



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
82,377.77	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	642,546.61	615,321.30	2	0.00
13,028.123	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	320,491.83	304,483.46	1	0.00
21,791.796	CUSIP # 256210105 DODGE & COX INCOME FUND	319,249.81	313,382.58	1	0.00
79,275.889	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	960,031.02	939,075.80	3	0.00
25,324.053	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	318,829.83	305,925.67	1	471.31
		2,561,149.10	2,478,188.81	8	471.31
MUTUAL FUNDS - EQUITY					
99,222.492	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,607,567.09	2,366,174.50	8	0.00
136,430.803	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	6,222,608.92	5,659,935.47	19	0.00
19,873.592	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,586,945.47	2,132,845.61	8	0.00
24,344.01	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,700,915.98	1,494,939.93	5	0.00
60,904.446	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,645,029.09	1,392,729.72	5	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
128,067.373	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,631,578.33	1,334,195.04	5	0.00
48,150.939	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,651,095.70	1,295,789.05	5	0.00
13,253.212	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,103,417.28	1,909,132.79	6	0.00
48,372.331	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,020,368.35	2,226,708.24	9	0.00
20,352.464	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,309,681.06	1,055,330.41	4	0.00
7,970.717	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	959,514.91	939,032.76	3	0.00
7,292.455	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,321,247.00	856,680.20	4	0.00
17,724.517	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,652,279.47	1,335,601.27	5	0.00
		28,412,248.65	23,999,094.99	87	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
230,859.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	230,859.08	230,859.08	1	0.00
		230,859.08	230,859.08	1	0.00
	COMMON TRUST FUNDS - EQUITY				

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
52,828.695	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,276,341.27	1,143,423.16	4	0.00
		1,276,341.27	1,143,423.16	4	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
82,377.77	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	642,546.61	615,321.30	2	0.00
13,028.123	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	320,491.83	304,483.46	1	0.00
21,791.796	CUSIP # 256210105 DODGE & COX INCOME FUND	319,249.81	313,382.58	1	0.00
79,275.889	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	960,031.02	939,075.80	3	0.00
25,324.053	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	318,829.83	305,925.67	1	471.31
		2,561,149.10	2,478,188.81	8	471.31
MUTUAL FUNDS - EQUITY					
99,222.492	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,607,567.09	2,366,174.50	8	0.00
136,430.803	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	6,222,608.92	5,659,935.47	19	0.00
19,873.592	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,586,945.47	2,132,845.61	8	0.00
24,344.01	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,700,915.98	1,494,939.93	5	0.00
60,904.446	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,645,029.09	1,392,729.72	5	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
128,067.373	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,631,578.33	1,334,195.04	5	0.00
48,150.939	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,651,095.70	1,295,789.05	5	0.00
13,253.212	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,103,417.28	1,909,132.79	6	0.00
48,372.331	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,020,368.35	2,226,708.24	9	0.00
20,352.464	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,309,681.06	1,055,330.41	4	0.00
7,970.717	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	959,514.91	939,032.76	3	0.00
7,292.455	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,321,247.00	856,680.20	4	0.00
17,724.517	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,652,279.47	1,335,601.27	5	0.00
		28,412,248.65	23,999,094.99	87	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
230,859.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	230,859.08	230,859.08	1	0.00
		230,859.08	230,859.08	1	0.00
	COMMON TRUST FUNDS - EQUITY				

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ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
52,828.695	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,276,341.27	1,143,423.16	4	0.00
		1,276,341.27	1,143,423.16	4	0.00



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ABG BALANCED CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
199,047.609	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,552,571.35	1,529,549.88	4	0.00
30,805.893	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	757,824.97	712,682.23	2	0.00
168,157.143	CUSIP # 256210105 DODGE & COX INCOME FUND	2,463,502.14	2,404,790.20	6	0.00
380,589.021	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,602,279.78	1,574,499.39	4	8.41
265,535.316	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,215,632.68	3,133,231.39	8	0.00
128,111.004	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,612,917.54	1,540,718.22	4	2,480.54
		11,204,728.46	10,895,471.31	28	2,488.95
MUTUAL FUNDS - EQUITY					
91,284.816	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,398,964.96	2,149,428.35	6	0.00
114,093.62	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	5,203,810.01	4,597,571.03	13	0.00
18,685.211	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,432,253.92	1,988,413.35	6	0.00
17,165.401	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,199,346.57	1,008,709.51	3	0.00

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ABG BALANCED CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59,303.737	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,601,793.94	1,293,309.19	4	0.00
68,021.103	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	866,588.85	700,137.32	2	0.00
37,229.406	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,276,596.33	956,013.05	3	0.00
13,670.844	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,169,699.65	1,910,493.67	5	0.00
40,413.036	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,523,389.97	1,813,954.59	6	0.00
19,164.603	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,233,242.20	888,137.75	3	0.00
3,293.952	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	396,525.94	370,064.94	1	0.00
4,695.152	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	850,667.64	546,576.44	2	0.00
9,147.952	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	852,772.09	652,639.47	2	0.00
		23,005,652.07	18,875,448.66	57	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
764,881.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	764,881.93	764,881.93	2	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		764,881.93	764,881.93	2	0.00
	COMMON TRUST FUNDS - EQUITY				
64,692.922	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,562,981.00	1,377,290.19	4	0.00
		1,562,981.00	1,377,290.19	4	0.00
	COMMON TRUST FUNDS - OTHER				
392,250.4171	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,000,954.25	3,951,078.22	10	0.00
		4,000,954.25	3,951,078.22	10	0.00



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MUTUAL FUNDS - FIXED INCOME					
199,047.609	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,552,571.35	1,529,549.88	4	0.00
30,805.893	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	757,824.97	712,682.23	2	0.00
168,157.143	CUSIP # 256210105 DODGE & COX INCOME FUND	2,463,502.14	2,404,790.20	6	0.00
380,589.021	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,602,279.78	1,574,499.39	4	8.41
265,535.316	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,215,632.68	3,133,231.39	8	0.00
128,111.004	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,612,917.54	1,540,718.22	4	2,480.54
		11,204,728.46	10,895,471.31	28	2,488.95
MUTUAL FUNDS - EQUITY					
91,284.816	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,398,964.96	2,149,428.35	6	0.00
114,093.62	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	5,203,810.01	4,597,571.03	13	0.00
18,685.211	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,432,253.92	1,988,413.35	6	0.00
17,165.401	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,199,346.57	1,008,709.51	3	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59,303.737	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,601,793.94	1,293,309.19	4	0.00
68,021.103	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	866,588.85	700,137.32	2	0.00
37,229.406	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,276,596.33	956,013.05	3	0.00
13,670.844	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,169,699.65	1,910,493.67	5	0.00
40,413.036	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,523,389.97	1,813,954.59	6	0.00
19,164.603	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,233,242.20	888,137.75	3	0.00
3,293.952	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	396,525.94	370,064.94	1	0.00
4,695.152	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	850,667.64	546,576.44	2	0.00
9,147.952	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	852,772.09	652,639.47	2	0.00
		23,005,652.07	18,875,448.66	57	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
764,881.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	764,881.93	764,881.93	2	0.00

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Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		764,881.93	764,881.93	2	0.00
	COMMON TRUST FUNDS - EQUITY				
64,692.922	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,562,981.00	1,377,290.19	4	0.00
		1,562,981.00	1,377,290.19	4	0.00
	COMMON TRUST FUNDS - OTHER				
392,250.4171	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,000,954.25	3,951,078.22	10	0.00
		4,000,954.25	3,951,078.22	10	0.00



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XXXXXX8609
ABG GROWTH CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
177,126.434	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,381,586.19	1,356,160.57	3	0.00
17,487.661	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	430,196.46	404,570.19	1	0.00
95,990.543	CUSIP # 256210105 DODGE & COX INCOME FUND	1,406,261.45	1,368,644.68	3	0.00
428,180.524	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,802,640.01	1,779,491.76	4	4.15
223,731.203	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,709,384.87	2,638,495.79	6	0.00
73,123.974	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	920,630.83	879,710.31	2	1,434.73
		8,650,699.81	8,427,073.30	19	1,438.88
MUTUAL FUNDS - EQUITY					
122,066.999	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,207,920.73	2,927,973.11	7	0.00
162,213.555	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	7,398,560.24	6,653,139.64	16	0.00
24,537.63	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,194,063.30	2,632,222.01	7	0.00
27,492.269	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,920,884.84	1,674,839.69	4	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
67,611.915	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,826,197.82	1,495,263.09	4	0.00
144,606.04	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,842,280.95	1,508,426.15	4	0.00
56,582.614	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,940,217.83	1,513,117.42	4	0.00
15,604.892	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,476,652.41	2,209,323.91	5	0.00
60,637.267	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,786,190.95	2,696,940.26	8	0.00
21,848.886	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,405,975.81	1,070,423.61	3	0.00
7,442.757	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	895,959.09	861,560.29	2	0.00
7,685.785	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,392,510.53	889,904.24	3	0.00
15,137.117	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,411,082.05	1,110,556.33	3	0.00
		32,698,496.55	27,243,689.75	70	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
950,840.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	950,840.23	950,840.23	2	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		950,840.23	950,840.23	2	0.00
	COMMON TRUST FUNDS - EQUITY				
95,332.801	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	2,303,240.47	2,021,187.97	5	0.00
		2,303,240.47	2,021,187.97	5	0.00
	COMMON TRUST FUNDS - OTHER				
176,267.4947	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	1,797,928.45	1,774,439.03	4	0.00
		1,797,928.45	1,774,439.03	4	0.00



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MUTUAL FUNDS - FIXED INCOME					
177,126.434	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,381,586.19	1,356,160.57	3	0.00
17,487.661	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	430,196.46	404,570.19	1	0.00
95,990.543	CUSIP # 256210105 DODGE & COX INCOME FUND	1,406,261.45	1,368,644.68	3	0.00
428,180.524	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,802,640.01	1,779,491.76	4	4.15
223,731.203	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,709,384.87	2,638,495.79	6	0.00
73,123.974	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	920,630.83	879,710.31	2	1,434.73
		8,650,699.81	8,427,073.30	19	1,438.88
MUTUAL FUNDS - EQUITY					
122,066.999	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,207,920.73	2,927,973.11	7	0.00
162,213.555	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	7,398,560.24	6,653,139.64	16	0.00
24,537.63	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,194,063.30	2,632,222.01	7	0.00
27,492.269	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,920,884.84	1,674,839.69	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8609
ABG GROWTH CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
67,611.915	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,826,197.82	1,495,263.09	4	0.00
144,606.04	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,842,280.95	1,508,426.15	4	0.00
56,582.614	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,940,217.83	1,513,117.42	4	0.00
15,604.892	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,476,652.41	2,209,323.91	5	0.00
60,637.267	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,786,190.95	2,696,940.26	8	0.00
21,848.886	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,405,975.81	1,070,423.61	3	0.00
7,442.757	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	895,959.09	861,560.29	2	0.00
7,685.785	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,392,510.53	889,904.24	3	0.00
15,137.117	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,411,082.05	1,110,556.33	3	0.00
		32,698,496.55	27,243,689.75	70	0.00
COMMON TRUST FUNDS - FIXED INCOME					
950,840.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	950,840.23	950,840.23	2	0.00

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Account Number

10/01/2020 through 12/31/2020
XXXXXX8609
ABG GROWTH CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		950,840.23	950,840.23	2	0.00
	COMMON TRUST FUNDS - EQUITY				
95,332.801	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	2,303,240.47	2,021,187.97	5	0.00
		2,303,240.47	2,021,187.97	5	0.00
	COMMON TRUST FUNDS - OTHER				
176,267.4947	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	1,797,928.45	1,774,439.03	4	0.00
		1,797,928.45	1,774,439.03	4	0.00



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ABG INCOME CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
189,790.834	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,480,368.51	1,445,443.10	6	0.00
40,030.321	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	984,745.90	928,938.10	4	0.00
150,589.758	CUSIP # 256210105 DODGE & COX INCOME FUND	2,206,139.95	2,140,697.80	9	0.00
174,728.667	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	735,607.69	712,908.91	3	1.80
182,598.741	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,211,270.75	2,154,175.42	9	0.00
136,114.812	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,713,685.48	1,643,518.95	7	2,804.24
		9,331,818.28	9,025,682.28	38	2,806.04
MUTUAL FUNDS - EQUITY					
56,479.824	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,484,289.77	1,301,852.62	6	0.00
43,278.343	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	1,973,925.22	1,688,212.47	8	0.00
7,440.385	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	968,514.92	770,973.72	4	0.00
10,380.595	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	725,292.17	622,845.70	3	0.00

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ABG INCOME CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,341.824	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	495,412.67	385,048.87	2	0.00
19,613.45	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	249,875.35	198,757.05	1	0.00
15,347.383	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	526,261.76	382,193.21	2	0.00
4,701.794	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	746,221.73	629,669.47	3	0.00
20,692.734	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,292,054.31	907,238.27	5	0.00
7,899.881	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	508,357.34	348,218.12	2	0.00
2,780.515	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	503,773.71	325,290.23	2	0.00
2,737.459	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	255,185.93	190,205.89	1	0.00
		9,729,164.88	7,750,505.62	39	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
610,599.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	610,599.73	610,599.73	2	0.00
		610,599.73	610,599.73	2	0.00
	COMMON TRUST FUNDS - EQUITY				

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ABG INCOME CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,005.258	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	241,727.03	203,486.79	1	0.00
		241,727.03	203,486.79	1	0.00
COMMON TRUST FUNDS - OTHER					
479,535.8437	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,891,265.61	4,829,856.23	20	0.00
		4,891,265.61	4,829,856.23	20	0.00



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10/01/2020 through 12/31/2020
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ABG INCOME CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
189,790.834	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,480,368.51	1,445,443.10	6	0.00
40,030.321	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	984,745.90	928,938.10	4	0.00
150,589.758	CUSIP # 256210105 DODGE & COX INCOME FUND	2,206,139.95	2,140,697.80	9	0.00
174,728.667	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	735,607.69	712,908.91	3	1.80
182,598.741	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,211,270.75	2,154,175.42	9	0.00
136,114.812	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,713,685.48	1,643,518.95	7	2,804.24
		9,331,818.28	9,025,682.28	38	2,806.04
MUTUAL FUNDS - EQUITY					
56,479.824	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,484,289.77	1,301,852.62	6	0.00
43,278.343	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	1,973,925.22	1,688,212.47	8	0.00
7,440.385	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	968,514.92	770,973.72	4	0.00
10,380.595	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	725,292.17	622,845.70	3	0.00

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ABG INCOME CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,341.824	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	495,412.67	385,048.87	2	0.00
19,613.45	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	249,875.35	198,757.05	1	0.00
15,347.383	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	526,261.76	382,193.21	2	0.00
4,701.794	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	746,221.73	629,669.47	3	0.00
20,692.734	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,292,054.31	907,238.27	5	0.00
7,899.881	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	508,357.34	348,218.12	2	0.00
2,780.515	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	503,773.71	325,290.23	2	0.00
2,737.459	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	255,185.93	190,205.89	1	0.00
		9,729,164.88	7,750,505.62	39	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
610,599.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	610,599.73	610,599.73	2	0.00
		610,599.73	610,599.73	2	0.00
	COMMON TRUST FUNDS - EQUITY				

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ABG INCOME CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,005.258	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	241,727.03	203,486.79	1	0.00
		241,727.03	203,486.79	1	0.00
COMMON TRUST FUNDS - OTHER					
479,535.8437	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,891,265.61	4,829,856.23	20	0.00
		4,891,265.61	4,829,856.23	20	0.00



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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
98,377.645	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	767,345.63	728,833.80	8	0.00
23,242.714	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	571,770.76	541,910.20	6	0.00
80,020.238	CUSIP # 256210105 DODGE & COX INCOME FUND	1,172,296.49	1,147,701.71	12	0.00
45,228.782	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	190,413.17	184,948.71	2	0.00
78,896.113	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	955,431.93	905,633.49	10	0.00
76,162.323	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	958,883.65	934,237.31	10	1,629.84
		4,616,141.63	4,443,265.22	46	1,629.84
MUTUAL FUNDS - EQUITY					
10,973.47	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	288,382.79	250,794.69	3	0.00
10,559.579	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	481,622.40	388,786.70	5	0.00
1,481.044	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	192,787.50	159,740.99	2	0.00
2,815.823	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	196,741.55	184,332.68	2	0.00

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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,690.96	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	97,982.83	76,174.24	1	0.00
2,804.516	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	96,166.85	71,770.26	1	0.00
652.483	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	103,555.58	85,992.85	1	0.00
3,044.389	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	190,091.65	143,500.07	2	0.00
1,497.724	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	96,378.54	65,897.60	1	0.00
527.395	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	95,553.43	69,112.25	1	0.00
		1,839,263.12	1,496,102.33	18	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
561,268.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	561,268.39	561,268.39	6	0.00
		561,268.39	561,268.39	6	0.00
	COMMON TRUST FUNDS - EQUITY				
4,130.605	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	99,795.42	80,159.32	1	0.00
		99,795.42	80,159.32	1	0.00
	COMMON TRUST FUNDS - OTHER				

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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
286,877.9123	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,926,154.71	2,889,905.94	29	0.00
		2,926,154.71	2,889,905.94	29	0.00



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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
98,377.645	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	767,345.63	728,833.80	8	0.00
23,242.714	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	571,770.76	541,910.20	6	0.00
80,020.238	CUSIP # 256210105 DODGE & COX INCOME FUND	1,172,296.49	1,147,701.71	12	0.00
45,228.782	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	190,413.17	184,948.71	2	0.00
78,896.113	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	955,431.93	905,633.49	10	0.00
76,162.323	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	958,883.65	934,237.31	10	1,629.84
		4,616,141.63	4,443,265.22	46	1,629.84
MUTUAL FUNDS - EQUITY					
10,973.47	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	288,382.79	250,794.69	3	0.00
10,559.579	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	481,622.40	388,786.70	5	0.00
1,481.044	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	192,787.50	159,740.99	2	0.00
2,815.823	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	196,741.55	184,332.68	2	0.00

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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,690.96	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	97,982.83	76,174.24	1	0.00
2,804.516	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	96,166.85	71,770.26	1	0.00
652.483	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	103,555.58	85,992.85	1	0.00
3,044.389	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	190,091.65	143,500.07	2	0.00
1,497.724	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	96,378.54	65,897.60	1	0.00
527.395	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	95,553.43	69,112.25	1	0.00
		1,839,263.12	1,496,102.33	18	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
561,268.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	561,268.39	561,268.39	6	0.00
		561,268.39	561,268.39	6	0.00
	COMMON TRUST FUNDS - EQUITY				
4,130.605	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	99,795.42	80,159.32	1	0.00
		99,795.42	80,159.32	1	0.00
	COMMON TRUST FUNDS - OTHER				

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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
286,877.9123	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,926,154.71	2,889,905.94	29	0.00
		2,926,154.71	2,889,905.94	29	0.00

Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Net Income Receivable Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-25,479.52	0.00	-25,479.52	-0.02	0.00
	CASH		2,320,524.25	0.00	2,320,524.25	2.12	0.00
	REBATE RECEIVABLE		19.17	0.00	19.17	0.00	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-2,320,523.18	0.00	-2,320,523.18	-2.12	0.00
	PAYABLE FOR TRUSTEE FEES		-7,283.53	0.00	-7,283.53	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-16,849.83	0.00	-16,849.83	-0.02	0.00
3,308,848.530	BLACKROCK FEDERAL FUND 30 99VVBJNY8 0.110%	100.0000	3,308,848.53	16.58	3,308,848.53	3.02	0.00
SUBTOTAL UNITED STATES			3,259,255.89	16.58	3,259,255.89	2.97	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			3,259,255.89	16.58	3,259,255.89	2.97	0.00
TOTAL CASH & CASH EQUIVALENTS			3,259,255.89	16.58	3,259,255.89	2.97	0.00

FIXED INCOME SECURITIES

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Security ID Description Link Ref	Base	Base	Receivable Base	Base	Total	Gain/Loss Base
U.S. DOLLAR						
UNITED STATES						
2,798,488.914 BLACKROCK INSTL TR CO N A INVT 09257F750 FOR EMPLOYEE BENEFIT TRS	13.1044	32,163,531.21	0.00	36,672,381.00	33.49	4,508,849.79
59,130.148 AFL CIO HSG INVT TR 99VVBHSM3	1,176.4100	67,473,060.34	151,077.63	69,561,297.41	63.53	2,088,237.07
SUBTOTAL UNITED STATES		99,636,591.55	151,077.63	106,233,678.41	97.02	6,597,086.86
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		99,636,591.55	151,077.63	106,233,678.41	97.02	6,597,086.86
TOTAL FIXED INCOME SECURITIES		99,636,591.55	151,077.63	106,233,678.41	97.02	6,597,086.86
TOTAL ASSETS - BASE:		102,895,847.44	151,094.21	109,492,934.30	99.99	6,597,086.86
NET ASSETS - BASE:				109,644,028.51		

Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Net Income Receivable Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-25,479.52	0.00	-25,479.52	-0.02	0.00
	CASH		2,320,524.25	0.00	2,320,524.25	2.12	0.00
	REBATE RECEIVABLE		19.17	0.00	19.17	0.00	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-2,320,523.18	0.00	-2,320,523.18	-2.12	0.00
	PAYABLE FOR TRUSTEE FEES		-7,283.53	0.00	-7,283.53	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-16,849.83	0.00	-16,849.83	-0.02	0.00
3,308,848.530	BLACKROCK FEDERAL FUND 30 99VVBJNY8 0.110%	100.0000	3,308,848.53	16.58	3,308,848.53	3.02	0.00
SUBTOTAL UNITED STATES			3,259,255.89	16.58	3,259,255.89	2.97	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			3,259,255.89	16.58	3,259,255.89	2.97	0.00
TOTAL CASH & CASH EQUIVALENTS			3,259,255.89	16.58	3,259,255.89	2.97	0.00

FIXED INCOME SECURITIES

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Security ID Description Link Ref	Base	Base	Receivable Base	Base	Total	Gain/Loss Base
U.S. DOLLAR						
UNITED STATES						
2,798,488.914 BLACKROCK INSTL TR CO N A INVT 09257F750 FOR EMPLOYEE BENEFIT TRS	13.1044	32,163,531.21	0.00	36,672,381.00	33.49	4,508,849.79
59,130.148 AFL CIO HSG INVT TR 99VVBHSM3	1,176.4100	67,473,060.34	151,077.63	69,561,297.41	63.53	2,088,237.07
SUBTOTAL UNITED STATES		99,636,591.55	151,077.63	106,233,678.41	97.02	6,597,086.86
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		99,636,591.55	151,077.63	106,233,678.41	97.02	6,597,086.86
TOTAL FIXED INCOME SECURITIES		99,636,591.55	151,077.63	106,233,678.41	97.02	6,597,086.86
TOTAL ASSETS - BASE:		102,895,847.44	151,094.21	109,492,934.30	99.99	6,597,086.86
NET ASSETS - BASE:				109,644,028.51		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
343,945.83	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	343,945.83	343,945.83	9	0.00
		343,945.83	343,945.83	9	0.00
U S TREASURY BILLS					
400,000	CUSIP # 912796XE4 U S TREASURY BILL 02/25/2021	399,960.00	399,968.89	10	0.00
		399,960.00	399,968.89	10	0.00
CORPORATE BONDS					
50,000	CUSIP # 134429AY5 CAMPBELL SOUP CO 2.5% 08/02/2022	51,667.00	49,628.00	1	517.36
		51,667.00	49,628.00	1	517.36
COMMON STOCK					
50	CUSIP # 023135106 AMAZON.COM INC	162,846.50	93,612.43	4	0.00
1,475	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	178,342.25	117,998.39	4	0.00
1,280	CUSIP # 037833100 APPLE INC	169,843.20	14,655.89	4	0.00
870	CUSIP # 053015103 AUTO DATA PROCESSING INC.	153,294.00	72,172.76	4	1,018.35
480	CUSIP # 22160K105 COSTCO WHOLESALE CORP	180,854.40	151,847.18	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
980	CUSIP # 254687106 DISNEY WALT	177,556.40	31,849.69	4	0.00
585	CUSIP # 437076102 HOME DEPOT INC	155,387.70	57,467.26	4	0.00
795	CUSIP # 438516106 HONEYWELL INTERNATIONAL	169,096.50	78,155.22	4	0.00
1,490	CUSIP # 46625H100 JP MORGAN CHASE & CO	189,334.30	167,384.85	5	0.00
1,075	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	169,183.50	63,231.50	4	0.00
1,710	CUSIP # 579780206 MCCORMICK & CO	163,476.00	62,055.59	4	581.40
770	CUSIP # 594918104 MICROSOFT CORPORATION	171,263.40	82,821.15	4	0.00
1,070	CUSIP # 742718109 PROCTER & GAMBLE CO	148,879.80	132,899.35	4	0.00
450	CUSIP # 78409V104 S&P GLOBAL INC	147,928.50	39,617.90	4	0.00
465	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	182,270.70	23,172.61	5	0.00
1,090	CUSIP # 882508104 TEXAS INSTRUMENTS INC	178,901.70	55,936.83	4	0.00
730	CUSIP # 92826C839 VISA INC CL A	159,672.90	127,117.82	4	0.00
1,060	CUSIP # 98978V103 ZOETIS INC	175,430.00	138,707.89	4	0.00
		3,033,561.75	1,510,704.31	76	1,599.75
	FOREIGN STOCK				

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,400	CUSIP # G5960L103 MEDTRONIC PLC	163,996.00	143,781.37	4	812.00
		163,996.00	143,781.37	4	812.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
343,945.83	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	343,945.83	343,945.83	9	0.00
		343,945.83	343,945.83	9	0.00
U S TREASURY BILLS					
400,000	CUSIP # 912796XE4 U S TREASURY BILL 02/25/2021	399,960.00	399,968.89	10	0.00
		399,960.00	399,968.89	10	0.00
CORPORATE BONDS					
50,000	CUSIP # 134429AY5 CAMPBELL SOUP CO 2.5% 08/02/2022	51,667.00	49,628.00	1	517.36
		51,667.00	49,628.00	1	517.36
COMMON STOCK					
50	CUSIP # 023135106 AMAZON.COM INC	162,846.50	93,612.43	4	0.00
1,475	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	178,342.25	117,998.39	4	0.00
1,280	CUSIP # 037833100 APPLE INC	169,843.20	14,655.89	4	0.00
870	CUSIP # 053015103 AUTO DATA PROCESSING INC.	153,294.00	72,172.76	4	1,018.35
480	CUSIP # 22160K105 COSTCO WHOLESALE CORP	180,854.40	151,847.18	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
980	CUSIP # 254687106 DISNEY WALT	177,556.40	31,849.69	4	0.00
585	CUSIP # 437076102 HOME DEPOT INC	155,387.70	57,467.26	4	0.00
795	CUSIP # 438516106 HONEYWELL INTERNATIONAL	169,096.50	78,155.22	4	0.00
1,490	CUSIP # 46625H100 JP MORGAN CHASE & CO	189,334.30	167,384.85	5	0.00
1,075	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	169,183.50	63,231.50	4	0.00
1,710	CUSIP # 579780206 MCCORMICK & CO	163,476.00	62,055.59	4	581.40
770	CUSIP # 594918104 MICROSOFT CORPORATION	171,263.40	82,821.15	4	0.00
1,070	CUSIP # 742718109 PROCTER & GAMBLE CO	148,879.80	132,899.35	4	0.00
450	CUSIP # 78409V104 S&P GLOBAL INC	147,928.50	39,617.90	4	0.00
465	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	182,270.70	23,172.61	5	0.00
1,090	CUSIP # 882508104 TEXAS INSTRUMENTS INC	178,901.70	55,936.83	4	0.00
730	CUSIP # 92826C839 VISA INC CL A	159,672.90	127,117.82	4	0.00
1,060	CUSIP # 98978V103 ZOETIS INC	175,430.00	138,707.89	4	0.00
		3,033,561.75	1,510,704.31	76	1,599.75
	FOREIGN STOCK				

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,400	CUSIP # G5960L103 MEDTRONIC PLC	163,996.00	143,781.37	4	812.00
		163,996.00	143,781.37	4	812.00

Holdings

As of: December 31, 2020



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

View Date: January 4, 2021



STATE STREET

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.818565

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-9.790	Local	1.000000	-9.79	1.000000	-9.79	0.00	100.00	
	Base	1.179775	-11.55	1.221650	-11.96	-0.41	0.00	

INTERNATIONAL Total

-9.790	Local	-9.79	-9.79	0.00	100.00
	Base	-11.55	-11.96	-0.41	0.00

EURO CURRENCY Total

-9.790	Local	-9.79	-9.79	0.00	100.00
	Base	-11.55	-11.96	-0.41	0.00

MALAYSIAN RINGGIT

Exchange Rate: 4.022500

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00	
	Base	0.000000	0.00	0.248602	0.00	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: 19.899500

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
1.130	Local	1.000000	1.13	1.000000	1.13	0.00	0.00	
	Base	0.044248	0.05	0.050253	0.06	0.01	0.00	

MEXICAN PESO Total

1.130	Local	1.13	1.13	0.00	0.00
	Base	0.05	0.06	0.01	0.00

Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

Exchange Rate: 1,086.300000

KRW	SOUTH KOREAN WON								
		1,846.000	Local	1.000000	1,846.00	1.000000	1,846.00	0.00	100.00
			Base	0.000915	1.69	0.000921	1.70	0.01	0.00

SOUTH KOREAN WON Total

		1,846.000	Local		1,846.00		1,846.00	0.00	100.00
			Base		1.69		1.70	0.01	0.00

US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR								
		-962,722.080	Local	1.000000	-962,722.08	1.000000	-962,722.08	0.00	0.60
			Base	1.000000	-962,722.08	1.000000	-962,722.08	0.00	0.44

US DOLLAR Total

		-962,722.080	Local		-962,722.08		-962,722.08	0.00	0.60
			Base		-962,722.08		-962,722.08	0.00	0.44

CASH Total

		-960,884.730	Base		-962,731.89		-962,732.28	-0.39	0.44
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CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX					0.017605	31 Dec 2030		
		9,178,970.920	Local	100.000000	9,178,970.92	100.000000	9,178,970.92	0.00	5.73
			Base	100.000000	9,178,970.92	100.000000	9,178,970.92	0.00	4.19

9128287G9	US TREASURY FRN 07/21 VAR					0.315023	31 Jul 2021		
		11,105,000.000	Local	99.994558	11,104,395.63	100.115682	11,117,846.49	13,450.86	6.94
			Base	99.994558	11,104,395.63	100.115682	11,117,846.49	13,450.86	5.08

912828YN4	US TREASURY FRN 10/21 VAR					0.395023	31 Oct 2021		
		8,670,000.000	Local	100.092925	8,678,056.58	100.204514	8,687,731.37	9,674.79	5.42
			Base	100.092925	8,678,056.58	100.204514	8,687,731.37	9,674.79	3.97

& 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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282Z45	US TREASURY FRN 01/22 VAR				0.249023	31 Jan 2022		
	14,685,000.000	Local	100.054995	14,693,076.04	100.098576	14,699,475.88	6,399.84	9.18
		Base	100.054995	14,693,076.04	100.098576	14,699,475.88	6,399.84	6.72
91282ZK9	US TREASURY FRN 04/22 VAR				0.209023	30 Apr 2022		
	10,240,000.000	Local	100.036697	10,243,757.73	100.079056	10,248,095.33	4,337.60	6.40
		Base	100.036697	10,243,757.73	100.079056	10,248,095.33	4,337.60	4.68
91282CAA9	US TREASURY FRN 07/22 VAR				0.150023	31 Jul 2022		
	27,230,000.000	Local	100.015784	27,234,298.06	99.996041	27,228,921.96	-5,376.10	17.00
		Base	100.015784	27,234,298.06	99.996041	27,228,921.96	-5,376.10	12.44
91282CAS0	US TREASURY FRN 10/22 VAR				0.150023	31 Oct 2022		
	9,710,000.000	Local	100.007972	9,710,774.05	99.981327	9,708,186.85	-2,587.20	6.06
		Base	100.007972	9,710,774.05	99.981327	9,708,186.85	-2,587.20	4.44
US DOLLAR Total								
	90,818,970.920	Local		90,843,329.01		90,869,228.80	25,899.79	56.74
		Base		90,843,329.01		90,869,228.80	25,899.79	41.52
CASH EQUIVALENT Total								
	90,818,970.920	Base		90,843,329.01		90,869,228.80	25,899.79	41.52

FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.297101

975MACI8	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 06/21 5.5				5.500000	21 Jun 2021		
	3,245,000.000	Local	102.069011	3,312,139.40	102.495641	3,325,983.55	13,844.15	18.18
		Base	71.499392	2,320,155.26	79.019013	2,564,166.98	244,011.72	1.17
ACI02A7J2	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4				4.000000	21 Jun 2019		
	0.000	Local	0.000000	98,129.30	0.000000	0.00	-98,129.30	0.00
		Base	0.000000	68,297.98	0.000000	0.00	-68,297.98	0.00
ACI075659	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 04/21 4				4.000000	08 Apr 2021		
	1,460,000.000	Local	100.645251	1,469,420.67	100.994030	1,474,512.84	5,092.17	8.06
		Base	70.289049	1,026,220.11	77.861346	1,136,775.66	110,555.55	0.52

& 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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B06JSQI16	WESTERN AUST TREAS CORP LOCAL GOVT G 07/21 7				7.000000	15 Jul 2021		
		2,930,000.000	Local 103.304185	3,026,812.61	103.633967	3,036,475.23	9,662.62	16.60
			Base 70.311904	2,060,138.79	79.896606	2,340,970.54	280,831.75	1.07
B5SRJWI10	AUSTRALIAN GOVERNMENT BONDS REGS 07/22 5.75				5.750000	15 Jul 2022		
		5,130,000.000	Local 107.939936	5,537,318.71	108.698047	5,576,209.81	38,891.10	30.49
			Base 73.236094	3,757,011.61	83.800758	4,298,978.88	541,967.27	1.96
BMZ8B6I12	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 06/51 1.75				1.750000	21 Jun 2051		
		5,125,000.000	Local 99.380173	5,093,233.88	95.156329	4,876,761.86	-216,472.02	26.66
			Base 71.942920	3,687,074.67	73.360771	3,759,739.50	72,664.83	1.72
AUSTRALIAN DOLLAR Total								
		17,890,000.000	Local	18,537,054.57		18,289,943.29	-247,111.28	100.00
			Base	12,918,898.42		14,100,631.56	1,181,733.14	6.44
BRAZILIAN REAL							Exchange Rate:	5.194200
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021		
		1,575,000.000	Local 100.000000	1,575,000.00	100.000000	1,575,000.00	0.00	11.00
			Base 42.450491	668,595.23	19.252243	303,222.83	-365,372.40	0.14
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
		11,540,000.000	Local 95.832242	11,059,040.71	110.400160	12,740,178.46	1,681,137.75	89.00
			Base 40.609258	4,686,308.35	21.254507	2,452,770.10	-2,233,538.25	1.12
BRAZILIAN REAL Total								
		13,115,000.000	Local	12,634,040.71		14,315,178.46	1,681,137.75	100.00
			Base	5,354,903.58		2,755,992.93	-2,598,910.65	1.26
EURO CURRENCY							Exchange Rate:	0.818565
SPAIN								
BLH919I17	BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/50 1				1.000000	31 Oct 2050		
		0.000	Local 0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base 0.000000	-0.03	0.000000	0.00	0.03	0.00

& 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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SPAIN Total								
		Base		-0.03		0.00	0.03	0.00
EURO CURRENCY Total								
		Local		-0.03		0.00	0.03	0.00
		Base		-0.03		0.00	0.03	0.00
MALAYSIAN RINGGIT							Exchange Rate:	4.022500
ACI05FPC3	MALAYSIA GOVERNMENT BONDS 03/23 3.48				3.480000	15 Mar 2023		
	8,015,000.000	Local	98.935754	7,929,700.72	103.399000	8,287,429.85	357,729.13	23.84
		Base	26.848566	2,151,912.54	25.705158	2,060,268.45	-91,644.09	0.94
ACI084S32	MALAYSIA GOVERNMENT BONDS 09/21 4.048				4.048000	30 Sep 2021		
	9,090,000.000	Local	100.589471	9,143,582.89	101.739172	9,248,090.73	104,507.84	26.60
		Base	26.880417	2,443,429.95	25.292523	2,299,090.30	-144,339.65	1.05
ACI0C1S66	MALAYSIA GOVERNMENT BONDS 09/25 3.955				3.955000	15 Sep 2025		
	3,455,000.000	Local	99.694573	3,444,447.51	108.108000	3,735,131.40	290,683.89	10.74
		Base	23.032060	795,757.68	26.875823	928,559.70	132,802.02	0.42
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882				3.882000	10 Mar 2022		
	6,530,000.000	Local	100.641456	6,571,887.05	102.423407	6,688,248.48	116,361.43	19.24
		Base	24.202656	1,580,433.43	25.462624	1,662,709.38	82,275.95	0.76
ACI0V6W28	MALAYSIA GOVERNMENT BONDS 11/27 3.899				3.899000	16 Nov 2027		
	6,205,000.000	Local	100.070830	6,209,394.98	109.696464	6,806,665.59	597,270.61	19.58
		Base	23.228922	1,441,354.64	27.270718	1,692,148.06	250,793.42	0.77
MALAYSIAN RINGGIT Total								
	33,295,000.000	Local		33,299,013.15		34,765,566.05	1,466,552.90	100.00
		Base		8,412,888.24		8,642,775.89	229,887.65	3.95
MEXICAN PESO							Exchange Rate:	19.899500
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	89,200,000.000	Local	110.846813	98,875,356.79	121.890000	108,725,880.00	9,850,523.21	22.46
		Base	7.806069	6,963,013.95	6.125280	5,463,749.34	-1,499,264.61	2.50

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ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
	130,300,000.000	Local		109.367478	142,505,824.40	115.173000	150,070,419.00	7,564,594.60	31.00
		Base		7.083869	9,230,281.51	5.787733	7,541,416.57	-1,688,864.94	3.45
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75					7.750000	23 Nov 2034		
	35,000,000.000	Local		103.193192	36,117,617.35	117.774000	41,220,900.00	5,103,282.65	8.51
		Base		5.038976	1,763,641.54	5.918440	2,071,454.06	307,812.52	0.95
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		
	43,200,000.000	Local		105.570316	45,606,376.57	118.017000	50,983,344.00	5,376,967.43	10.53
		Base		5.658737	2,444,574.51	5.930652	2,562,041.46	117,466.95	1.17
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
	92,500,000.000	Local		117.265032	108,470,154.38	123.978000	114,679,650.00	6,209,495.62	23.69
		Base		7.525532	6,961,117.49	6.230207	5,762,941.28	-1,198,176.21	2.63
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
	14,900,000.000	Local		115.658645	17,233,138.12	123.978000	18,472,722.00	1,239,583.88	3.82
		Base		5.587902	832,597.42	6.230207	928,300.81	95,703.39	0.42
MEXICAN PESO Total									
	405,100,000.000	Local			448,808,467.61		484,152,915.00	35,344,447.39	100.00
		Base			28,195,226.42		24,329,903.52	-3,865,322.90	11.12
POLISH ZLOTY								Exchange Rate:	3.735700
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5					1.500000	25 Apr 2020		
	0.000	Local		0.000000	432.00	0.000000	0.00	-432.00	0.00
		Base		0.000000	102.92	0.000000	0.00	-102.92	0.00
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2					2.000000	25 Apr 2021		
	7,025,000.000	Local		100.152121	7,035,686.50	100.600000	7,067,150.00	31,463.50	100.00
		Base		26.660037	1,872,867.59	26.929357	1,891,787.35	18,919.76	0.86
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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POLISH ZLOTY Total								
		7,025,000.000	Local	7,036,118.54		7,067,150.00	31,031.46	100.00
			Base	1,872,970.52		1,891,787.35	18,816.83	0.86
SOUTH AFRICAN RAND								
							Exchange Rate:	14.695000
989RJQI1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
		64,200,000.000	Local	50,102,221.86	65.401333	41,987,655.79	-8,114,566.07	41.04
			Base	4,573,051.85	4.450584	2,857,274.98	-1,715,776.87	1.31
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
		66,275,000.000	Local	62,092,522.57	82.240450	54,504,858.24	-7,587,664.33	53.28
			Base	4,617,792.18	5.596492	3,709,075.08	-908,717.10	1.69
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
		5,200,000.000	Local	3,618,689.42	65.401333	3,400,869.32	-217,820.10	3.32
			Base	250,995.32	4.450584	231,430.37	-19,564.95	0.11
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
		2,925,000.000	Local	2,541,822.22	82.240450	2,405,533.16	-136,289.06	2.35
			Base	176,419.97	5.596492	163,697.39	-12,722.58	0.07
SOUTH AFRICAN RAND Total								
		138,600,000.000	Local	118,355,256.07		102,298,916.51	-16,056,339.56	100.00
			Base	9,618,259.32		6,961,477.82	-2,656,781.50	3.18
US DOLLAR								
							Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				0.824750	05 Nov 2021		
		1,600,000.000	Local	1,600,000.00	100.410096	1,606,561.54	6,561.54	1.00
			Base	1,600,000.00	100.410096	1,606,561.54	6,561.54	0.73
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
		0.000	Local	-0.01	0.000000	0.00	0.01	0.00
			Base	-0.01	0.000000	0.00	0.01	0.00
056054AA7	BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A				1.061000	15 Oct 2036		
		436,676.990	Local	425,438.33	100.186450	437,491.17	12,052.84	0.27

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Original Face:		460,000.000	Base	97.426322	425,438.33	100.186450	437,491.17	12,052.84	0.20
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR				4.083000	20 Mar 2051			
		1,805,000.000	Local	106.846875	1,928,586.10	126.286850	2,279,477.64	350,891.54	1.42
			Base	106.846875	1,928,586.10	126.286850	2,279,477.64	350,891.54	1.04
06367WYH0	BANK OF MONTREAL SR UNSECURED 03/23 VAR				0.775790	10 Mar 2023			
		3,485,000.000	Local	100.000000	3,485,000.00	100.859027	3,514,937.09	29,937.09	2.19
			Base	100.000000	3,485,000.00	100.859027	3,514,937.09	29,937.09	1.61
064159YN0	BANK OF NOVA SCOTIA SR UNSECURED 09/23 VAR				0.646567	15 Sep 2023			
		4,425,000.000	Local	100.000000	4,425,000.00	100.604933	4,451,768.29	26,768.29	2.78
			Base	100.000000	4,425,000.00	100.604933	4,451,768.29	26,768.29	2.03
08162MAV0	BENCHMARK MORTGAGE TRUST BMARK 2020 B17 A2				2.210800	15 Mar 2053			
		495,000.000	Local	101.383939	501,850.50	105.195920	520,719.80	18,869.30	0.33
Original Face:		495,000.000	Base	101.383939	501,850.50	105.195920	520,719.80	18,869.30	0.24
097023CR4	BOEING CO SR UNSECURED 08/59 3.95				3.950000	01 Aug 2059			
		820,000.000	Local	92.240143	756,369.17	107.025709	877,610.81	121,241.64	0.55
			Base	92.240143	756,369.17	107.025709	877,610.81	121,241.64	0.40
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040			
		475,000.000	Local	100.000000	475,000.00	129.772068	616,417.32	141,417.32	0.38
			Base	100.000000	475,000.00	129.772068	616,417.32	141,417.32	0.28
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050			
		1,405,000.000	Local	112.868363	1,585,800.50	137.814505	1,936,293.80	350,493.30	1.21
			Base	112.868363	1,585,800.50	137.814505	1,936,293.80	350,493.30	0.88
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060			
		810,000.000	Local	106.894279	865,843.66	141.859391	1,149,061.07	283,217.41	0.72
			Base	106.894279	865,843.66	141.859391	1,149,061.07	283,217.41	0.53
12189LAX9	BURLINGTN NORTH SANTA FE SR UNSECURED 09/45 4.7				4.700000	01 Sep 2045			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
12592TAA3	COMM MORTGAGE TRUST COMM 2015 3BP A 144A				3.178000	10 Feb 2035			
		255,000.000	Local	102.339275	260,965.15	107.792510	274,870.90	13,905.75	0.17

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Original Face:		255,000.000	Base	102.339275	260,965.15	107.792510	274,870.90	13,905.75	0.13
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				1.121000	15 May 2036			
		240,000.000	Local	97.429288	233,830.29	100.133940	240,321.46	6,491.17	0.15
Original Face:		240,000.000	Base	97.429288	233,830.29	100.133940	240,321.46	6,491.17	0.11
13607GKW3	CANADIAN IMPERIAL BANK SR UNSECURED 03/23 VAR				0.880230	17 Mar 2023			
		2,820,000.000	Local	100.000000	2,820,000.00	100.944942	2,846,647.36	26,647.36	1.78
			Base	100.000000	2,820,000.00	100.944942	2,846,647.36	26,647.36	1.30
14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR				0.446500	15 Mar 2021			
		2,805,000.000	Local	99.997234	2,804,922.41	100.031547	2,805,884.89	962.48	1.75
			Base	99.997234	2,804,922.41	100.031547	2,805,884.89	962.48	1.28
191216CQ1	COCA COLA CO/THE SR UNSECURED 03/50 4.2				4.200000	25 Mar 2050			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
233851DC5	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 02/21 VAR				0.662630	22 Feb 2021			
		2,700,000.000	Local	100.000000	2,700,000.00	100.046063	2,701,243.70	1,243.70	1.69
			Base	100.000000	2,700,000.00	100.046063	2,701,243.70	1,243.70	1.23
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75				3.750000	28 Oct 2029			
		395,000.000	Local	82.746456	326,848.50	96.925263	382,854.79	56,006.29	0.24
			Base	82.746456	326,848.50	96.925263	382,854.79	56,006.29	0.17
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7				7.000000	01 May 2025			
		600,000.000	Local	105.188893	631,133.36	115.455234	692,731.40	61,598.04	0.43
			Base	105.188893	631,133.36	115.455234	692,731.40	61,598.04	0.32
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375				7.375000	15 Jan 2026			
		785,000.000	Local	100.487659	788,828.12	114.230295	896,707.82	107,879.70	0.56
			Base	100.487659	788,828.12	114.230295	896,707.82	107,879.70	0.41
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041			
		415,000.000	Local	103.649320	430,144.68	122.297748	507,535.65	77,390.97	0.32
			Base	103.649320	430,144.68	122.297748	507,535.65	77,390.97	0.23
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042			
		145,000.000	Local	101.299262	146,883.93	112.886590	163,685.56	16,801.63	0.10

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		Base	101.299262	146,883.93	112.886590	163,685.56	16,801.63	0.07
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
	165,000.000	Local	101.044812	166,723.94	117.787483	194,349.35	27,625.41	0.12
		Base	101.044812	166,723.94	117.787483	194,349.35	27,625.41	0.09
254687FR2	WALT DISNEY COMPANY/THE COMPANY GUAR 03/40 4.625				4.625000	23 Mar 2040		
	220,000.000	Local	99.772627	219,499.78	133.541784	293,791.92	74,292.14	0.18
		Base	99.772627	219,499.78	133.541784	293,791.92	74,292.14	0.13
254687FS0	WALT DISNEY COMPANY/THE COMPANY GUAR 03/50 4.7				4.700000	23 Mar 2050		
	440,000.000	Local	99.624525	438,347.91	141.245795	621,481.50	183,133.59	0.39
		Base	99.624525	438,347.91	141.245795	621,481.50	183,133.59	0.28
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051		
	1,305,000.000	Local	100.657722	1,313,583.27	114.288788	1,491,468.68	177,885.41	0.93
		Base	100.657722	1,313,583.27	114.288788	1,491,468.68	177,885.41	0.68
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				1.044000	05 Apr 2021		
	3,375,000.000	Local	100.000000	3,375,000.00	99.571516	3,360,538.67	-14,461.33	2.10
		Base	100.000000	3,375,000.00	99.571516	3,360,538.67	-14,461.33	1.54
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35				4.350000	01 May 2050		
	3,565,000.000	Local	102.767180	3,663,649.96	121.614829	4,335,568.65	671,918.69	2.71
		Base	102.767180	3,663,649.96	121.614829	4,335,568.65	671,918.69	1.98
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043		
	990,000.000	Local	111.167237	1,100,555.65	134.896948	1,335,479.79	234,924.14	0.83
		Base	111.167237	1,100,555.65	134.896948	1,335,479.79	234,924.14	0.61
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
	645,000.000	Local	115.193150	742,995.82	135.242057	872,311.27	129,315.45	0.54
		Base	115.193150	742,995.82	135.242057	872,311.27	129,315.45	0.40
37045XDC7	GENERAL MOTORS FINL CO SR UNSECURED 11/23 VAR				1.278870	17 Nov 2023		
	3,115,000.000	Local	100.000000	3,115,000.00	100.199847	3,121,225.23	6,225.23	1.95

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		Base	100.000000	3,115,000.00	100.199847	3,121,225.23	6,225.23	1.43
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				0.962630	23 Feb 2023		
		5,030,000.000	Local 100.043560	5,032,191.06	100.931328	5,076,845.80	44,654.74	3.17
			Base 100.043560	5,032,191.06	100.931328	5,076,845.80	44,654.74	2.32
42809HAD9	HESS CORP SR UNSECURED 02/41 5.6				5.600000	15 Feb 2041		
		1,185,000.000	Local 109.270014	1,294,849.66	122.035745	1,446,123.58	151,273.92	0.90
			Base 109.270014	1,294,849.66	122.035745	1,446,123.58	151,273.92	0.66
42809HAH0	HESS CORP SR UNSECURED 04/47 5.8				5.800000	01 Apr 2047		
		780,000.000	Local 111.074269	866,379.30	127.236679	992,446.10	126,066.80	0.62
			Base 111.074269	866,379.30	127.236679	992,446.10	126,066.80	0.45
42824CAX7	HP ENTERPRISE CO SR UNSECURED 10/35 6.2				6.200000	15 Oct 2035		
		125,000.000	Local 116.261928	145,327.41	129.032745	161,290.93	15,963.52	0.10
			Base 116.261928	145,327.41	129.032745	161,290.93	15,963.52	0.07
59217GCM9	MET LIFE GLOB FUNDING I SR SECURED 144A 01/21 VAR				3.033880	08 Jan 2021		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
59217GEF2	MET LIFE GLOB FUNDING I SECURED 144A 01/23 VAR				0.653380	13 Jan 2023		
		1,965,000.000	Local 100.000000	1,965,000.00	100.510373	1,975,028.83	10,028.83	1.23
			Base 100.000000	1,965,000.00	100.510373	1,975,028.83	10,028.83	0.90
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75				3.750000	15 May 2050		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25				5.250000	01 May 2050		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
68389XBX2	ORACLE CORP SR UNSECURED 04/50 3.6				3.600000	01 Apr 2050		
		1,815,000.000	Local 100.593912	1,825,779.51	116.508352	2,114,626.59	288,847.08	1.32
			Base 100.593912	1,825,779.51	116.508352	2,114,626.59	288,847.08	0.97
68389XBY0	ORACLE CORP SR UNSECURED 04/60 3.85				3.850000	01 Apr 2060		
		1,200,000.000	Local 101.182972	1,214,195.66	122.971455	1,475,657.46	261,461.80	0.92

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	101.182972	1,214,195.66	122.971455	1,475,657.46	261,461.80	0.67
71654QCC4	PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75				6.750000	21 Sep 2047		
	510,000.000	Local	96.332937	491,297.98	93.750000	478,125.00	-13,172.98	0.30
		Base	96.332937	491,297.98	93.750000	478,125.00	-13,172.98	0.22
71654QDD1	PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69				7.690000	23 Jan 2050		
	3,305,000.000	Local	102.015225	3,371,603.20	100.825000	3,332,266.25	-39,336.95	2.08
		Base	102.015225	3,371,603.20	100.825000	3,332,266.25	-39,336.95	1.52
80414L2L8	SAUDI ARABIAN OIL CO SR UNSECURED 144A 11/50 3.25				3.250000	24 Nov 2050		
	1,035,000.000	Local	99.477796	1,029,595.19	101.406754	1,049,559.90	19,964.71	0.66
		Base	99.477796	1,029,595.19	101.406754	1,049,559.90	19,964.71	0.48
844741BK3	SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125				5.125000	15 Jun 2027		
	1,945,000.000	Local	103.201754	2,007,274.12	118.961477	2,313,800.73	306,526.61	1.44
		Base	103.201754	2,007,274.12	118.961477	2,313,800.73	306,526.61	1.06
89153VAV1	TOTAL CAPITAL INTL SA COMPANY GUAR 05/50 3.127				3.127000	29 May 2050		
	1,125,000.000	Local	100.000000	1,125,000.00	108.375816	1,219,227.93	94,227.93	0.76
		Base	100.000000	1,125,000.00	108.375816	1,219,227.93	94,227.93	0.56
89175JAB6	TOWD POINT MORTGAGE TRUST TPMT 2017 6 A2 144A				3.000000	25 Oct 2057		
	230,000.000	Local	97.058839	223,235.33	106.438120	244,807.68	21,572.35	0.15
Original Face:	230,000.000	Base	97.058839	223,235.33	106.438120	244,807.68	21,572.35	0.11
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.239750	26 Jul 2021		
	1,850,000.000	Local	100.071903	1,851,330.21	100.538440	1,859,961.14	8,630.93	1.16
		Base	100.071903	1,851,330.21	100.538440	1,859,961.14	8,630.93	0.85
US DOLLAR Total								
	62,836,676.990	Local		63,770,859.61		68,268,805.04	4,497,945.43	42.63
Original Face:	1,680,000.000	Base		63,770,859.61		68,268,805.04	4,497,945.43	31.20
FIXED INCOME Total								
	677,861,676.990	Base		130,144,006.08		126,951,374.11	-3,192,631.97	58.01
Original Face:	1,680,000.000							

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Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		767,719,763.180	Base	220,024,603.20		216,857,870.63	-3,166,732.57	99.98
Original Face:		1,680,000.000						

Holdings - Futures Contracts

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

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	
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ADI1NDN10	US ULTRA BOND CBT MAR21 XCBT 20210322	22 Mar 2021							
-71.000	-7,100,000.000		Local	-15,162,937.50	-15,265,237.70	213.562500	102,300.20	155,550.20	-53,250.00
			Base	-15,162,937.50		213.562500	102,300.20	155,550.20	-53,250.00
									0.02

US DOLLAR Total									
-71.000	-7,100,000.000		Local	-15,162,937.50	-15,265,237.70		102,300.20	155,550.20	-53,250.00
			Base				102,300.20	155,550.20	-53,250.00
									0.02

FUTURES SHORT Total									
-71.000	-7,100,000.000		Base				102,300.20	155,550.20	-53,250.00
									0.02

Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-71.000	-7,100,000.000	Base			102,300.20		155,550.20	-53,250.00	0.02

Holdings

As of: December 31, 2020



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

View Date: January 4, 2021



STATE STREET

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.818565

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-9.790	Local	1.000000	-9.79	1.000000	-9.79	0.00	100.00	
	Base	1.179775	-11.55	1.221650	-11.96	-0.41	0.00	

INTERNATIONAL Total

-9.790	Local	-9.79	-9.79	0.00	100.00
	Base	-11.55	-11.96	-0.41	0.00

EURO CURRENCY Total

-9.790	Local	-9.79	-9.79	0.00	100.00
	Base	-11.55	-11.96	-0.41	0.00

MALAYSIAN RINGGIT

Exchange Rate: 4.022500

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00	
	Base	0.000000	0.00	0.248602	0.00	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: 19.899500

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
1.130	Local	1.000000	1.13	1.000000	1.13	0.00	0.00	
	Base	0.044248	0.05	0.050253	0.06	0.01	0.00	

MEXICAN PESO Total

1.130	Local	1.13	1.13	0.00	0.00
	Base	0.05	0.06	0.01	0.00

Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

Exchange Rate: 1,086.300000

KRW	SOUTH KOREAN WON								
		1,846.000	Local	1.000000	1,846.00	1.000000	1,846.00	0.00	100.00
			Base	0.000915	1.69	0.000921	1.70	0.01	0.00

SOUTH KOREAN WON Total

		1,846.000	Local		1,846.00		1,846.00	0.00	100.00
			Base		1.69		1.70	0.01	0.00

US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR								
		-962,722.080	Local	1.000000	-962,722.08	1.000000	-962,722.08	0.00	0.60
			Base	1.000000	-962,722.08	1.000000	-962,722.08	0.00	0.44

US DOLLAR Total

		-962,722.080	Local		-962,722.08		-962,722.08	0.00	0.60
			Base		-962,722.08		-962,722.08	0.00	0.44

CASH Total

		-960,884.730	Base		-962,731.89		-962,732.28	-0.39	0.44
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CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX					0.017605	31 Dec 2030		
		9,178,970.920	Local	100.000000	9,178,970.92	100.000000	9,178,970.92	0.00	5.73
			Base	100.000000	9,178,970.92	100.000000	9,178,970.92	0.00	4.19

9128287G9	US TREASURY FRN 07/21 VAR					0.315023	31 Jul 2021		
		11,105,000.000	Local	99.994558	11,104,395.63	100.115682	11,117,846.49	13,450.86	6.94
			Base	99.994558	11,104,395.63	100.115682	11,117,846.49	13,450.86	5.08

912828YN4	US TREASURY FRN 10/21 VAR					0.395023	31 Oct 2021		
		8,670,000.000	Local	100.092925	8,678,056.58	100.204514	8,687,731.37	9,674.79	5.42
			Base	100.092925	8,678,056.58	100.204514	8,687,731.37	9,674.79	3.97

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Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282Z45	US TREASURY FRN 01/22 VAR				0.249023	31 Jan 2022		
	14,685,000.000	Local	100.054995	14,693,076.04	100.098576	14,699,475.88	6,399.84	9.18
		Base	100.054995	14,693,076.04	100.098576	14,699,475.88	6,399.84	6.72
91282ZK9	US TREASURY FRN 04/22 VAR				0.209023	30 Apr 2022		
	10,240,000.000	Local	100.036697	10,243,757.73	100.079056	10,248,095.33	4,337.60	6.40
		Base	100.036697	10,243,757.73	100.079056	10,248,095.33	4,337.60	4.68
91282CAA9	US TREASURY FRN 07/22 VAR				0.150023	31 Jul 2022		
	27,230,000.000	Local	100.015784	27,234,298.06	99.996041	27,228,921.96	-5,376.10	17.00
		Base	100.015784	27,234,298.06	99.996041	27,228,921.96	-5,376.10	12.44
91282CAS0	US TREASURY FRN 10/22 VAR				0.150023	31 Oct 2022		
	9,710,000.000	Local	100.007972	9,710,774.05	99.981327	9,708,186.85	-2,587.20	6.06
		Base	100.007972	9,710,774.05	99.981327	9,708,186.85	-2,587.20	4.44
US DOLLAR Total								
	90,818,970.920	Local		90,843,329.01		90,869,228.80	25,899.79	56.74
		Base		90,843,329.01		90,869,228.80	25,899.79	41.52
CASH EQUIVALENT Total								
	90,818,970.920	Base		90,843,329.01		90,869,228.80	25,899.79	41.52

FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.297101

975MACI8	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 06/21 5.5				5.500000	21 Jun 2021		
	3,245,000.000	Local	102.069011	3,312,139.40	102.495641	3,325,983.55	13,844.15	18.18
		Base	71.499392	2,320,155.26	79.019013	2,564,166.98	244,011.72	1.17
ACI02A7J2	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4				4.000000	21 Jun 2019		
	0.000	Local	0.000000	98,129.30	0.000000	0.00	-98,129.30	0.00
		Base	0.000000	68,297.98	0.000000	0.00	-68,297.98	0.00
ACI075659	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 04/21 4				4.000000	08 Apr 2021		
	1,460,000.000	Local	100.645251	1,469,420.67	100.994030	1,474,512.84	5,092.17	8.06
		Base	70.289049	1,026,220.11	77.861346	1,136,775.66	110,555.55	0.52

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Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B06JSQI16	WESTERN AUST TREAS CORP LOCAL GOVT G 07/21 7				7.000000	15 Jul 2021		
		2,930,000.000	Local 103.304185	3,026,812.61	103.633967	3,036,475.23	9,662.62	16.60
			Base 70.311904	2,060,138.79	79.896606	2,340,970.54	280,831.75	1.07
B5SRJWI10	AUSTRALIAN GOVERNMENT BONDS REGS 07/22 5.75				5.750000	15 Jul 2022		
		5,130,000.000	Local 107.939936	5,537,318.71	108.698047	5,576,209.81	38,891.10	30.49
			Base 73.236094	3,757,011.61	83.800758	4,298,978.88	541,967.27	1.96
BMZ8B6I12	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 06/51 1.75				1.750000	21 Jun 2051		
		5,125,000.000	Local 99.380173	5,093,233.88	95.156329	4,876,761.86	-216,472.02	26.66
			Base 71.942920	3,687,074.67	73.360771	3,759,739.50	72,664.83	1.72
AUSTRALIAN DOLLAR Total								
		17,890,000.000	Local	18,537,054.57		18,289,943.29	-247,111.28	100.00
			Base	12,918,898.42		14,100,631.56	1,181,733.14	6.44
BRAZILIAN REAL							Exchange Rate:	5.194200
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021		
		1,575,000.000	Local 100.000000	1,575,000.00	100.000000	1,575,000.00	0.00	11.00
			Base 42.450491	668,595.23	19.252243	303,222.83	-365,372.40	0.14
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
		11,540,000.000	Local 95.832242	11,059,040.71	110.400160	12,740,178.46	1,681,137.75	89.00
			Base 40.609258	4,686,308.35	21.254507	2,452,770.10	-2,233,538.25	1.12
BRAZILIAN REAL Total								
		13,115,000.000	Local	12,634,040.71		14,315,178.46	1,681,137.75	100.00
			Base	5,354,903.58		2,755,992.93	-2,598,910.65	1.26
EURO CURRENCY							Exchange Rate:	0.818565
SPAIN								
BLH919I17	BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/50 1				1.000000	31 Oct 2050		
		0.000	Local 0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base 0.000000	-0.03	0.000000	0.00	0.03	0.00

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Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SPAIN Total								
		Base		-0.03		0.00	0.03	0.00
EURO CURRENCY Total								
		Local		-0.03		0.00	0.03	0.00
		Base		-0.03		0.00	0.03	0.00
MALAYSIAN RINGGIT							Exchange Rate:	4.022500
ACI05FPC3	MALAYSIA GOVERNMENT BONDS 03/23 3.48				3.480000	15 Mar 2023		
	8,015,000.000	Local	98.935754	7,929,700.72	103.399000	8,287,429.85	357,729.13	23.84
		Base	26.848566	2,151,912.54	25.705158	2,060,268.45	-91,644.09	0.94
ACI084S32	MALAYSIA GOVERNMENT BONDS 09/21 4.048				4.048000	30 Sep 2021		
	9,090,000.000	Local	100.589471	9,143,582.89	101.739172	9,248,090.73	104,507.84	26.60
		Base	26.880417	2,443,429.95	25.292523	2,299,090.30	-144,339.65	1.05
ACI0C1S66	MALAYSIA GOVERNMENT BONDS 09/25 3.955				3.955000	15 Sep 2025		
	3,455,000.000	Local	99.694573	3,444,447.51	108.108000	3,735,131.40	290,683.89	10.74
		Base	23.032060	795,757.68	26.875823	928,559.70	132,802.02	0.42
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882				3.882000	10 Mar 2022		
	6,530,000.000	Local	100.641456	6,571,887.05	102.423407	6,688,248.48	116,361.43	19.24
		Base	24.202656	1,580,433.43	25.462624	1,662,709.38	82,275.95	0.76
ACI0V6W28	MALAYSIA GOVERNMENT BONDS 11/27 3.899				3.899000	16 Nov 2027		
	6,205,000.000	Local	100.070830	6,209,394.98	109.696464	6,806,665.59	597,270.61	19.58
		Base	23.228922	1,441,354.64	27.270718	1,692,148.06	250,793.42	0.77
MALAYSIAN RINGGIT Total								
	33,295,000.000	Local		33,299,013.15		34,765,566.05	1,466,552.90	100.00
		Base		8,412,888.24		8,642,775.89	229,887.65	3.95
MEXICAN PESO							Exchange Rate:	19.899500
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	89,200,000.000	Local	110.846813	98,875,356.79	121.890000	108,725,880.00	9,850,523.21	22.46
		Base	7.806069	6,963,013.95	6.125280	5,463,749.34	-1,499,264.61	2.50

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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
	130,300,000.000	Local	109.367478	142,505,824.40	115.173000	150,070,419.00	7,564,594.60	31.00	
		Base	7.083869	9,230,281.51	5.787733	7,541,416.57	-1,688,864.94	3.45	
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75					7.750000	23 Nov 2034		
	35,000,000.000	Local	103.193192	36,117,617.35	117.774000	41,220,900.00	5,103,282.65	8.51	
		Base	5.038976	1,763,641.54	5.918440	2,071,454.06	307,812.52	0.95	
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		
	43,200,000.000	Local	105.570316	45,606,376.57	118.017000	50,983,344.00	5,376,967.43	10.53	
		Base	5.658737	2,444,574.51	5.930652	2,562,041.46	117,466.95	1.17	
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
	92,500,000.000	Local	117.265032	108,470,154.38	123.978000	114,679,650.00	6,209,495.62	23.69	
		Base	7.525532	6,961,117.49	6.230207	5,762,941.28	-1,198,176.21	2.63	
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
	14,900,000.000	Local	115.658645	17,233,138.12	123.978000	18,472,722.00	1,239,583.88	3.82	
		Base	5.587902	832,597.42	6.230207	928,300.81	95,703.39	0.42	
MEXICAN PESO Total									
	405,100,000.000	Local		448,808,467.61		484,152,915.00	35,344,447.39	100.00	
		Base		28,195,226.42		24,329,903.52	-3,865,322.90	11.12	
POLISH ZLOTY							Exchange Rate:	3.735700	
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5					1.500000	25 Apr 2020		
	0.000	Local	0.000000	432.00	0.000000	0.00	-432.00	0.00	
		Base	0.000000	102.92	0.000000	0.00	-102.92	0.00	
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2					2.000000	25 Apr 2021		
	7,025,000.000	Local	100.152121	7,035,686.50	100.600000	7,067,150.00	31,463.50	100.00	
		Base	26.660037	1,872,867.59	26.929357	1,891,787.35	18,919.76	0.86	
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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STATE STREET

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POLISH ZLOTY Total								
		7,025,000.000	Local	7,036,118.54		7,067,150.00	31,031.46	100.00
			Base	1,872,970.52		1,891,787.35	18,816.83	0.86
SOUTH AFRICAN RAND								
							Exchange Rate:	14.695000
989RJQI1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
		64,200,000.000	Local	50,102,221.86	65.401333	41,987,655.79	-8,114,566.07	41.04
			Base	4,573,051.85	4.450584	2,857,274.98	-1,715,776.87	1.31
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
		66,275,000.000	Local	62,092,522.57	82.240450	54,504,858.24	-7,587,664.33	53.28
			Base	4,617,792.18	5.596492	3,709,075.08	-908,717.10	1.69
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
		5,200,000.000	Local	3,618,689.42	65.401333	3,400,869.32	-217,820.10	3.32
			Base	250,995.32	4.450584	231,430.37	-19,564.95	0.11
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
		2,925,000.000	Local	2,541,822.22	82.240450	2,405,533.16	-136,289.06	2.35
			Base	176,419.97	5.596492	163,697.39	-12,722.58	0.07
SOUTH AFRICAN RAND Total								
		138,600,000.000	Local	118,355,256.07		102,298,916.51	-16,056,339.56	100.00
			Base	9,618,259.32		6,961,477.82	-2,656,781.50	3.18
US DOLLAR								
							Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				0.824750	05 Nov 2021		
		1,600,000.000	Local	1,600,000.00	100.410096	1,606,561.54	6,561.54	1.00
			Base	1,600,000.00	100.410096	1,606,561.54	6,561.54	0.73
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
		0.000	Local	-0.01	0.000000	0.00	0.01	0.00
			Base	-0.01	0.000000	0.00	0.01	0.00
056054AA7	BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A				1.061000	15 Oct 2036		
		436,676.990	Local	425,438.33	100.186450	437,491.17	12,052.84	0.27

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Original Face:		460,000.000	Base	97.426322	425,438.33	100.186450	437,491.17	12,052.84	0.20
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR				4.083000	20 Mar 2051			
		1,805,000.000	Local	106.846875	1,928,586.10	126.286850	2,279,477.64	350,891.54	1.42
			Base	106.846875	1,928,586.10	126.286850	2,279,477.64	350,891.54	1.04
06367WYH0	BANK OF MONTREAL SR UNSECURED 03/23 VAR				0.775790	10 Mar 2023			
		3,485,000.000	Local	100.000000	3,485,000.00	100.859027	3,514,937.09	29,937.09	2.19
			Base	100.000000	3,485,000.00	100.859027	3,514,937.09	29,937.09	1.61
064159YN0	BANK OF NOVA SCOTIA SR UNSECURED 09/23 VAR				0.646567	15 Sep 2023			
		4,425,000.000	Local	100.000000	4,425,000.00	100.604933	4,451,768.29	26,768.29	2.78
			Base	100.000000	4,425,000.00	100.604933	4,451,768.29	26,768.29	2.03
08162MAV0	BENCHMARK MORTGAGE TRUST BMARK 2020 B17 A2				2.210800	15 Mar 2053			
		495,000.000	Local	101.383939	501,850.50	105.195920	520,719.80	18,869.30	0.33
Original Face:		495,000.000	Base	101.383939	501,850.50	105.195920	520,719.80	18,869.30	0.24
097023CR4	BOEING CO SR UNSECURED 08/59 3.95				3.950000	01 Aug 2059			
		820,000.000	Local	92.240143	756,369.17	107.025709	877,610.81	121,241.64	0.55
			Base	92.240143	756,369.17	107.025709	877,610.81	121,241.64	0.40
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040			
		475,000.000	Local	100.000000	475,000.00	129.772068	616,417.32	141,417.32	0.38
			Base	100.000000	475,000.00	129.772068	616,417.32	141,417.32	0.28
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050			
		1,405,000.000	Local	112.868363	1,585,800.50	137.814505	1,936,293.80	350,493.30	1.21
			Base	112.868363	1,585,800.50	137.814505	1,936,293.80	350,493.30	0.88
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060			
		810,000.000	Local	106.894279	865,843.66	141.859391	1,149,061.07	283,217.41	0.72
			Base	106.894279	865,843.66	141.859391	1,149,061.07	283,217.41	0.53
12189LAX9	BURLINGTN NORTH SANTA FE SR UNSECURED 09/45 4.7				4.700000	01 Sep 2045			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
12592TAA3	COMM MORTGAGE TRUST COMM 2015 3BP A 144A				3.178000	10 Feb 2035			
		255,000.000	Local	102.339275	260,965.15	107.792510	274,870.90	13,905.75	0.17

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Original Face:		255,000.000	Base	102.339275	260,965.15	107.792510	274,870.90	13,905.75	0.13
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				1.121000	15 May 2036			
		240,000.000	Local	97.429288	233,830.29	100.133940	240,321.46	6,491.17	0.15
Original Face:		240,000.000	Base	97.429288	233,830.29	100.133940	240,321.46	6,491.17	0.11
13607GKW3	CANADIAN IMPERIAL BANK SR UNSECURED 03/23 VAR				0.880230	17 Mar 2023			
		2,820,000.000	Local	100.000000	2,820,000.00	100.944942	2,846,647.36	26,647.36	1.78
			Base	100.000000	2,820,000.00	100.944942	2,846,647.36	26,647.36	1.30
14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR				0.446500	15 Mar 2021			
		2,805,000.000	Local	99.997234	2,804,922.41	100.031547	2,805,884.89	962.48	1.75
			Base	99.997234	2,804,922.41	100.031547	2,805,884.89	962.48	1.28
191216CQ1	COCA COLA CO/THE SR UNSECURED 03/50 4.2				4.200000	25 Mar 2050			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
233851DC5	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 02/21 VAR				0.662630	22 Feb 2021			
		2,700,000.000	Local	100.000000	2,700,000.00	100.046063	2,701,243.70	1,243.70	1.69
			Base	100.000000	2,700,000.00	100.046063	2,701,243.70	1,243.70	1.23
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75				3.750000	28 Oct 2029			
		395,000.000	Local	82.746456	326,848.50	96.925263	382,854.79	56,006.29	0.24
			Base	82.746456	326,848.50	96.925263	382,854.79	56,006.29	0.17
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7				7.000000	01 May 2025			
		600,000.000	Local	105.188893	631,133.36	115.455234	692,731.40	61,598.04	0.43
			Base	105.188893	631,133.36	115.455234	692,731.40	61,598.04	0.32
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375				7.375000	15 Jan 2026			
		785,000.000	Local	100.487659	788,828.12	114.230295	896,707.82	107,879.70	0.56
			Base	100.487659	788,828.12	114.230295	896,707.82	107,879.70	0.41
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041			
		415,000.000	Local	103.649320	430,144.68	122.297748	507,535.65	77,390.97	0.32
			Base	103.649320	430,144.68	122.297748	507,535.65	77,390.97	0.23
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042			
		145,000.000	Local	101.299262	146,883.93	112.886590	163,685.56	16,801.63	0.10

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		Base	101.299262	146,883.93	112.886590	163,685.56	16,801.63	0.07
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
	165,000.000	Local	101.044812	166,723.94	117.787483	194,349.35	27,625.41	0.12
		Base	101.044812	166,723.94	117.787483	194,349.35	27,625.41	0.09
254687FR2	WALT DISNEY COMPANY/THE COMPANY GUAR 03/40 4.625				4.625000	23 Mar 2040		
	220,000.000	Local	99.772627	219,499.78	133.541784	293,791.92	74,292.14	0.18
		Base	99.772627	219,499.78	133.541784	293,791.92	74,292.14	0.13
254687FS0	WALT DISNEY COMPANY/THE COMPANY GUAR 03/50 4.7				4.700000	23 Mar 2050		
	440,000.000	Local	99.624525	438,347.91	141.245795	621,481.50	183,133.59	0.39
		Base	99.624525	438,347.91	141.245795	621,481.50	183,133.59	0.28
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051		
	1,305,000.000	Local	100.657722	1,313,583.27	114.288788	1,491,468.68	177,885.41	0.93
		Base	100.657722	1,313,583.27	114.288788	1,491,468.68	177,885.41	0.68
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				1.044000	05 Apr 2021		
	3,375,000.000	Local	100.000000	3,375,000.00	99.571516	3,360,538.67	-14,461.33	2.10
		Base	100.000000	3,375,000.00	99.571516	3,360,538.67	-14,461.33	1.54
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35				4.350000	01 May 2050		
	3,565,000.000	Local	102.767180	3,663,649.96	121.614829	4,335,568.65	671,918.69	2.71
		Base	102.767180	3,663,649.96	121.614829	4,335,568.65	671,918.69	1.98
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043		
	990,000.000	Local	111.167237	1,100,555.65	134.896948	1,335,479.79	234,924.14	0.83
		Base	111.167237	1,100,555.65	134.896948	1,335,479.79	234,924.14	0.61
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
	645,000.000	Local	115.193150	742,995.82	135.242057	872,311.27	129,315.45	0.54
		Base	115.193150	742,995.82	135.242057	872,311.27	129,315.45	0.40
37045XDC7	GENERAL MOTORS FINL CO SR UNSECURED 11/23 VAR				1.278870	17 Nov 2023		
	3,115,000.000	Local	100.000000	3,115,000.00	100.199847	3,121,225.23	6,225.23	1.95

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		Base	100.000000	3,115,000.00	100.199847	3,121,225.23	6,225.23	1.43
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				0.962630	23 Feb 2023		
		5,030,000.000	Local 100.043560	5,032,191.06	100.931328	5,076,845.80	44,654.74	3.17
			Base 100.043560	5,032,191.06	100.931328	5,076,845.80	44,654.74	2.32
42809HAD9	HESS CORP SR UNSECURED 02/41 5.6				5.600000	15 Feb 2041		
		1,185,000.000	Local 109.270014	1,294,849.66	122.035745	1,446,123.58	151,273.92	0.90
			Base 109.270014	1,294,849.66	122.035745	1,446,123.58	151,273.92	0.66
42809HAH0	HESS CORP SR UNSECURED 04/47 5.8				5.800000	01 Apr 2047		
		780,000.000	Local 111.074269	866,379.30	127.236679	992,446.10	126,066.80	0.62
			Base 111.074269	866,379.30	127.236679	992,446.10	126,066.80	0.45
42824CAX7	HP ENTERPRISE CO SR UNSECURED 10/35 6.2				6.200000	15 Oct 2035		
		125,000.000	Local 116.261928	145,327.41	129.032745	161,290.93	15,963.52	0.10
			Base 116.261928	145,327.41	129.032745	161,290.93	15,963.52	0.07
59217GCM9	MET LIFE GLOB FUNDING I SR SECURED 144A 01/21 VAR				3.033880	08 Jan 2021		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
59217GEF2	MET LIFE GLOB FUNDING I SECURED 144A 01/23 VAR				0.653380	13 Jan 2023		
		1,965,000.000	Local 100.000000	1,965,000.00	100.510373	1,975,028.83	10,028.83	1.23
			Base 100.000000	1,965,000.00	100.510373	1,975,028.83	10,028.83	0.90
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75				3.750000	15 May 2050		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25				5.250000	01 May 2050		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
68389XBX2	ORACLE CORP SR UNSECURED 04/50 3.6				3.600000	01 Apr 2050		
		1,815,000.000	Local 100.593912	1,825,779.51	116.508352	2,114,626.59	288,847.08	1.32
			Base 100.593912	1,825,779.51	116.508352	2,114,626.59	288,847.08	0.97
68389XBY0	ORACLE CORP SR UNSECURED 04/60 3.85				3.850000	01 Apr 2060		
		1,200,000.000	Local 101.182972	1,214,195.66	122.971455	1,475,657.46	261,461.80	0.92

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		Base	101.182972	1,214,195.66	122.971455	1,475,657.46	261,461.80	0.67
71654QCC4	PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75				6.750000	21 Sep 2047		
	510,000.000	Local	96.332937	491,297.98	93.750000	478,125.00	-13,172.98	0.30
		Base	96.332937	491,297.98	93.750000	478,125.00	-13,172.98	0.22
71654QDD1	PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69				7.690000	23 Jan 2050		
	3,305,000.000	Local	102.015225	3,371,603.20	100.825000	3,332,266.25	-39,336.95	2.08
		Base	102.015225	3,371,603.20	100.825000	3,332,266.25	-39,336.95	1.52
80414L2L8	SAUDI ARABIAN OIL CO SR UNSECURED 144A 11/50 3.25				3.250000	24 Nov 2050		
	1,035,000.000	Local	99.477796	1,029,595.19	101.406754	1,049,559.90	19,964.71	0.66
		Base	99.477796	1,029,595.19	101.406754	1,049,559.90	19,964.71	0.48
844741BK3	SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125				5.125000	15 Jun 2027		
	1,945,000.000	Local	103.201754	2,007,274.12	118.961477	2,313,800.73	306,526.61	1.44
		Base	103.201754	2,007,274.12	118.961477	2,313,800.73	306,526.61	1.06
89153VAV1	TOTAL CAPITAL INTL SA COMPANY GUAR 05/50 3.127				3.127000	29 May 2050		
	1,125,000.000	Local	100.000000	1,125,000.00	108.375816	1,219,227.93	94,227.93	0.76
		Base	100.000000	1,125,000.00	108.375816	1,219,227.93	94,227.93	0.56
89175JAB6	TOWD POINT MORTGAGE TRUST TPMT 2017 6 A2 144A				3.000000	25 Oct 2057		
	230,000.000	Local	97.058839	223,235.33	106.438120	244,807.68	21,572.35	0.15
Original Face:	230,000.000	Base	97.058839	223,235.33	106.438120	244,807.68	21,572.35	0.11
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.239750	26 Jul 2021		
	1,850,000.000	Local	100.071903	1,851,330.21	100.538440	1,859,961.14	8,630.93	1.16
		Base	100.071903	1,851,330.21	100.538440	1,859,961.14	8,630.93	0.85
US DOLLAR Total								
	62,836,676.990	Local		63,770,859.61		68,268,805.04	4,497,945.43	42.63
Original Face:	1,680,000.000	Base		63,770,859.61		68,268,805.04	4,497,945.43	31.20
FIXED INCOME Total								
	677,861,676.990	Base		130,144,006.08		126,951,374.11	-3,192,631.97	58.01
Original Face:	1,680,000.000							

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

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Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		767,719,763.180	Base	220,024,603.20		216,857,870.63	-3,166,732.57	99.98
Original Face:		1,680,000.000						

Holdings - Futures Contracts

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR							Exchange Rate:	1.000000		
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ADI1NDN10	US ULTRA BOND CBT MAR21 XCBT 20210322						22 Mar 2021			
-71.000	-7,100,000.000	Local	-15,162,937.50	-15,265,237.70	213.562500	102,300.20		155,550.20	-53,250.00	
		Base	-15,162,937.50		213.562500	102,300.20		155,550.20	-53,250.00	0.02

US DOLLAR Total										
-71.000	-7,100,000.000	Local	-15,162,937.50	-15,265,237.70		102,300.20		155,550.20	-53,250.00	
		Base				102,300.20		155,550.20	-53,250.00	0.02

FUTURES SHORT Total										
-71.000	-7,100,000.000	Base				102,300.20		155,550.20	-53,250.00	0.02

Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-71.000	-7,100,000.000	Base			102,300.20		155,550.20	-53,250.00	0.02

Holdings

As of: December 31, 2020



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

View Date: January 4, 2021



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.010028	31 Dec 2030		
		4,253,110.830	Local	100.000000	4,253,110.83	100.000000	4,253,110.83	0.00
			Base	100.000000	4,253,110.83	100.000000	4,253,110.83	0.00

US DOLLAR Total		4,253,110.830	Local		4,253,110.83		4,253,110.83	0.00
			Base		4,253,110.83		4,253,110.83	0.00

CASH EQUIVALENT Total		4,253,110.830	Base		4,253,110.83		4,253,110.83	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001							
		16,750.000	Local	211.268651	3,538,749.90	500.120000	8,377,010.00	4,838,260.10
			Base	211.268651	3,538,749.90	500.120000	8,377,010.00	4,838,260.10

00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		22,070.000	Local	153.121327	3,379,387.69	157.510000	3,476,245.70	96,858.01
			Base	153.121327	3,379,387.69	157.510000	3,476,245.70	96,858.01

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		36,511.000	Local	71.274081	2,602,287.97	104.990000	3,833,289.89	1,231,001.92
			Base	71.274081	2,602,287.97	104.990000	3,833,289.89	1,231,001.92

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		27,550.000	Local	119.459748	3,291,116.06	156.240000	4,304,412.00	1,013,295.94
			Base	119.459748	3,291,116.06	156.240000	4,304,412.00	1,013,295.94

01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		15,070.000	Local	171.288222	2,581,313.50	232.730000	3,507,241.10	925,927.60
			Base	171.288222	2,581,313.50	232.730000	3,507,241.10	925,927.60

Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		7,142.000	Local 1,513.126388	10,806,748.66	3,256.930000	23,260,994.06	12,454,245.40	9.07
			Base 1,513.126388	10,806,748.66	3,256.930000	23,260,994.06	12,454,245.40	9.07
031162100	AMGEN INC COMMON STOCK USD.0001							
		23,240.000	Local 214.040324	4,974,297.13	229.920000	5,343,340.80	369,043.67	2.08
			Base 214.040324	4,974,297.13	229.920000	5,343,340.80	369,043.67	2.08
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR							
		36,030.000	Local 94.678982	3,411,283.71	69.910000	2,518,857.30	-892,426.41	0.98
			Base 94.678982	3,411,283.71	69.910000	2,518,857.30	-892,426.41	0.98
037833100	APPLE INC COMMON STOCK USD.00001							
		101,490.000	Local 53.030819	5,382,097.87	132.690000	13,466,708.10	8,084,610.23	5.25
			Base 53.030819	5,382,097.87	132.690000	13,466,708.10	8,084,610.23	5.25
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001							
		26,590.000	Local 87.766303	2,333,705.99	87.690000	2,331,677.10	-2,028.89	0.91
			Base 87.766303	2,333,705.99	87.690000	2,331,677.10	-2,028.89	0.91
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		1,578.000	Local 1,871.544531	2,953,297.27	2,227.270000	3,514,632.06	561,334.79	1.37
			Base 1,871.544531	2,953,297.27	2,227.270000	3,514,632.06	561,334.79	1.37
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		85,200.000	Local 39.392585	3,356,248.27	52.400000	4,464,480.00	1,108,231.73	1.74
			Base 39.392585	3,356,248.27	52.400000	4,464,480.00	1,108,231.73	1.74
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		11,114.000	Local 215.284361	2,392,670.39	376.780000	4,187,532.92	1,794,862.53	1.63
			Base 215.284361	2,392,670.39	376.780000	4,187,532.92	1,794,862.53	1.63
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		28,140.000	Local 113.920365	3,205,719.07	181.180000	5,098,405.20	1,892,686.13	1.99
			Base 113.920365	3,205,719.07	181.180000	5,098,405.20	1,892,686.13	1.99
278865100	ECOLAB INC COMMON STOCK USD1.0							
		16,560.000	Local 151.597373	2,510,452.49	216.360000	3,582,921.60	1,072,469.11	1.40
			Base 151.597373	2,510,452.49	216.360000	3,582,921.60	1,072,469.11	1.40

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
29444U700	EQUINIX INC REIT USD.001	5,830.000	Local 449.520952 Base 449.520952	2,620,707.15 2,620,707.15	714.180000 714.180000	4,163,669.40 4,163,669.40	1,542,962.25 1,542,962.25	1.62 1.62	
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006	53,180.000	Local 171.812142 Base 171.812142	9,136,969.73 9,136,969.73	273.160000 273.160000	14,526,648.80 14,526,648.80	5,389,679.07 5,389,679.07	5.66 5.66	
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	29,450.000	Local 133.969993 Base 133.969993	3,945,416.29 3,945,416.29	141.460000 141.460000	4,165,997.00 4,165,997.00	220,580.71 220,580.71	1.62 1.62	
384802104	WW GRAINGER INC COMMON STOCK USD.5	11,170.000	Local 272.374517 Base 272.374517	3,042,423.36 3,042,423.36	408.340000 408.340000	4,561,157.80 4,561,157.80	1,518,734.44 1,518,734.44	1.78 1.78	
437076102	HOME DEPOT INC COMMON STOCK USD.05	16,900.000	Local 188.316706 Base 188.316706	3,182,552.33 3,182,552.33	265.620000 265.620000	4,488,978.00 4,488,978.00	1,306,425.67 1,306,425.67	1.75 1.75	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625	56,040.000	Local 99.585059 Base 99.585059	5,580,746.70 5,580,746.70	222.420000 222.420000	12,464,416.80 12,464,416.80	6,883,670.10 6,883,670.10	4.86 4.86	
61174X109	MONSTER BEVERAGE CORP COMMON STOCK	42,690.000	Local 64.125004 Base 64.125004	2,737,496.40 2,737,496.40	92.480000 92.480000	3,947,971.20 3,947,971.20	1,210,474.80 1,210,474.80	1.54 1.54	
67059N108	NUTANIX INC A COMMON STOCK USD.000025	58,350.000	Local 36.286196 Base 36.286196	2,117,299.54 2,117,299.54	31.870000 31.870000	1,859,614.50 1,859,614.50	-257,685.04 -257,685.04	0.72 0.72	
67066G104	NVIDIA CORP COMMON STOCK USD.001	12,700.000	Local 183.521052 Base 183.521052	2,330,717.36 2,330,717.36	522.200000 522.200000	6,631,940.00 6,631,940.00	4,301,222.64 4,301,222.64	2.59 2.59	
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	15,740.000	Local 199.527767 Base 199.527767	3,140,567.06 3,140,567.06	355.390000 355.390000	5,593,838.60 5,593,838.60	2,453,271.54 2,453,271.54	2.18 2.18	

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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, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	48,160.000	Local	65.619406	3,160,230.57	152.340000	7,336,694.40	4,176,463.83	2.86	
		Base	65.619406	3,160,230.57	152.340000	7,336,694.40	4,176,463.83	2.86	
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0								
	50,780.000	Local	68.092994	3,457,762.25	71.510000	3,631,277.80	173,515.55	1.42	
		Base	68.092994	3,457,762.25	71.510000	3,631,277.80	173,515.55	1.42	
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
	29,370.000	Local	173.258446	5,088,600.55	222.530000	6,535,706.10	1,447,105.55	2.55	
		Base	173.258446	5,088,600.55	222.530000	6,535,706.10	1,447,105.55	2.55	
848637104	SPLUNK INC COMMON STOCK USD.001								
	28,065.000	Local	111.855008	3,139,210.80	169.890000	4,767,962.85	1,628,752.05	1.86	
		Base	111.855008	3,139,210.80	169.890000	4,767,962.85	1,628,752.05	1.86	
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	20,740.000	Local	98.586505	2,044,684.12	164.130000	3,404,056.20	1,359,372.08	1.33	
		Base	98.586505	2,044,684.12	164.130000	3,404,056.20	1,359,372.08	1.33	
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	15,240.000	Local	226.833740	3,456,946.20	465.780000	7,098,487.20	3,641,541.00	2.77	
		Base	226.833740	3,456,946.20	465.780000	7,098,487.20	3,641,541.00	2.77	
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
	100,920.000	Local	38.993591	3,935,233.19	51.000000	5,146,920.00	1,211,686.81	2.01	
		Base	38.993591	3,935,233.19	51.000000	5,146,920.00	1,211,686.81	2.01	
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
	15,707.000	Local	220.191601	3,458,549.48	287.160000	4,510,422.12	1,051,872.64	1.76	
		Base	220.191601	3,458,549.48	287.160000	4,510,422.12	1,051,872.64	1.76	
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	36,780.000	Local	111.267047	4,092,401.99	168.400000	6,193,752.00	2,101,350.01	2.41	
		Base	111.267047	4,092,401.99	168.400000	6,193,752.00	2,101,350.01	2.41	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	24,600.000	Local	232.766110	5,726,046.31	350.680000	8,626,728.00	2,900,681.69	3.36	
		Base	232.766110	5,726,046.31	350.680000	8,626,728.00	2,900,681.69	3.36	

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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, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	55,010.000	Local	141.089759	7,761,347.67	218.730000	12,032,337.30	4,270,989.63	4.69
			Base	141.089759	7,761,347.67	218.730000	12,032,337.30	4,270,989.63	4.69
928563402	VMWARE INC CLASS A COMMON STOCK USD.01	22,370.000	Local	133.237354	2,980,519.61	140.260000	3,137,616.20	157,096.59	1.22
			Base	133.237354	2,980,519.61	140.260000	3,137,616.20	157,096.59	1.22
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001	5,680.000	Local	218.459820	1,240,851.78	239.610000	1,360,984.80	120,133.02	0.53
			Base	218.459820	1,240,851.78	239.610000	1,360,984.80	120,133.02	0.53
98978V103	ZOETIS INC COMMON STOCK USD.01	38,990.000	Local	84.316167	3,287,487.34	165.500000	6,452,845.00	3,165,357.66	2.52
			Base	84.316167	3,287,487.34	165.500000	6,452,845.00	3,165,357.66	2.52
G06242104	ATLASSIAN CORP PLC CLASS A COMMON STOCK USD.1	6,610.000	Local	185.873492	1,228,623.78	233.870000	1,545,880.70	317,256.92	0.60
			Base	185.873492	1,228,623.78	233.870000	1,545,880.70	317,256.92	0.60
G47567105	IHS MARKIT LTD COMMON STOCK USD.01	48,609.000	Local	58.001869	2,819,412.84	89.830000	4,366,546.47	1,547,133.63	1.70
			Base	58.001869	2,819,412.84	89.830000	4,366,546.47	1,547,133.63	1.70
G6095L109	APTIV PLC COMMON STOCK USD.01	28,591.000	Local	76.665433	2,191,941.39	130.290000	3,725,121.39	1,533,180.00	1.45
			Base	76.665433	2,191,941.39	130.290000	3,725,121.39	1,533,180.00	1.45
H01301128	ALCON INC COMMON STOCK CHF.04	46,070.000	Local	53.229412	2,452,279.03	65.980000	3,039,698.60	587,419.57	1.19
			Base	53.229412	2,452,279.03	65.980000	3,039,698.60	587,419.57	1.19
N07059210	ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09	5,500.000	Local	371.605120	2,043,828.16	487.720000	2,682,460.00	638,631.84	1.05
			Base	371.605120	2,043,828.16	487.720000	2,682,460.00	638,631.84	1.05
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK	18,800.000	Local	118.827449	2,233,956.04	159.010000	2,989,388.00	755,431.96	1.17
			Base	118.827449	2,233,956.04	159.010000	2,989,388.00	755,431.96	1.17

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



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		1,403,677.000	Local	160,354,184.99		252,256,865.06	91,902,680.07	98.34
			Base	160,354,184.99		252,256,865.06	91,902,680.07	98.34
EQUITY Total								
		1,403,677.000	Base	160,354,184.99		252,256,865.06	91,902,680.07	98.34

Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
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STATE STREET

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View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		5,656,787.830	Base	164,607,295.82		256,509,975.89	91,902,680.07	100.00

Holdings

As of: December 31, 2020



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

View Date: January 4, 2021



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.010028	31 Dec 2030		
		4,253,110.830	Local	100.000000	4,253,110.83	100.000000	4,253,110.83	0.00
			Base	100.000000	4,253,110.83	100.000000	4,253,110.83	0.00

US DOLLAR Total		4,253,110.830	Local		4,253,110.83		4,253,110.83	0.00
			Base		4,253,110.83		4,253,110.83	0.00

CASH EQUIVALENT Total		4,253,110.830	Base		4,253,110.83		4,253,110.83	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001							
		16,750.000	Local	211.268651	3,538,749.90	500.120000	8,377,010.00	4,838,260.10
			Base	211.268651	3,538,749.90	500.120000	8,377,010.00	4,838,260.10

00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		22,070.000	Local	153.121327	3,379,387.69	157.510000	3,476,245.70	96,858.01
			Base	153.121327	3,379,387.69	157.510000	3,476,245.70	96,858.01

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		36,511.000	Local	71.274081	2,602,287.97	104.990000	3,833,289.89	1,231,001.92
			Base	71.274081	2,602,287.97	104.990000	3,833,289.89	1,231,001.92

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		27,550.000	Local	119.459748	3,291,116.06	156.240000	4,304,412.00	1,013,295.94
			Base	119.459748	3,291,116.06	156.240000	4,304,412.00	1,013,295.94

01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		15,070.000	Local	171.288222	2,581,313.50	232.730000	3,507,241.10	925,927.60
			Base	171.288222	2,581,313.50	232.730000	3,507,241.10	925,927.60

Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		7,142.000	Local 1,513.126388	10,806,748.66	3,256.930000	23,260,994.06	12,454,245.40	9.07
			Base 1,513.126388	10,806,748.66	3,256.930000	23,260,994.06	12,454,245.40	9.07
031162100	AMGEN INC COMMON STOCK USD.0001							
		23,240.000	Local 214.040324	4,974,297.13	229.920000	5,343,340.80	369,043.67	2.08
			Base 214.040324	4,974,297.13	229.920000	5,343,340.80	369,043.67	2.08
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR							
		36,030.000	Local 94.678982	3,411,283.71	69.910000	2,518,857.30	-892,426.41	0.98
			Base 94.678982	3,411,283.71	69.910000	2,518,857.30	-892,426.41	0.98
037833100	APPLE INC COMMON STOCK USD.00001							
		101,490.000	Local 53.030819	5,382,097.87	132.690000	13,466,708.10	8,084,610.23	5.25
			Base 53.030819	5,382,097.87	132.690000	13,466,708.10	8,084,610.23	5.25
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001							
		26,590.000	Local 87.766303	2,333,705.99	87.690000	2,331,677.10	-2,028.89	0.91
			Base 87.766303	2,333,705.99	87.690000	2,331,677.10	-2,028.89	0.91
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		1,578.000	Local 1,871.544531	2,953,297.27	2,227.270000	3,514,632.06	561,334.79	1.37
			Base 1,871.544531	2,953,297.27	2,227.270000	3,514,632.06	561,334.79	1.37
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		85,200.000	Local 39.392585	3,356,248.27	52.400000	4,464,480.00	1,108,231.73	1.74
			Base 39.392585	3,356,248.27	52.400000	4,464,480.00	1,108,231.73	1.74
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		11,114.000	Local 215.284361	2,392,670.39	376.780000	4,187,532.92	1,794,862.53	1.63
			Base 215.284361	2,392,670.39	376.780000	4,187,532.92	1,794,862.53	1.63
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		28,140.000	Local 113.920365	3,205,719.07	181.180000	5,098,405.20	1,892,686.13	1.99
			Base 113.920365	3,205,719.07	181.180000	5,098,405.20	1,892,686.13	1.99
278865100	ECOLAB INC COMMON STOCK USD1.0							
		16,560.000	Local 151.597373	2,510,452.49	216.360000	3,582,921.60	1,072,469.11	1.40
			Base 151.597373	2,510,452.49	216.360000	3,582,921.60	1,072,469.11	1.40

& Issue has redenominated but Local is not converted
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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
29444U700	EQUINIX INC REIT USD.001	5,830.000	Local 449.520952 Base 449.520952	2,620,707.15 2,620,707.15	714.180000 714.180000	4,163,669.40 4,163,669.40	1,542,962.25 1,542,962.25	1.62 1.62	
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006	53,180.000	Local 171.812142 Base 171.812142	9,136,969.73 9,136,969.73	273.160000 273.160000	14,526,648.80 14,526,648.80	5,389,679.07 5,389,679.07	5.66 5.66	
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	29,450.000	Local 133.969993 Base 133.969993	3,945,416.29 3,945,416.29	141.460000 141.460000	4,165,997.00 4,165,997.00	220,580.71 220,580.71	1.62 1.62	
384802104	WW GRAINGER INC COMMON STOCK USD.5	11,170.000	Local 272.374517 Base 272.374517	3,042,423.36 3,042,423.36	408.340000 408.340000	4,561,157.80 4,561,157.80	1,518,734.44 1,518,734.44	1.78 1.78	
437076102	HOME DEPOT INC COMMON STOCK USD.05	16,900.000	Local 188.316706 Base 188.316706	3,182,552.33 3,182,552.33	265.620000 265.620000	4,488,978.00 4,488,978.00	1,306,425.67 1,306,425.67	1.75 1.75	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625	56,040.000	Local 99.585059 Base 99.585059	5,580,746.70 5,580,746.70	222.420000 222.420000	12,464,416.80 12,464,416.80	6,883,670.10 6,883,670.10	4.86 4.86	
61174X109	MONSTER BEVERAGE CORP COMMON STOCK	42,690.000	Local 64.125004 Base 64.125004	2,737,496.40 2,737,496.40	92.480000 92.480000	3,947,971.20 3,947,971.20	1,210,474.80 1,210,474.80	1.54 1.54	
67059N108	NUTANIX INC A COMMON STOCK USD.000025	58,350.000	Local 36.286196 Base 36.286196	2,117,299.54 2,117,299.54	31.870000 31.870000	1,859,614.50 1,859,614.50	-257,685.04 -257,685.04	0.72 0.72	
67066G104	NVIDIA CORP COMMON STOCK USD.001	12,700.000	Local 183.521052 Base 183.521052	2,330,717.36 2,330,717.36	522.200000 522.200000	6,631,940.00 6,631,940.00	4,301,222.64 4,301,222.64	2.59 2.59	
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	15,740.000	Local 199.527767 Base 199.527767	3,140,567.06 3,140,567.06	355.390000 355.390000	5,593,838.60 5,593,838.60	2,453,271.54 2,453,271.54	2.18 2.18	

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Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	48,160.000	Local	65.619406	3,160,230.57	152.340000	7,336,694.40	4,176,463.83	2.86	
		Base	65.619406	3,160,230.57	152.340000	7,336,694.40	4,176,463.83	2.86	
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0								
	50,780.000	Local	68.092994	3,457,762.25	71.510000	3,631,277.80	173,515.55	1.42	
		Base	68.092994	3,457,762.25	71.510000	3,631,277.80	173,515.55	1.42	
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
	29,370.000	Local	173.258446	5,088,600.55	222.530000	6,535,706.10	1,447,105.55	2.55	
		Base	173.258446	5,088,600.55	222.530000	6,535,706.10	1,447,105.55	2.55	
848637104	SPLUNK INC COMMON STOCK USD.001								
	28,065.000	Local	111.855008	3,139,210.80	169.890000	4,767,962.85	1,628,752.05	1.86	
		Base	111.855008	3,139,210.80	169.890000	4,767,962.85	1,628,752.05	1.86	
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	20,740.000	Local	98.586505	2,044,684.12	164.130000	3,404,056.20	1,359,372.08	1.33	
		Base	98.586505	2,044,684.12	164.130000	3,404,056.20	1,359,372.08	1.33	
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	15,240.000	Local	226.833740	3,456,946.20	465.780000	7,098,487.20	3,641,541.00	2.77	
		Base	226.833740	3,456,946.20	465.780000	7,098,487.20	3,641,541.00	2.77	
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
	100,920.000	Local	38.993591	3,935,233.19	51.000000	5,146,920.00	1,211,686.81	2.01	
		Base	38.993591	3,935,233.19	51.000000	5,146,920.00	1,211,686.81	2.01	
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
	15,707.000	Local	220.191601	3,458,549.48	287.160000	4,510,422.12	1,051,872.64	1.76	
		Base	220.191601	3,458,549.48	287.160000	4,510,422.12	1,051,872.64	1.76	
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	36,780.000	Local	111.267047	4,092,401.99	168.400000	6,193,752.00	2,101,350.01	2.41	
		Base	111.267047	4,092,401.99	168.400000	6,193,752.00	2,101,350.01	2.41	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	24,600.000	Local	232.766110	5,726,046.31	350.680000	8,626,728.00	2,900,681.69	3.36	
		Base	232.766110	5,726,046.31	350.680000	8,626,728.00	2,900,681.69	3.36	

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Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	55,010.000	Local 141.089759	7,761,347.67	218.730000	12,032,337.30	4,270,989.63	4.69
			Base 141.089759	7,761,347.67	218.730000	12,032,337.30	4,270,989.63	4.69
928563402	VMWARE INC CLASS A COMMON STOCK USD.01	22,370.000	Local 133.237354	2,980,519.61	140.260000	3,137,616.20	157,096.59	1.22
			Base 133.237354	2,980,519.61	140.260000	3,137,616.20	157,096.59	1.22
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001	5,680.000	Local 218.459820	1,240,851.78	239.610000	1,360,984.80	120,133.02	0.53
			Base 218.459820	1,240,851.78	239.610000	1,360,984.80	120,133.02	0.53
98978V103	ZOETIS INC COMMON STOCK USD.01	38,990.000	Local 84.316167	3,287,487.34	165.500000	6,452,845.00	3,165,357.66	2.52
			Base 84.316167	3,287,487.34	165.500000	6,452,845.00	3,165,357.66	2.52
G06242104	ATLASSIAN CORP PLC CLASS A COMMON STOCK USD.1	6,610.000	Local 185.873492	1,228,623.78	233.870000	1,545,880.70	317,256.92	0.60
			Base 185.873492	1,228,623.78	233.870000	1,545,880.70	317,256.92	0.60
G47567105	IHS MARKIT LTD COMMON STOCK USD.01	48,609.000	Local 58.001869	2,819,412.84	89.830000	4,366,546.47	1,547,133.63	1.70
			Base 58.001869	2,819,412.84	89.830000	4,366,546.47	1,547,133.63	1.70
G6095L109	APTIV PLC COMMON STOCK USD.01	28,591.000	Local 76.665433	2,191,941.39	130.290000	3,725,121.39	1,533,180.00	1.45
			Base 76.665433	2,191,941.39	130.290000	3,725,121.39	1,533,180.00	1.45
H01301128	ALCON INC COMMON STOCK CHF.04	46,070.000	Local 53.229412	2,452,279.03	65.980000	3,039,698.60	587,419.57	1.19
			Base 53.229412	2,452,279.03	65.980000	3,039,698.60	587,419.57	1.19
N07059210	ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09	5,500.000	Local 371.605120	2,043,828.16	487.720000	2,682,460.00	638,631.84	1.05
			Base 371.605120	2,043,828.16	487.720000	2,682,460.00	638,631.84	1.05
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK	18,800.000	Local 118.827449	2,233,956.04	159.010000	2,989,388.00	755,431.96	1.17
			Base 118.827449	2,233,956.04	159.010000	2,989,388.00	755,431.96	1.17

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		1,403,677.000	Local	160,354,184.99		252,256,865.06	91,902,680.07	98.34
			Base	160,354,184.99		252,256,865.06	91,902,680.07	98.34
EQUITY Total								
		1,403,677.000	Base	160,354,184.99		252,256,865.06	91,902,680.07	98.34

Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		5,656,787.830	Base	164,607,295.82		256,509,975.89	91,902,680.07	100.00

Holdings

As of: December 31, 2020



CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9

View Date: January 4, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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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
		573,230.000	Local 1.000000	573,230.00	1.000000	573,230.00	0.00	1.05
			Base 1.000000	573,230.00	1.000000	573,230.00	0.00	1.05

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	573,230.000	Local	573,230.00		573,230.00	0.00	1.05
		Base	573,230.00		573,230.00	0.00	1.05

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	573,230.000	Base	573,230.00		573,230.00	0.00	1.05

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,791,705.390	Local 100.000000	1,791,705.39	0.010028	31 Dec 2030 1,791,705.39	0.00	3.28
			Base 100.000000	1,791,705.39	0.010028	31 Dec 2030 1,791,705.39	0.00	3.28

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,791,705.390	Local	1,791,705.39		1,791,705.39	0.00	3.28
		Base	1,791,705.39		1,791,705.39	0.00	3.28

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,791,705.390	Base	1,791,705.39		1,791,705.39	0.00	3.28

EQUITY

US DOLLAR Exchange Rate: 1.000000

00258W108	AARON S CO INC/THE COMMON STOCK USD.5	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,431.000	Local 13.240149	71,907.25	18.960000	102,971.76	31,064.51	0.19
			Base 13.240149	71,907.25	18.960000	102,971.76	31,064.51	0.19

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		14,966.000	Local 28.099930	420,543.55	50.260000	752,191.16	331,647.61	1.38
			Base 28.099930	420,543.55	50.260000	752,191.16	331,647.61	1.38
00771V108	AERIE PHARMACEUTICALS INC COMMON STOCK USD.001							
		21,359.000	Local 22.835814	487,750.16	13.510000	288,560.09	-199,190.07	0.53
			Base 22.835814	487,750.16	13.510000	288,560.09	-199,190.07	0.53
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		6,924.000	Local 58.262649	403,410.58	96.970000	671,420.28	268,009.70	1.23
			Base 58.262649	403,410.58	96.970000	671,420.28	268,009.70	1.23
023111206	AMARIN CORP PLC ADR ADR GBP.1							
		144,292.000	Local 7.775865	1,121,995.17	4.890000	705,587.88	-416,407.29	1.29
			Base 7.775865	1,121,995.17	4.890000	705,587.88	-416,407.29	1.29
05368V106	AVIENT CORP COMMON STOCK USD.01							
		16,450.000	Local 32.488841	534,441.43	40.280000	662,606.00	128,164.57	1.21
			Base 32.488841	534,441.43	40.280000	662,606.00	128,164.57	1.21
05589G102	BRP GROUP INC A COMMON STOCK USD.01							
		20,420.000	Local 13.878733	283,403.72	29.970000	611,987.40	328,583.68	1.12
			Base 13.878733	283,403.72	29.970000	611,987.40	328,583.68	1.12
06417N103	BANK OZK COMMON STOCK							
		28,274.000	Local 27.278036	771,259.20	31.270000	884,127.98	112,868.78	1.62
			Base 27.278036	771,259.20	31.270000	884,127.98	112,868.78	1.62
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
		13,233.000	Local 58.849828	778,759.77	61.450000	813,167.85	34,408.08	1.49
			Base 58.849828	778,759.77	61.450000	813,167.85	34,408.08	1.49
095229100	BLUCORA INC COMMON STOCK USD.0001							
		31,837.000	Local 21.382583	680,757.30	15.910000	506,526.67	-174,230.63	0.93
			Base 21.382583	680,757.30	15.910000	506,526.67	-174,230.63	0.93
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
		30,338.000	Local 15.219951	461,742.86	11.910000	361,325.58	-100,417.28	0.66
			Base 15.219951	461,742.86	11.910000	361,325.58	-100,417.28	0.66

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10918L103	BRIGHAM MINERALS INC CL A COMMON STOCK USD.01								
	31,470.000	Local	16.007406	503,753.06	10.990000	345,855.30	-157,897.76	0.63	
		Base	16.007406	503,753.06	10.990000	345,855.30	-157,897.76	0.63	
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
	10,100.000	Local	40.960339	413,699.42	45.070000	455,207.00	41,507.58	0.83	
		Base	40.960339	413,699.42	45.070000	455,207.00	41,507.58	0.83	
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
	31,530.000	Local	10.803620	340,638.15	10.800000	340,524.00	-114.15	0.62	
		Base	10.803620	340,638.15	10.800000	340,524.00	-114.15	0.62	
126600105	CVB FINANCIAL CORP COMMON STOCK								
	19,340.000	Local	19.493051	376,995.61	19.500000	377,130.00	134.39	0.69	
		Base	19.493051	376,995.61	19.500000	377,130.00	134.39	0.69	
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
	10,870.000	Local	44.059546	478,927.27	43.780000	475,888.60	-3,038.67	0.87	
		Base	44.059546	478,927.27	43.780000	475,888.60	-3,038.67	0.87	
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
	29,597.000	Local	17.121780	506,753.31	20.540000	607,922.38	101,169.07	1.11	
		Base	17.121780	506,753.31	20.540000	607,922.38	101,169.07	1.11	
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
	17,400.000	Local	46.996707	817,742.70	55.370000	963,438.00	145,695.30	1.77	
		Base	46.996707	817,742.70	55.370000	963,438.00	145,695.30	1.77	
212873202	CONX CORP UNIT USD.0001								
	34,160.000	Local	10.009470	341,923.48	10.450000	356,972.00	15,048.52	0.65	
		Base	10.009470	341,923.48	10.450000	356,972.00	15,048.52	0.65	
22304C100	COVETRUS INC COMMON STOCK								
	20,870.000	Local	14.814545	309,179.56	28.740000	599,803.80	290,624.24	1.10	
		Base	14.814545	309,179.56	28.740000	599,803.80	290,624.24	1.10	
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
	4,820.000	Local	98.107840	472,879.79	116.350000	560,807.00	87,927.21	1.03	
		Base	98.107840	472,879.79	116.350000	560,807.00	87,927.21	1.03	

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274681204	EAST RESOURCES ACQUISITION C UNIT USD.0001								
	31,600.000	Local		10.000748	316,023.63	10.570000	334,012.00	17,988.37	0.61
		Base		10.000748	316,023.63	10.570000	334,012.00	17,988.37	0.61
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	15,917.000	Local		39.421309	627,468.97	38.950000	619,967.15	-7,501.82	1.14
		Base		39.421309	627,468.97	38.950000	619,967.15	-7,501.82	1.14
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	5,431.000	Local		53.373773	289,872.96	82.690000	449,089.39	159,216.43	0.82
		Base		53.373773	289,872.96	82.690000	449,089.39	159,216.43	0.82
29275Y102	ENERSYS COMMON STOCK USD.01								
	6,340.000	Local		73.636923	466,858.09	83.060000	526,600.40	59,742.31	0.97
		Base		73.636923	466,858.09	83.060000	526,600.40	59,742.31	0.97
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
	9,197.000	Local		72.811001	669,642.78	75.520000	694,557.44	24,914.66	1.27
		Base		72.811001	669,642.78	75.520000	694,557.44	24,914.66	1.27
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001								
	55,029.000	Local		9.701220	533,848.44	13.810000	759,950.49	226,102.05	1.39
		Base		9.701220	533,848.44	13.810000	759,950.49	226,102.05	1.39
30057T105	EVOQUA WATER TECHNOLOGIES CO COMMON STOCK USD.01								
	17,900.000	Local		17.883442	320,113.62	26.980000	482,942.00	162,828.38	0.89
		Base		17.883442	320,113.62	26.980000	482,942.00	162,828.38	0.89
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK								
	15,790.000	Local		40.270875	635,877.11	40.770000	643,758.30	7,881.19	1.18
		Base		40.270875	635,877.11	40.770000	643,758.30	7,881.19	1.18
35905A109	FRONTDOOR INC COMMON STOCK USD.01								
	11,640.000	Local		44.418338	517,029.45	50.210000	584,444.40	67,414.95	1.07
		Base		44.418338	517,029.45	50.210000	584,444.40	67,414.95	1.07
361448103	GATX CORP COMMON STOCK USD.625								
	6,291.000	Local		65.758935	413,689.46	83.180000	523,285.38	109,595.92	0.96
		Base		65.758935	413,689.46	83.180000	523,285.38	109,595.92	0.96

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389375106	GRAY TELEVISION INC COMMON STOCK		67,735.000	Local 13.349965	904,259.85	17.890000	1,211,779.15	307,519.30	2.22
				Base 13.349965	904,259.85	17.890000	1,211,779.15	307,519.30	2.22
42225T107	HEALTH CATALYST INC COMMON STOCK USD.001		15,916.000	Local 31.333350	498,701.60	43.530000	692,823.48	194,121.88	1.27
				Base 31.333350	498,701.60	43.530000	692,823.48	194,121.88	1.27
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001		11,909.000	Local 54.857693	653,300.26	69.710000	830,176.39	176,876.13	1.52
				Base 54.857693	653,300.26	69.710000	830,176.39	176,876.13	1.52
423452101	HELMERICH + PAYNE COMMON STOCK USD.1		14,720.000	Local 19.023997	280,033.24	23.160000	340,915.20	60,881.96	0.62
				Base 19.023997	280,033.24	23.160000	340,915.20	60,881.96	0.62
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001		7,315.000	Local 58.831958	430,355.77	74.330000	543,723.95	113,368.18	1.00
				Base 58.831958	430,355.77	74.330000	543,723.95	113,368.18	1.00
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001		20,651.000	Local 17.807433	367,741.30	31.800000	656,701.80	288,960.50	1.20
				Base 17.807433	367,741.30	31.800000	656,701.80	288,960.50	1.20
465741106	ITRON INC COMMON STOCK		6,679.000	Local 59.250900	395,736.76	95.900000	640,516.10	244,779.34	1.17
				Base 59.250900	395,736.76	95.900000	640,516.10	244,779.34	1.17
49803T300	KITE REALTY GROUP TRUST REIT USD.01		36,435.000	Local 15.616723	568,995.31	14.960000	545,067.60	-23,927.71	1.00
				Base 15.616723	568,995.31	14.960000	545,067.60	-23,927.71	1.00
500643200	KORN FERRY COMMON STOCK USD.01		9,650.000	Local 41.758403	402,968.59	43.500000	419,775.00	16,806.41	0.77
				Base 41.758403	402,968.59	43.500000	419,775.00	16,806.41	0.77
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01		29,430.000	Local 13.635111	401,281.32	13.490000	397,010.70	-4,270.62	0.73
				Base 13.635111	401,281.32	13.490000	397,010.70	-4,270.62	0.73

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529043101	LEXINGTON REALTY TRUST REIT USD.0001								
	60,010.000	Local		9.624372	577,558.57	10.620000	637,306.20	59,747.63	1.17
		Base		9.624372	577,558.57	10.620000	637,306.20	59,747.63	1.17
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
	2,020.000	Local		91.102827	184,027.71	292.670000	591,193.40	407,165.69	1.08
		Base		91.102827	184,027.71	292.670000	591,193.40	407,165.69	1.08
553368101	MP MATERIALS CORP COMMON STOCK USD.0001								
	11,470.000	Local		14.500848	166,324.73	32.170000	368,989.90	202,665.17	0.68
		Base		14.500848	166,324.73	32.170000	368,989.90	202,665.17	0.68
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	26,440.000	Local		12.070092	319,133.24	17.230000	455,561.20	136,427.96	0.83
		Base		12.070092	319,133.24	17.230000	455,561.20	136,427.96	0.83
626755102	MURPHY USA INC COMMON STOCK								
	6,311.000	Local		78.578430	495,908.47	130.870000	825,920.57	330,012.10	1.51
		Base		78.578430	495,908.47	130.870000	825,920.57	330,012.10	1.51
62886E108	NCR CORPORATION COMMON STOCK USD.01								
	12,810.000	Local		29.677866	380,173.46	37.570000	481,271.70	101,098.24	0.88
		Base		29.677866	380,173.46	37.570000	481,271.70	101,098.24	0.88
62914B100	NIC INC COMMON STOCK								
	21,050.000	Local		21.348619	449,388.44	25.830000	543,721.50	94,333.06	1.00
		Base		21.348619	449,388.44	25.830000	543,721.50	94,333.06	1.00
65341B106	NEXTERA ENERGY PARTNERS LP COMMON STOCK								
	8,116.000	Local		46.244712	375,322.08	67.050000	544,177.80	168,855.72	1.00
		Base		46.244712	375,322.08	67.050000	544,177.80	168,855.72	1.00
65487K100	NLIGHT INC COMMON STOCK								
	12,835.000	Local		23.212437	297,931.63	32.650000	419,062.75	121,131.12	0.77
		Base		23.212437	297,931.63	32.650000	419,062.75	121,131.12	0.77
68213N109	OMNICELL INC COMMON STOCK USD.001								
	6,330.000	Local		70.688534	447,458.42	120.020000	759,726.60	312,268.18	1.39
		Base		70.688534	447,458.42	120.020000	759,726.60	312,268.18	1.39

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68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01		13,105.000	Local	28.014385	367,128.51	48.160000	631,136.80	264,008.29	1.16
				Base	28.014385	367,128.51	48.160000	631,136.80	264,008.29	1.16
68376D104	OPORTUN FINANCIAL CORP COMMON STOCK USD.0001		25,019.000	Local	15.114867	378,158.85	19.370000	484,618.03	106,459.18	0.89
				Base	15.114867	378,158.85	19.370000	484,618.03	106,459.18	0.89
69007J106	OUTFRONT MEDIA INC REIT USD.01		22,368.000	Local	19.364295	433,140.54	19.560000	437,518.08	4,377.54	0.80
				Base	19.364295	433,140.54	19.560000	437,518.08	4,377.54	0.80
71943U104	PHYSICIANS REALTY TRUST REIT USD.01		28,757.000	Local	19.253160	553,663.12	17.800000	511,874.60	-41,788.52	0.94
				Base	19.253160	553,663.12	17.800000	511,874.60	-41,788.52	0.94
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5		10,872.000	Local	33.011512	358,901.16	53.870000	585,674.64	226,773.48	1.07
				Base	33.011512	358,901.16	53.870000	585,674.64	226,773.48	1.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001		33,305.000	Local	13.696805	456,172.08	21.440000	714,059.20	257,887.12	1.31
				Base	13.696805	456,172.08	21.440000	714,059.20	257,887.12	1.31
749397105	R1 RCM INC COMMON STOCK USD.01		52,019.000	Local	10.910683	567,562.83	24.020000	1,249,496.38	681,933.55	2.29
				Base	10.910683	567,562.83	24.020000	1,249,496.38	681,933.55	2.29
74965L101	RLJ LODGING TRUST REIT		36,110.000	Local	9.302777	335,923.29	14.150000	510,956.50	175,033.21	0.94
				Base	9.302777	335,923.29	14.150000	510,956.50	175,033.21	0.94
753422104	RAPID7 INC COMMON STOCK USD.01		6,192.000	Local	29.639918	183,530.37	90.160000	558,270.72	374,740.35	1.02
				Base	29.639918	183,530.37	90.160000	558,270.72	374,740.35	1.02
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		12,355.000	Local	27.331472	337,680.34	41.420000	511,744.10	174,063.76	0.94
				Base	27.331472	337,680.34	41.420000	511,744.10	174,063.76	0.94

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78472F101	SOC TELEMED INC COMMON STOCK USD.0001								
	18,510.000	Local	7.888306	146,012.54	7.840000	145,118.40	-894.14	0.27	
		Base	7.888306	146,012.54	7.840000	145,118.40	-894.14	0.27	
816850101	SEMTECH CORP COMMON STOCK USD.01								
	6,197.000	Local	39.476769	244,637.54	72.090000	446,741.73	202,104.19	0.82	
		Base	39.476769	244,637.54	72.090000	446,741.73	202,104.19	0.82	
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	13,902.000	Local	28.018394	389,511.72	37.080000	515,486.16	125,974.44	0.94	
		Base	28.018394	389,511.72	37.080000	515,486.16	125,974.44	0.94	
830879102	SKYWEST INC COMMON STOCK								
	13,580.000	Local	48.257197	655,332.73	40.310000	547,409.80	-107,922.93	1.00	
		Base	48.257197	655,332.73	40.310000	547,409.80	-107,922.93	1.00	
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	34,893.000	Local	20.770878	724,758.26	20.100000	701,349.30	-23,408.96	1.29	
		Base	20.770878	724,758.26	20.100000	701,349.30	-23,408.96	1.29	
86333M108	STRIDE INC COMMON STOCK USD.0001								
	24,782.000	Local	24.805077	614,719.41	21.230000	526,121.86	-88,597.55	0.96	
		Base	24.805077	614,719.41	21.230000	526,121.86	-88,597.55	0.96	
87105L104	SWITCH INC A COMMON STOCK USD.001								
	23,860.000	Local	14.316558	341,593.07	16.370000	390,588.20	48,995.13	0.72	
		Base	14.316558	341,593.07	16.370000	390,588.20	48,995.13	0.72	
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	9,383.000	Local	47.101236	441,950.90	68.130000	639,263.79	197,312.89	1.17	
		Base	47.101236	441,950.90	68.130000	639,263.79	197,312.89	1.17	
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
	28,860.000	Local	23.647470	682,465.98	17.400000	502,164.00	-180,301.98	0.92	
		Base	23.647470	682,465.98	17.400000	502,164.00	-180,301.98	0.92	
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
	9,377.000	Local	42.681573	400,225.11	72.930000	683,864.61	283,639.50	1.25	
		Base	42.681573	400,225.11	72.930000	683,864.61	283,639.50	1.25	

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90214J101	2U INC COMMON STOCK USD.001		15,283.000	Local 41.714143	637,517.25	40.010000	611,472.83	-26,044.42	1.12
				Base 41.714143	637,517.25	40.010000	611,472.83	-26,044.42	1.12
918090101	UTZ BRANDS INC COMMON STOCK USD.0001		39,980.000	Local 16.453566	657,813.58	22.060000	881,958.80	224,145.22	1.62
				Base 16.453566	657,813.58	22.060000	881,958.80	224,145.22	1.62
92538J106	VERTEX INC CLASS A COMMON STOCK USD.001		11,580.000	Local 24.917629	288,546.14	34.850000	403,563.00	115,016.86	0.74
				Base 24.917629	288,546.14	34.850000	403,563.00	115,016.86	0.74
92839U206	VISTEON CORP COMMON STOCK		6,280.000	Local 70.389180	442,044.05	125.520000	788,265.60	346,221.55	1.44
				Base 70.389180	442,044.05	125.520000	788,265.60	346,221.55	1.44
92932M101	WNS HOLDINGS LTD ADR ADR USD.16		6,026.000	Local 40.306105	242,884.59	72.050000	434,173.30	191,288.71	0.80
				Base 40.306105	242,884.59	72.050000	434,173.30	191,288.71	0.80
935MKS900	CONYERS PARK II ACQUISITIO		57,323.000	Local 10.000000	573,230.00	13.170000	754,943.91	181,713.91	1.38
				Base 10.000000	573,230.00	13.170000	754,943.91	181,713.91	1.38
935MTD904	INAQPRIVT INSU ACQUISITION CORP CL A II		49,500.000	Local 10.000000	495,000.00	14.470239	716,276.83	221,276.83	1.31
				Base 10.000000	495,000.00	14.470239	716,276.83	221,276.83	1.31
935SJS909	HEALTHCARE MERGER CORP A HEALTHCARE MERGER CORP A		33,610.000	Local 10.000000	336,100.00	7.840000	263,502.40	-72,597.60	0.48
				Base 10.000000	336,100.00	7.840000	263,502.40	-72,597.60	0.48
935WXX903	NESCOHOLDINGSINCPRIATEPLACEME		63,543.000	Local 5.000000	317,715.00	6.316834	401,390.58	83,675.58	0.74
				Base 5.000000	317,715.00	6.316834	401,390.58	83,675.58	0.74
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0		25,111.000	Local 31.416233	788,893.03	25.740000	646,357.14	-142,535.89	1.18
				Base 31.416233	788,893.03	25.740000	646,357.14	-142,535.89	1.18

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
942CTP009	DEERFIELD HEALTHCARE	33,940.000	Local	10.000000	339,400.00	13.420009	455,475.11	116,075.11	0.83
			Base	10.000000	339,400.00	13.420009	455,475.11	116,075.11	0.83
950810101	WESBANCO INC COMMON STOCK USD2.0833	17,281.000	Local	36.065416	623,246.45	29.960000	517,738.76	-105,507.69	0.95
			Base	36.065416	623,246.45	29.960000	517,738.76	-105,507.69	0.95
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK	14,287.000	Local	60.833455	869,127.57	61.090000	872,792.83	3,665.26	1.60
			Base	60.833455	869,127.57	61.090000	872,792.83	3,665.26	1.60
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01	15,392.000	Local	38.930001	599,210.58	31.490000	484,694.08	-114,516.50	0.89
			Base	38.930001	599,210.58	31.490000	484,694.08	-114,516.50	0.89
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	12,328.000	Local	37.565928	463,112.76	43.200000	532,569.60	69,456.84	0.98
			Base	37.565928	463,112.76	43.200000	532,569.60	69,456.84	0.98
G73268107	QUOTIENT LTD COMMON STOCK	130,681.000	Local	5.750936	751,538.06	5.210000	680,848.01	-70,690.05	1.25
			Base	5.750936	751,538.06	5.210000	680,848.01	-70,690.05	1.25
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01	32,106.000	Local	15.900963	510,516.32	19.180000	615,793.08	105,276.76	1.13
			Base	15.900963	510,516.32	19.180000	615,793.08	105,276.76	1.13
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	11,998.000	Local	28.837869	345,996.75	48.510000	582,022.98	236,026.23	1.07
			Base	28.837869	345,996.75	48.510000	582,022.98	236,026.23	1.07
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0	25,008.000	Local	24.188344	604,902.10	25.820000	645,706.56	40,804.46	1.18
			Base	24.188344	604,902.10	25.820000	645,706.56	40,804.46	1.18
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK	39,549.000	Local	20.292776	802,559.01	16.330000	645,835.17	-156,723.84	1.18
			Base	20.292776	802,559.01	16.330000	645,835.17	-156,723.84	1.18

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		2,170,900.000	Local	43,267,910.19		52,196,886.14	8,928,975.95	95.67
			Base	43,267,910.19		52,196,886.14	8,928,975.95	95.67
EQUITY Total								
		2,170,900.000	Base	43,267,910.19		52,196,886.14	8,928,975.95	95.67

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		4,535,835.390	Base	45,632,845.58		54,561,821.53	8,928,975.95	100.00

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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	
		573,230.000	Local	1.000000	573,230.00	1.000000	573,230.00	0.00	1.05
			Base	1.000000	573,230.00	1.000000	573,230.00	0.00	1.05

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	573,230.000	Local	573,230.00		573,230.00	0.00	1.05
		Base	573,230.00		573,230.00	0.00	1.05

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	573,230.000	Base	573,230.00		573,230.00	0.00	1.05

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
		1,791,705.390	Local	100.000000	1,791,705.39	0.010028	31 Dec 2030	1,791,705.39	0.00	3.28
			Base	100.000000	1,791,705.39	0.010028	31 Dec 2030	1,791,705.39	0.00	3.28

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,791,705.390	Local	1,791,705.39		1,791,705.39	0.00	3.28
		Base	1,791,705.39		1,791,705.39	0.00	3.28

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,791,705.390	Base	1,791,705.39		1,791,705.39	0.00	3.28

EQUITY

US DOLLAR Exchange Rate: 1.000000

00258W108	AARON S CO INC/THE COMMON STOCK USD.5	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,431.000	Local	13.240149	71,907.25	18.960000	102,971.76	31,064.51	0.19
			Base	13.240149	71,907.25	18.960000	102,971.76	31,064.51	0.19

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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							
		14,966.000	Local 28.099930	420,543.55	50.260000	752,191.16	331,647.61	1.38
			Base 28.099930	420,543.55	50.260000	752,191.16	331,647.61	1.38
00771V108	AERIE PHARMACEUTICALS INC COMMON STOCK USD.001							
		21,359.000	Local 22.835814	487,750.16	13.510000	288,560.09	-199,190.07	0.53
			Base 22.835814	487,750.16	13.510000	288,560.09	-199,190.07	0.53
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		6,924.000	Local 58.262649	403,410.58	96.970000	671,420.28	268,009.70	1.23
			Base 58.262649	403,410.58	96.970000	671,420.28	268,009.70	1.23
023111206	AMARIN CORP PLC ADR ADR GBP.1							
		144,292.000	Local 7.775865	1,121,995.17	4.890000	705,587.88	-416,407.29	1.29
			Base 7.775865	1,121,995.17	4.890000	705,587.88	-416,407.29	1.29
05368V106	AVIENT CORP COMMON STOCK USD.01							
		16,450.000	Local 32.488841	534,441.43	40.280000	662,606.00	128,164.57	1.21
			Base 32.488841	534,441.43	40.280000	662,606.00	128,164.57	1.21
05589G102	BRP GROUP INC A COMMON STOCK USD.01							
		20,420.000	Local 13.878733	283,403.72	29.970000	611,987.40	328,583.68	1.12
			Base 13.878733	283,403.72	29.970000	611,987.40	328,583.68	1.12
06417N103	BANK OZK COMMON STOCK							
		28,274.000	Local 27.278036	771,259.20	31.270000	884,127.98	112,868.78	1.62
			Base 27.278036	771,259.20	31.270000	884,127.98	112,868.78	1.62
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
		13,233.000	Local 58.849828	778,759.77	61.450000	813,167.85	34,408.08	1.49
			Base 58.849828	778,759.77	61.450000	813,167.85	34,408.08	1.49
095229100	BLUCORA INC COMMON STOCK USD.0001							
		31,837.000	Local 21.382583	680,757.30	15.910000	506,526.67	-174,230.63	0.93
			Base 21.382583	680,757.30	15.910000	506,526.67	-174,230.63	0.93
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
		30,338.000	Local 15.219951	461,742.86	11.910000	361,325.58	-100,417.28	0.66
			Base 15.219951	461,742.86	11.910000	361,325.58	-100,417.28	0.66

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10918L103	BRIGHAM MINERALS INC CL A COMMON STOCK USD.01								
	31,470.000	Local	16.007406	503,753.06	10.990000	345,855.30	-157,897.76	0.63	
		Base	16.007406	503,753.06	10.990000	345,855.30	-157,897.76	0.63	
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
	10,100.000	Local	40.960339	413,699.42	45.070000	455,207.00	41,507.58	0.83	
		Base	40.960339	413,699.42	45.070000	455,207.00	41,507.58	0.83	
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
	31,530.000	Local	10.803620	340,638.15	10.800000	340,524.00	-114.15	0.62	
		Base	10.803620	340,638.15	10.800000	340,524.00	-114.15	0.62	
126600105	CVB FINANCIAL CORP COMMON STOCK								
	19,340.000	Local	19.493051	376,995.61	19.500000	377,130.00	134.39	0.69	
		Base	19.493051	376,995.61	19.500000	377,130.00	134.39	0.69	
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
	10,870.000	Local	44.059546	478,927.27	43.780000	475,888.60	-3,038.67	0.87	
		Base	44.059546	478,927.27	43.780000	475,888.60	-3,038.67	0.87	
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
	29,597.000	Local	17.121780	506,753.31	20.540000	607,922.38	101,169.07	1.11	
		Base	17.121780	506,753.31	20.540000	607,922.38	101,169.07	1.11	
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
	17,400.000	Local	46.996707	817,742.70	55.370000	963,438.00	145,695.30	1.77	
		Base	46.996707	817,742.70	55.370000	963,438.00	145,695.30	1.77	
212873202	CONX CORP UNIT USD.0001								
	34,160.000	Local	10.009470	341,923.48	10.450000	356,972.00	15,048.52	0.65	
		Base	10.009470	341,923.48	10.450000	356,972.00	15,048.52	0.65	
22304C100	COVETRUS INC COMMON STOCK								
	20,870.000	Local	14.814545	309,179.56	28.740000	599,803.80	290,624.24	1.10	
		Base	14.814545	309,179.56	28.740000	599,803.80	290,624.24	1.10	
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
	4,820.000	Local	98.107840	472,879.79	116.350000	560,807.00	87,927.21	1.03	
		Base	98.107840	472,879.79	116.350000	560,807.00	87,927.21	1.03	

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274681204	EAST RESOURCES ACQUISITION C UNIT USD.0001								
	31,600.000	Local		10.000748	316,023.63	10.570000	334,012.00	17,988.37	0.61
		Base		10.000748	316,023.63	10.570000	334,012.00	17,988.37	0.61
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	15,917.000	Local		39.421309	627,468.97	38.950000	619,967.15	-7,501.82	1.14
		Base		39.421309	627,468.97	38.950000	619,967.15	-7,501.82	1.14
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	5,431.000	Local		53.373773	289,872.96	82.690000	449,089.39	159,216.43	0.82
		Base		53.373773	289,872.96	82.690000	449,089.39	159,216.43	0.82
29275Y102	ENERSYS COMMON STOCK USD.01								
	6,340.000	Local		73.636923	466,858.09	83.060000	526,600.40	59,742.31	0.97
		Base		73.636923	466,858.09	83.060000	526,600.40	59,742.31	0.97
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
	9,197.000	Local		72.811001	669,642.78	75.520000	694,557.44	24,914.66	1.27
		Base		72.811001	669,642.78	75.520000	694,557.44	24,914.66	1.27
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001								
	55,029.000	Local		9.701220	533,848.44	13.810000	759,950.49	226,102.05	1.39
		Base		9.701220	533,848.44	13.810000	759,950.49	226,102.05	1.39
30057T105	EVOQUA WATER TECHNOLOGIES CO COMMON STOCK USD.01								
	17,900.000	Local		17.883442	320,113.62	26.980000	482,942.00	162,828.38	0.89
		Base		17.883442	320,113.62	26.980000	482,942.00	162,828.38	0.89
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK								
	15,790.000	Local		40.270875	635,877.11	40.770000	643,758.30	7,881.19	1.18
		Base		40.270875	635,877.11	40.770000	643,758.30	7,881.19	1.18
35905A109	FRONTDOOR INC COMMON STOCK USD.01								
	11,640.000	Local		44.418338	517,029.45	50.210000	584,444.40	67,414.95	1.07
		Base		44.418338	517,029.45	50.210000	584,444.40	67,414.95	1.07
361448103	GATX CORP COMMON STOCK USD.625								
	6,291.000	Local		65.758935	413,689.46	83.180000	523,285.38	109,595.92	0.96
		Base		65.758935	413,689.46	83.180000	523,285.38	109,595.92	0.96

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389375106	GRAY TELEVISION INC COMMON STOCK								
	67,735.000	Local	13.349965	904,259.85	17.890000	1,211,779.15	307,519.30	2.22	
		Base	13.349965	904,259.85	17.890000	1,211,779.15	307,519.30	2.22	
42225T107	HEALTH CATALYST INC COMMON STOCK USD.001								
	15,916.000	Local	31.333350	498,701.60	43.530000	692,823.48	194,121.88	1.27	
		Base	31.333350	498,701.60	43.530000	692,823.48	194,121.88	1.27	
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
	11,909.000	Local	54.857693	653,300.26	69.710000	830,176.39	176,876.13	1.52	
		Base	54.857693	653,300.26	69.710000	830,176.39	176,876.13	1.52	
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
	14,720.000	Local	19.023997	280,033.24	23.160000	340,915.20	60,881.96	0.62	
		Base	19.023997	280,033.24	23.160000	340,915.20	60,881.96	0.62	
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001								
	7,315.000	Local	58.831958	430,355.77	74.330000	543,723.95	113,368.18	1.00	
		Base	58.831958	430,355.77	74.330000	543,723.95	113,368.18	1.00	
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001								
	20,651.000	Local	17.807433	367,741.30	31.800000	656,701.80	288,960.50	1.20	
		Base	17.807433	367,741.30	31.800000	656,701.80	288,960.50	1.20	
465741106	ITRON INC COMMON STOCK								
	6,679.000	Local	59.250900	395,736.76	95.900000	640,516.10	244,779.34	1.17	
		Base	59.250900	395,736.76	95.900000	640,516.10	244,779.34	1.17	
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
	36,435.000	Local	15.616723	568,995.31	14.960000	545,067.60	-23,927.71	1.00	
		Base	15.616723	568,995.31	14.960000	545,067.60	-23,927.71	1.00	
500643200	KORN FERRY COMMON STOCK USD.01								
	9,650.000	Local	41.758403	402,968.59	43.500000	419,775.00	16,806.41	0.77	
		Base	41.758403	402,968.59	43.500000	419,775.00	16,806.41	0.77	
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
	29,430.000	Local	13.635111	401,281.32	13.490000	397,010.70	-4,270.62	0.73	
		Base	13.635111	401,281.32	13.490000	397,010.70	-4,270.62	0.73	

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529043101	LEXINGTON REALTY TRUST REIT USD.0001								
	60,010.000	Local		9.624372	577,558.57	10.620000	637,306.20	59,747.63	1.17
		Base		9.624372	577,558.57	10.620000	637,306.20	59,747.63	1.17
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
	2,020.000	Local		91.102827	184,027.71	292.670000	591,193.40	407,165.69	1.08
		Base		91.102827	184,027.71	292.670000	591,193.40	407,165.69	1.08
553368101	MP MATERIALS CORP COMMON STOCK USD.0001								
	11,470.000	Local		14.500848	166,324.73	32.170000	368,989.90	202,665.17	0.68
		Base		14.500848	166,324.73	32.170000	368,989.90	202,665.17	0.68
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	26,440.000	Local		12.070092	319,133.24	17.230000	455,561.20	136,427.96	0.83
		Base		12.070092	319,133.24	17.230000	455,561.20	136,427.96	0.83
626755102	MURPHY USA INC COMMON STOCK								
	6,311.000	Local		78.578430	495,908.47	130.870000	825,920.57	330,012.10	1.51
		Base		78.578430	495,908.47	130.870000	825,920.57	330,012.10	1.51
62886E108	NCR CORPORATION COMMON STOCK USD.01								
	12,810.000	Local		29.677866	380,173.46	37.570000	481,271.70	101,098.24	0.88
		Base		29.677866	380,173.46	37.570000	481,271.70	101,098.24	0.88
62914B100	NIC INC COMMON STOCK								
	21,050.000	Local		21.348619	449,388.44	25.830000	543,721.50	94,333.06	1.00
		Base		21.348619	449,388.44	25.830000	543,721.50	94,333.06	1.00
65341B106	NEXTERA ENERGY PARTNERS LP COMMON STOCK								
	8,116.000	Local		46.244712	375,322.08	67.050000	544,177.80	168,855.72	1.00
		Base		46.244712	375,322.08	67.050000	544,177.80	168,855.72	1.00
65487K100	NLIGHT INC COMMON STOCK								
	12,835.000	Local		23.212437	297,931.63	32.650000	419,062.75	121,131.12	0.77
		Base		23.212437	297,931.63	32.650000	419,062.75	121,131.12	0.77
68213N109	OMNICELL INC COMMON STOCK USD.001								
	6,330.000	Local		70.688534	447,458.42	120.020000	759,726.60	312,268.18	1.39
		Base		70.688534	447,458.42	120.020000	759,726.60	312,268.18	1.39

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01		13,105.000	Local	28.014385	367,128.51	48.160000	631,136.80	264,008.29	1.16
				Base	28.014385	367,128.51	48.160000	631,136.80	264,008.29	1.16
68376D104	OPORTUN FINANCIAL CORP COMMON STOCK USD.0001		25,019.000	Local	15.114867	378,158.85	19.370000	484,618.03	106,459.18	0.89
				Base	15.114867	378,158.85	19.370000	484,618.03	106,459.18	0.89
69007J106	OUTFRONT MEDIA INC REIT USD.01		22,368.000	Local	19.364295	433,140.54	19.560000	437,518.08	4,377.54	0.80
				Base	19.364295	433,140.54	19.560000	437,518.08	4,377.54	0.80
71943U104	PHYSICIANS REALTY TRUST REIT USD.01		28,757.000	Local	19.253160	553,663.12	17.800000	511,874.60	-41,788.52	0.94
				Base	19.253160	553,663.12	17.800000	511,874.60	-41,788.52	0.94
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5		10,872.000	Local	33.011512	358,901.16	53.870000	585,674.64	226,773.48	1.07
				Base	33.011512	358,901.16	53.870000	585,674.64	226,773.48	1.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001		33,305.000	Local	13.696805	456,172.08	21.440000	714,059.20	257,887.12	1.31
				Base	13.696805	456,172.08	21.440000	714,059.20	257,887.12	1.31
749397105	R1 RCM INC COMMON STOCK USD.01		52,019.000	Local	10.910683	567,562.83	24.020000	1,249,496.38	681,933.55	2.29
				Base	10.910683	567,562.83	24.020000	1,249,496.38	681,933.55	2.29
74965L101	RLJ LODGING TRUST REIT		36,110.000	Local	9.302777	335,923.29	14.150000	510,956.50	175,033.21	0.94
				Base	9.302777	335,923.29	14.150000	510,956.50	175,033.21	0.94
753422104	RAPID7 INC COMMON STOCK USD.01		6,192.000	Local	29.639918	183,530.37	90.160000	558,270.72	374,740.35	1.02
				Base	29.639918	183,530.37	90.160000	558,270.72	374,740.35	1.02
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		12,355.000	Local	27.331472	337,680.34	41.420000	511,744.10	174,063.76	0.94
				Base	27.331472	337,680.34	41.420000	511,744.10	174,063.76	0.94

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78472F101	SOC TELEMED INC COMMON STOCK USD.0001							
		18,510.000	Local 7.888306	146,012.54	7.840000	145,118.40	-894.14	0.27
			Base 7.888306	146,012.54	7.840000	145,118.40	-894.14	0.27
816850101	SEMTECH CORP COMMON STOCK USD.01							
		6,197.000	Local 39.476769	244,637.54	72.090000	446,741.73	202,104.19	0.82
			Base 39.476769	244,637.54	72.090000	446,741.73	202,104.19	0.82
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
		13,902.000	Local 28.018394	389,511.72	37.080000	515,486.16	125,974.44	0.94
			Base 28.018394	389,511.72	37.080000	515,486.16	125,974.44	0.94
830879102	SKYWEST INC COMMON STOCK							
		13,580.000	Local 48.257197	655,332.73	40.310000	547,409.80	-107,922.93	1.00
			Base 48.257197	655,332.73	40.310000	547,409.80	-107,922.93	1.00
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
		34,893.000	Local 20.770878	724,758.26	20.100000	701,349.30	-23,408.96	1.29
			Base 20.770878	724,758.26	20.100000	701,349.30	-23,408.96	1.29
86333M108	STRIDE INC COMMON STOCK USD.0001							
		24,782.000	Local 24.805077	614,719.41	21.230000	526,121.86	-88,597.55	0.96
			Base 24.805077	614,719.41	21.230000	526,121.86	-88,597.55	0.96
87105L104	SWITCH INC A COMMON STOCK USD.001							
		23,860.000	Local 14.316558	341,593.07	16.370000	390,588.20	48,995.13	0.72
			Base 14.316558	341,593.07	16.370000	390,588.20	48,995.13	0.72
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		9,383.000	Local 47.101236	441,950.90	68.130000	639,263.79	197,312.89	1.17
			Base 47.101236	441,950.90	68.130000	639,263.79	197,312.89	1.17
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK							
		28,860.000	Local 23.647470	682,465.98	17.400000	502,164.00	-180,301.98	0.92
			Base 23.647470	682,465.98	17.400000	502,164.00	-180,301.98	0.92
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
		9,377.000	Local 42.681573	400,225.11	72.930000	683,864.61	283,639.50	1.25
			Base 42.681573	400,225.11	72.930000	683,864.61	283,639.50	1.25

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90214J101	2U INC COMMON STOCK USD.001	15,283.000	Local	41.714143	637,517.25	40.010000	611,472.83	-26,044.42	1.12
			Base	41.714143	637,517.25	40.010000	611,472.83	-26,044.42	1.12
918090101	UTZ BRANDS INC COMMON STOCK USD.0001	39,980.000	Local	16.453566	657,813.58	22.060000	881,958.80	224,145.22	1.62
			Base	16.453566	657,813.58	22.060000	881,958.80	224,145.22	1.62
92538J106	VERTEX INC CLASS A COMMON STOCK USD.001	11,580.000	Local	24.917629	288,546.14	34.850000	403,563.00	115,016.86	0.74
			Base	24.917629	288,546.14	34.850000	403,563.00	115,016.86	0.74
92839U206	VISTEON CORP COMMON STOCK	6,280.000	Local	70.389180	442,044.05	125.520000	788,265.60	346,221.55	1.44
			Base	70.389180	442,044.05	125.520000	788,265.60	346,221.55	1.44
92932M101	WNS HOLDINGS LTD ADR ADR USD.16	6,026.000	Local	40.306105	242,884.59	72.050000	434,173.30	191,288.71	0.80
			Base	40.306105	242,884.59	72.050000	434,173.30	191,288.71	0.80
935MKS900	CONYERS PARK II ACQUISITIO	57,323.000	Local	10.000000	573,230.00	13.170000	754,943.91	181,713.91	1.38
			Base	10.000000	573,230.00	13.170000	754,943.91	181,713.91	1.38
935MTD904	INAQPRIVT INSU ACQUISITION CORP CL A II	49,500.000	Local	10.000000	495,000.00	14.470239	716,276.83	221,276.83	1.31
			Base	10.000000	495,000.00	14.470239	716,276.83	221,276.83	1.31
935SJS909	HEALTHCARE MERGER CORP A HEALTHCARE MERGER CORP A	33,610.000	Local	10.000000	336,100.00	7.840000	263,502.40	-72,597.60	0.48
			Base	10.000000	336,100.00	7.840000	263,502.40	-72,597.60	0.48
935WXX903	NESCOHOLDINGSINCPRIATEPLACEME	63,543.000	Local	5.000000	317,715.00	6.316834	401,390.58	83,675.58	0.74
			Base	5.000000	317,715.00	6.316834	401,390.58	83,675.58	0.74
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	25,111.000	Local	31.416233	788,893.03	25.740000	646,357.14	-142,535.89	1.18
			Base	31.416233	788,893.03	25.740000	646,357.14	-142,535.89	1.18

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
942CTP009	DEERFIELD HEALTHCARE	33,940.000	Local	10.000000	339,400.00	13.420009	455,475.11	116,075.11	0.83
			Base	10.000000	339,400.00	13.420009	455,475.11	116,075.11	0.83
950810101	WESBANCO INC COMMON STOCK USD2.0833	17,281.000	Local	36.065416	623,246.45	29.960000	517,738.76	-105,507.69	0.95
			Base	36.065416	623,246.45	29.960000	517,738.76	-105,507.69	0.95
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK	14,287.000	Local	60.833455	869,127.57	61.090000	872,792.83	3,665.26	1.60
			Base	60.833455	869,127.57	61.090000	872,792.83	3,665.26	1.60
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01	15,392.000	Local	38.930001	599,210.58	31.490000	484,694.08	-114,516.50	0.89
			Base	38.930001	599,210.58	31.490000	484,694.08	-114,516.50	0.89
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	12,328.000	Local	37.565928	463,112.76	43.200000	532,569.60	69,456.84	0.98
			Base	37.565928	463,112.76	43.200000	532,569.60	69,456.84	0.98
G73268107	QUOTIENT LTD COMMON STOCK	130,681.000	Local	5.750936	751,538.06	5.210000	680,848.01	-70,690.05	1.25
			Base	5.750936	751,538.06	5.210000	680,848.01	-70,690.05	1.25
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01	32,106.000	Local	15.900963	510,516.32	19.180000	615,793.08	105,276.76	1.13
			Base	15.900963	510,516.32	19.180000	615,793.08	105,276.76	1.13
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	11,998.000	Local	28.837869	345,996.75	48.510000	582,022.98	236,026.23	1.07
			Base	28.837869	345,996.75	48.510000	582,022.98	236,026.23	1.07
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0	25,008.000	Local	24.188344	604,902.10	25.820000	645,706.56	40,804.46	1.18
			Base	24.188344	604,902.10	25.820000	645,706.56	40,804.46	1.18
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK	39,549.000	Local	20.292776	802,559.01	16.330000	645,835.17	-156,723.84	1.18
			Base	20.292776	802,559.01	16.330000	645,835.17	-156,723.84	1.18

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CLEARBRIDGE SMALL CAP CIF
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STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		2,170,900.000	Local	43,267,910.19		52,196,886.14	8,928,975.95	95.67
			Base	43,267,910.19		52,196,886.14	8,928,975.95	95.67
EQUITY Total								
		2,170,900.000	Base	43,267,910.19		52,196,886.14	8,928,975.95	95.67

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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
<hr/>								
FUND Total		4,535,835.390	Base	45,632,845.58		54,561,821.53	8,928,975.95	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,322.42	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,322.42	4,322.42	3	0.00
		4,322.42	4,322.42	3	0.00
COMMON STOCK					
31	CUSIP # 008252108 AFFILIATED MANAGERS GROUP	3,152.70	3,106.91	2	0.00
74	CUSIP # 011659109 ALASKA AIR GROUP INC	3,848.00	3,053.95	2	0.00
316	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	5,299.32	4,351.82	3	0.00
97	CUSIP # 03852U106 ARAMARK	3,732.56	2,211.16	2	0.00
126	CUSIP # 05368V106 AVIENT CORP	5,075.28	3,482.25	3	28.05
68	CUSIP # 109641100 BRINKER INTERNATIONAL INC	3,846.76	2,597.85	2	0.00
55	CUSIP # 109696104 BRINKS CO	3,960.00	3,860.91	3	0.00
60	CUSIP # 12769G100 CAESARS ENTERTAINMENT INC	4,456.20	3,076.56	3	0.00
14	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	3,498.04	1,904.31	2	0.00
74	CUSIP # 171779309 CIENA CORP	3,910.90	3,098.28	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
35	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	3,058.30	2,839.25	2	0.00
112	CUSIP # 22002T108 COPORATE OFFICE PROPERTIES	2,920.96	2,815.44	2	30.80
38	CUSIP # 23283R100 CYRUSONE INC	2,779.70	2,590.06	2	19.38
58	CUSIP # 237266101 DARLING INTERNATIONAL INC	3,345.44	1,379.94	2	0.00
67	CUSIP # 24906P109 DENTSPLY SIRONA INC	3,508.12	3,243.96	2	6.70
30	CUSIP # 298736109 EURONET WORLDWIDE INC	4,347.60	2,821.00	3	0.00
31	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	3,624.52	3,621.13	2	0.00
122	CUSIP # 421946104 HEALTHCARE REALTY TRUST INC	3,611.20	3,454.08	2	0.00
107	CUSIP # 431571108 HILLENBRAND INC	4,258.60	2,809.92	3	0.00
52	CUSIP # 45073V108 ITT INC	4,005.04	2,964.19	3	0.00
11	CUSIP # 536797103 LITHIA MOTORS INC	3,219.37	1,601.03	2	0.00
81	CUSIP # 546347105 LOUISIANA PACIFIC	3,010.77	2,079.43	2	0.00
34	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	3,223.20	2,206.39	2	0.00
23	CUSIP # 55306N104 MKS INSTRUMENTS INC	3,460.35	2,245.21	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

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CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19	CUSIP # 55825T103 MADISON SQUARE GARDEN CORP	3,497.90	4,494.17	2	0.00
46	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	4,091.24	3,199.10	3	0.00
4	CUSIP # 570535104 MARKEL CORP	4,133.20	4,010.21	3	0.00
36	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	3,930.84	3,307.92	3	0.00
119	CUSIP # 682189105 ON SEMICONDUCTOR CORP	3,894.87	2,051.34	2	0.00
33	CUSIP # 693656100 PVH CORP	3,098.37	2,989.25	2	0.00
221	CUSIP # 701877102 PARSLEY ENERGY INC	3,138.20	2,286.15	2	0.00
76	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	4,894.40	4,009.46	3	0.00
99	CUSIP # 76169B102 REXNORD CORP	3,909.51	2,950.33	2	0.00
56	CUSIP # 78469X107 SPX FLOW INC	3,245.76	2,245.08	2	0.00
73	CUSIP # 860630102 STIFEL FINANCIAL CORP	3,683.58	2,631.69	2	0.00
139	CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW	4,499.43	3,612.03	3	45.87
90	CUSIP # 89469A104 TREEHOUSE FOODS INC	3,824.10	3,752.22	2	0.00
206	CUSIP # 929566107 WABASH NATIONAL CORP	3,549.38	2,456.08	2	0.00

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CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
47	CUSIP # 929740108 WABTEC CORP	3,440.40	2,926.99	2	0.00
51	CUSIP # 97650W108 WINTRUST FINANCIAL CORPORATION	3,115.59	2,499.71	2	0.00
32	CUSIP # 983793100 XPO LOGISTICS INC	3,814.40	2,961.89	2	0.00
		152,914.10	119,798.65	97	130.80



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Account Number

10/01/2020 through 12/31/2020
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,322.42	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,322.42	4,322.42	3	0.00
		4,322.42	4,322.42	3	0.00
COMMON STOCK					
31	CUSIP # 008252108 AFFILIATED MANAGERS GROUP	3,152.70	3,106.91	2	0.00
74	CUSIP # 011659109 ALASKA AIR GROUP INC	3,848.00	3,053.95	2	0.00
316	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	5,299.32	4,351.82	3	0.00
97	CUSIP # 03852U106 ARAMARK	3,732.56	2,211.16	2	0.00
126	CUSIP # 05368V106 AVIENT CORP	5,075.28	3,482.25	3	28.05
68	CUSIP # 109641100 BRINKER INTERNATIONAL INC	3,846.76	2,597.85	2	0.00
55	CUSIP # 109696104 BRINKS CO	3,960.00	3,860.91	3	0.00
60	CUSIP # 12769G100 CAESARS ENTERTAINMENT INC	4,456.20	3,076.56	3	0.00
14	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	3,498.04	1,904.31	2	0.00
74	CUSIP # 171779309 CIENA CORP	3,910.90	3,098.28	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
35	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	3,058.30	2,839.25	2	0.00
112	CUSIP # 22002T108 COPORATE OFFICE PROPERTIES	2,920.96	2,815.44	2	30.80
38	CUSIP # 23283R100 CYRUSONE INC	2,779.70	2,590.06	2	19.38
58	CUSIP # 237266101 DARLING INTERNATIONAL INC	3,345.44	1,379.94	2	0.00
67	CUSIP # 24906P109 DENTSPLY SIRONA INC	3,508.12	3,243.96	2	6.70
30	CUSIP # 298736109 EURONET WORLDWIDE INC	4,347.60	2,821.00	3	0.00
31	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	3,624.52	3,621.13	2	0.00
122	CUSIP # 421946104 HEALTHCARE REALTY TRUST INC	3,611.20	3,454.08	2	0.00
107	CUSIP # 431571108 HILLENBRAND INC	4,258.60	2,809.92	3	0.00
52	CUSIP # 45073V108 ITT INC	4,005.04	2,964.19	3	0.00
11	CUSIP # 536797103 LITHIA MOTORS INC	3,219.37	1,601.03	2	0.00
81	CUSIP # 546347105 LOUISIANA PACIFIC	3,010.77	2,079.43	2	0.00
34	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	3,223.20	2,206.39	2	0.00
23	CUSIP # 55306N104 MKS INSTRUMENTS INC	3,460.35	2,245.21	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19	CUSIP # 55825T103 MADISON SQUARE GARDEN CORP	3,497.90	4,494.17	2	0.00
46	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	4,091.24	3,199.10	3	0.00
4	CUSIP # 570535104 MARKEL CORP	4,133.20	4,010.21	3	0.00
36	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	3,930.84	3,307.92	3	0.00
119	CUSIP # 682189105 ON SEMICONDUCTOR CORP	3,894.87	2,051.34	2	0.00
33	CUSIP # 693656100 PVH CORP	3,098.37	2,989.25	2	0.00
221	CUSIP # 701877102 PARSLEY ENERGY INC	3,138.20	2,286.15	2	0.00
76	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	4,894.40	4,009.46	3	0.00
99	CUSIP # 76169B102 REXNORD CORP	3,909.51	2,950.33	2	0.00
56	CUSIP # 78469X107 SPX FLOW INC	3,245.76	2,245.08	2	0.00
73	CUSIP # 860630102 STIFEL FINANCIAL CORP	3,683.58	2,631.69	2	0.00
139	CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW	4,499.43	3,612.03	3	45.87
90	CUSIP # 89469A104 TREEHOUSE FOODS INC	3,824.10	3,752.22	2	0.00
206	CUSIP # 929566107 WABASH NATIONAL CORP	3,549.38	2,456.08	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
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CHANNING SMID CAP INTRINSIC
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Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
47	CUSIP # 929740108 WABTEC CORP	3,440.40	2,926.99	2	0.00
51	CUSIP # 97650W108 WINTRUST FINANCIAL CORPORATION	3,115.59	2,499.71	2	0.00
32	CUSIP # 983793100 XPO LOGISTICS INC	3,814.40	2,961.89	2	0.00
		152,914.10	119,798.65	97	130.80

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
			1.65	0.00	1.65	0.00	0.00
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		1,282,987.98	0.00	1,282,987.98		0.00
			45,576.00	0.00	45,661.19	0.03	85.19
POLISH ZLOTY							
POLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	36,915.59	0.00		0.00
			0.00	9,907.57	0.00	0.00	0.00
SOUTH AFRICAN RAND							
SOUTH AFRICA							

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
	NON-BASE CURRENCY		498.43	0.00	498.43		0.00
			32.22	0.00	33.93	0.00	1.71
U.S. DOLLAR							
UNITED STATES							
	RECEIVABLE FOR INVESTMENTS SOLD		2,480,894.08	0.00	2,480,894.08		0.00
			2,480,894.08	0.00	2,480,894.08	1.54	0.00
	CASH		-1,240,741.19	0.00	-1,240,741.19		0.00
			-1,240,741.19	0.00	-1,240,741.19	-0.77	0.00
	PAYABLE FOR CUSTODIAN FEES		-19,296.08	0.00	-19,296.08		0.00
			-19,296.08	0.00	-19,296.08	-0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-7,873.18	0.00	-7,873.18		0.00
			-7,873.18	0.00	-7,873.18	0.00	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-59,987.59	0.00	-59,987.59		0.00
			-59,987.59	0.00	-59,987.59	-0.04	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-10,031.40	0.00	-10,031.40		0.00
			-10,031.40	0.00	-10,031.40	-0.01	0.00
	2,437,990.560 BLACKROCK FEDERAL FUND 30	100.0000	2,437,990.56	46.36	2,437,990.56		0.00
	99VVBJNY8 0.110%	100.0000	2,437,990.56	46.36	2,437,990.56	1.51	0.00
SUBTOTAL UNITED STATES			3,580,955.20	46.36	3,580,955.20		0.00
			3,580,955.20	46.36	3,580,955.20	2.22	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		3,580,955.20	46.36	3,580,955.20		0.00
		3,580,955.20	46.36	3,580,955.20	2.22	0.00
TOTAL CASH & CASH EQUIVALENTS		3,626,565.10	9,953.93	3,626,652.00	2.25	86.90
PREFERRED SECURITIES						
BRAZIL REAL						
BRAZIL						
113,600.000 GERDAU SA LB2645516	24.4500 4.7072	2,434,693.34 453,193.85	16,415.20 3,154.73	2,777,520.00 534,734.90	0.33	342,826.66 81,541.05
0.000 TELEFONICA BRASIL SA LBB3ZCNF3	0.0000 0.0000	0.00 0.00	23,578.71 4,539.42	0.00 0.00	0.00	0.00 0.00
SUBTOTAL BRAZIL		2,434,693.34	39,993.91	2,777,520.00		342,826.66
		453,193.85	7,694.15	534,734.90	0.33	81,541.05
TOTAL PREFERRED SECURITIES BRAZIL REAL		2,434,693.34	39,993.91	2,777,520.00		342,826.66
		453,193.85	7,694.15	534,734.90	0.33	81,541.05
U.S. DOLLAR						
BRAZIL						
88,400.000 PETROLEO BRASILEIRO SA 71654V101 ADR	11.0600 11.0600	898,015.18 898,015.18	0.00 0.00	977,704.00 977,704.00	0.61	79,688.82 79,688.82
TOTAL PREFERRED SECURITIES		1,351,209.03	7,694.15	1,512,438.90	0.94	161,229.87
EQUITY						
BRAZIL REAL						
BRAZIL						
159,900.000 CIA SIDERURGICA NACIONAL SA LBB019KX7	31.8500 6.1318	2,534,373.07 449,213.56	0.00 0.00	5,092,815.00 980,481.11	0.61	2,558,441.93 531,267.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
54,800.000 SUZANO SA LBB02GKC6	58.5400 11.2703	2,770,249.11 515,654.21	0.00 0.00	3,207,992.00 617,610.41	0.38	437,742.89 101,956.20
36,900.000 LOCALIZA RENT A CAR SA LBB08K3S5	68.9500 13.2744	2,425,028.15 451,394.78	2,663.13 512.51	2,544,255.00 489,826.15	0.30	119,226.85 38,431.37
344,100.000 MARFRIG GLOBAL FOODS SA LBB1YWHR5	14.5100 2.7935	5,414,053.80 948,559.87	0.00 0.00	4,992,891.00 961,243.50	0.60	-421,162.80 12,683.63
70,500.000 BANCO SANTANDER BRASIL SA LBB4V5RY5	44.8300 8.6308	3,326,434.46 871,234.24	0.00 0.00	3,160,515.00 608,470.02	0.38	-165,919.46 -262,764.22
46,100.000 B3 SA - BRASIL BOLSA BALCAO LBBG36ZK8	61.9800 11.9325	2,042,986.62 508,519.72	0.00 0.00	2,857,278.00 550,090.10	0.34	814,291.38 41,570.38
25,500.000 BANCO BTG PACTUAL SA LBBZBZVC5	94.0000 18.0971	2,110,219.49 373,328.29	0.00 0.00	2,397,000.00 461,476.26	0.29	286,780.51 88,147.97
SUBTOTAL BRAZIL		20,623,344.70	2,663.13	24,252,746.00		3,629,401.30
		4,117,904.67	512.51	4,669,197.55	2.90	551,292.88
TOTAL EQUITY BRAZIL REAL		20,623,344.70	2,663.13	24,252,746.00		3,629,401.30
		4,117,904.67	512.51	4,669,197.55	2.90	551,292.88
CHINESE YUAN RENMINBI						
CHINA						
650,500.000 ZOOMLION HEAVY INDUSTRY SCIENC FC6289977 CN/000157	9.9000 1.5138	5,040,482.11 767,068.24	0.00 0.00	6,439,950.00 984,731.95	0.61	1,399,467.89 217,663.71

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,200.000 SANY HEAVY INDUSTRY CO LTD FC6648826 CN/600031	34.9800 5.3488	4,985,048.97 730,709.88	0.00 0.00	7,002,996.00 1,070,827.24	0.66	2,017,947.03 340,117.36
830,900.000 COSCO SHIPPING HOLDINGS CO LTD FCB1YQ5Q8 CN/601919	12.2100 1.8670	4,829,104.46 707,851.49	0.00 0.00	10,145,289.00 1,551,314.87	0.96	5,316,184.54 843,463.38
75,800.000 LONGI GREEN ENERGY TECHNOLOGY FCB759P59 CN/601012	92.2000 14.0983	5,000,239.25 760,944.03	0.00 0.00	6,988,760.00 1,068,650.42	0.66	1,988,520.75 307,706.39
15,000.000 SHENZHEN MINDRAY BIO-MEDICAL E FCBGHD9P1 CN/300760	426.0000 65.1396	4,609,049.99 665,864.86	0.00 0.00	6,390,000.00 977,094.10	0.61	1,780,950.01 311,229.24
62,000.000 MUYUAN FOODS CO LTD FCBJ0JR21 CN/002714	77.1000 11.7894	4,484,586.31 657,351.92	0.00 0.00	4,780,200.00 730,939.78	0.45	295,613.69 73,587.86
SUBTOTAL CHINA		28,948,511.09 4,289,790.42	0.00 0.00	41,747,195.00 6,383,558.36	3.95	12,798,683.91 2,093,767.94
TOTAL EQUITY CHINESE YUAN RENMINBI		28,948,511.09 4,289,790.42	0.00 0.00	41,747,195.00 6,383,558.36	3.95	12,798,683.91 2,093,767.94
HONG KONG DOLLAR						
CHINA						
283,000.000 ANHUI CONCH CEMENT CO LTD FH6080391 HK/00914	48.5500 6.2614	13,688,736.98 1,752,353.53	0.00 0.00	13,739,650.00 1,771,977.79	1.10	50,913.02 19,624.26
495,440.000 CSPC PHARMACEUTICAL GROUP LTD FH6191990 HK/01093	7.9300 1.0227	4,454,437.74 568,241.37	0.00 0.00	3,928,839.20 506,695.28	0.31	-525,598.54 -61,546.09

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
888,000.000 PETROCHINA CO LTD FH6226572 HK/00857	2.4000 0.3095	4,287,934.79 547,063.76	0.00 0.00	2,131,200.00 274,857.01	0.17	-2,156,734.79 -272,206.75
20,000.000 BYD CO LTD FH6536657 HK/01211	203.2000 26.2063	3,501,513.19 451,650.81	0.00 0.00	4,064,000.00 524,126.72	0.33	562,486.81 72,475.91
443,000.000 CHINA LIFE INSURANCE CO LTD FH6718974 HK/02628	17.1000 2.2054	7,684,860.21 991,582.07	0.00 0.00	7,575,300.00 976,972.73	0.61	-109,560.21 -14,609.34
352,000.000 SHANDONG WEIGAO GROUP MEDICAL FH6742347 HK/01066	17.5200 2.2595	2,651,682.29 338,576.65	0.00 0.00	6,167,040.00 795,351.99	0.49	3,515,357.71 456,775.34
126,000.000 WEICHAJ POWER CO LTD FH6743956 HK/02338	15.5600 2.0067	1,728,039.22 222,887.95	0.00 0.00	1,960,560.00 252,849.87	0.16	232,520.78 29,961.92
368,000.000 TINGYI CAYMAN ISLANDS HOLDING FH6903550 HK/00322	13.2400 1.7075	5,052,020.46 651,865.19	0.00 0.00	4,872,320.00 628,374.29	0.39	-179,700.46 -23,490.90
491,500.000 CHINA SHENHUA ENERGY CO LTD FHB09N7M1 HK/01088	14.6000 1.8829	8,627,196.36 1,102,140.22	0.00 0.00	7,175,900.00 925,462.83	0.57	-1,451,296.36 -176,677.39
2,544,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6 HK/00939	5.8900 0.7596	17,614,810.13 2,246,264.16	0.00 0.00	14,984,160.00 1,932,479.99	1.20	-2,630,650.13 -313,784.17
1,294,000.000 CHINA NATIONAL BUILDING MATERI FHBOY91C2 HK/03323	9.3200 1.2020	9,369,156.12 1,198,353.82	0.00 0.00	12,060,080.00 1,555,366.69	0.96	2,690,923.88 357,012.87

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,091,000.000 BANK OF CHINA LTD FHB154562 HK/03988	2.6500 0.3418	12,932,433.53 1,655,444.07	0.00 0.00	10,841,150.00 1,398,163.49	0.87	-2,091,283.53 -257,280.58
1,325,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 HK/01398	5.0300 0.6487	7,725,473.27 985,302.67	0.00 0.00	6,664,750.00 859,540.74	0.53	-1,060,723.27 -125,761.93
427,500.000 KWG GROUP HOLDINGS LTD FHB1YBF06 HK/01813	10.5800 1.3645	3,838,202.91 489,523.58	215,549.39 27,904.70	4,522,950.00 583,316.67	0.36	684,747.09 93,793.09
76,000.000 ANTA SPORTS PRODUCTS LTD FHB1YVKN6 HK/02020	122.9000 15.8502	4,114,875.20 525,461.63	0.00 0.00	9,340,400.00 1,204,614.48	0.75	5,225,524.80 679,152.85
1,983,300.000 CHINA RAILWAY GROUP LTD FHB297KM7 HK/00390	3.4200 0.4411	11,045,796.95 1,416,786.04	0.00 0.00	6,782,886.00 874,776.53	0.54	-4,262,910.95 -542,009.51
220,400.000 SINOPHARM GROUP CO LTD FHB3ZVDV1 HK/01099	18.8600 2.4323	6,421,186.38 819,780.68	0.00 0.00	4,156,744.00 536,087.75	0.33	-2,264,442.38 -283,692.93
680,500.000 CHINA HONGQIAO GROUP LTD FHB44ZV93 HK/01378	7.1000 0.9157	4,884,289.90 630,084.62	0.00 0.00	4,831,550.00 623,116.26	0.39	-52,739.90 -6,968.36
125,000.000 SUNAC CHINA HOLDINGS LTD FHB4XRPN5 HK/01918	28.6500 3.6949	4,757,237.69 608,736.60	0.00 0.00	3,581,250.00 461,867.33	0.29	-1,175,987.69 -146,869.27
1,618,000.000 AGRICULTURAL BANK OF CHINA LTD FHB60LZR9 HK/01288	2.8400 0.3663	5,831,163.83 743,606.58	0.00 0.00	4,595,120.00 592,624.31	0.37	-1,236,043.83 -150,982.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
98,000.000 ZHONGSHENG GROUP HOLDINGS LTD FHB633D90 HK/00881	55.2500 7.1255	4,701,889.85 606,679.54	0.00 0.00	5,414,500.00 698,298.26	0.43	712,610.15 91,618.72
74,900.000 MEITUAN FHBGJW372 HK/03690	294.6000 37.9940	17,696,600.17 2,283,399.54	0.00 0.00	22,065,540.00 2,845,752.76	1.77	4,368,939.83 562,353.22
558,000.000 XINYI SOLAR HOLDINGS LTD FHBGQYNN3 HK/00968	20.2500 2.6116	3,751,217.99 482,958.98	0.00 0.00	11,299,500.00 1,457,276.06	0.90	7,548,282.01 974,317.08
56,000.000 INNOVENT BIOLOGICS INC FHBGR6KX4 HK/01801	82.0500 10.5818	3,320,512.60 428,442.17	0.00 0.00	4,594,800.00 592,583.04	0.37	1,274,287.40 164,140.87
358,500.000 CHINA CONCH VENTURE HOLDINGS L FHBH7HM00 HK/00586	37.7000 4.8621	10,336,868.66 1,324,331.22	0.00 0.00	13,515,450.00 1,743,063.12	1.08	3,178,581.34 418,731.90
108,000.000 WUXI BIOLOGICS CAYMAN INC FHBL6B9P5 HK/02269	102.8000 13.2579	8,546,850.97 1,102,485.18	0.00 0.00	11,102,400.00 1,431,856.43	0.89	2,555,549.03 329,371.25
146,100.000 TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	564.0000 72.7381	54,786,689.17 7,011,864.18	0.00 0.00	82,400,400.00 10,627,030.44	6.59	27,613,710.83 3,615,166.26
612,600.000 HUATAI SECURITIES CO LTD FHBWVFT07 HK/06886	12.2000 1.5734	7,847,756.31 1,012,600.65	0.00 0.00	7,473,720.00 963,872.14	0.60	-374,036.31 -48,728.51
SUBTOTAL CHINA		251,199,432.87	215,549.39	291,842,159.20		40,642,726.33
		32,198,467.46	27,904.70	37,638,355.00	23.35	5,439,887.54

HONG KONG

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
784,000.000 BRILLIANCE CHINA AUTOMOTIVE HO FH6181488 HK/01114	7.0600 0.9105	5,476,207.75 706,570.68	0.00 0.00	5,535,040.00 713,844.09	0.44	58,832.25 7,273.41
141,000.000 CHINA MENGNIU DAIRY CO LTD FHB01B1L3 HK/02319	46.8000 6.0357	3,626,349.04 462,517.08	0.00 0.00	6,598,800.00 851,035.29	0.53	2,972,450.96 388,518.21
SUBTOTAL HONG KONG		9,102,556.79 1,169,087.76	0.00 0.00	12,133,840.00 1,564,879.38	0.97	3,031,283.21 395,791.62
TOTAL EQUITY HONG KONG DOLLAR		260,301,989.66 33,367,555.22	215,549.39 27,904.70	303,975,999.20 39,203,234.38	24.32	43,674,009.54 5,835,679.16
HUNGARIAN FORINT						
HUNGARY						
37,338.000 OTP BANK NYRT EM7320150	13,360.0000 45.0711	496,103,029.03 1,666,534.80	0.00 0.00	498,835,680.00 1,682,866.56	1.04	2,732,650.97 16,331.76
54,151.000 MOL HUNGARIAN OIL & GAS PLC EMBD5ZXH2	2,190.0000 7.3882	162,773,276.14 581,533.28	0.00 0.00	118,590,690.00 400,076.25	0.25	-44,182,586.14 -181,457.03
SUBTOTAL HUNGARY		658,876,305.17 2,248,068.08	0.00 0.00	617,426,370.00 2,082,942.81	1.29	-41,449,935.17 -165,125.27
TOTAL EQUITY HUNGARIAN FORINT		658,876,305.17 2,248,068.08	0.00 0.00	617,426,370.00 2,082,942.81	1.29	-41,449,935.17 -165,125.27
INDIAN RUPEE						
INDIA						
94,600.000 MAHINDRA & MAHINDRA LTD FI6100189	720.6000 9.8621	67,307,067.92 907,653.78	0.00 0.00	68,168,760.00 932,955.95	0.58	861,692.08 25,302.17

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
203,880.000 HINDUSTAN PETROLEUM CORP LTD FI6100478	217.9000 2.9822	47,247,976.63 642,065.22	0.00 0.00	44,425,452.00 608,005.63	0.38	-2,822,524.63 -34,059.59
96,283.000 TATA STEEL LTD FI6101153	643.6500 8.8090	61,849,293.63 840,486.38	0.00 0.00	61,972,552.95 848,154.81	0.53	123,259.32 7,668.43
145,379.000 ZEE ENTERTAINMENT ENTERPRISES FI6188531	223.5000 3.0588	30,552,831.98 413,672.71	0.00 0.00	32,492,206.50 444,687.53	0.28	1,939,374.52 31,014.82
163,990.000 HCL TECHNOLOGIES LTD FI6294891	946.1500 12.9490	106,820,007.73 1,487,869.52	0.00 0.00	155,159,138.50 2,123,504.09	1.32	48,339,130.77 635,634.57
18,542.000 BALKRISHNA INDUSTRIES LTD FI6388784	1,646.3000 22.5312	25,643,681.04 341,756.26	0.00 0.00	30,525,694.60 417,773.89	0.26	4,882,013.56 76,017.63
12,894.000 DIVI'S LABORATORIES LTD FI6602515	3,841.9000 52.5801	44,676,691.78 602,477.12	0.00 0.00	49,537,458.60 677,968.42	0.42	4,860,766.82 75,491.30
156,242.000 JINDAL STEEL & POWER LTD FI6726819	266.4500 3.6466	36,063,123.08 480,617.35	0.00 0.00	41,630,680.90 569,756.46	0.35	5,567,557.82 89,139.11
110,367.000 CIPLA LTD/INDIA FIB011109	819.9500 11.2218	85,717,251.47 1,151,524.51	0.00 0.00	90,495,421.65 1,238,518.08	0.77	4,778,170.18 86,993.57
7,199.000 ULTRATECH CEMENT LTD FIB01GZF6	5,288.1500 72.3735	30,102,467.30 401,179.02	0.00 0.00	38,069,391.85 521,016.75	0.32	7,966,924.55 119,837.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,593.000 TATA CONSULTANCY SERVICES LTD FIB01NPJ4	2,862.7500 39.1795	128,716,508.54 1,754,168.65	0.00 0.00	130,521,360.75 1,786,312.08	1.11	1,804,852.21 32,143.43
355,616.000 HINDALCO INDUSTRIES LTD FIB0GWF42	240.5500 3.2922	65,927,940.57 884,424.89	0.00 0.00	85,543,428.80 1,170,745.23	0.73	19,615,488.23 286,320.34
221,780.000 POWER FINANCE CORP LTD FIB1S7220	114.3000 1.5643	28,792,538.83 403,475.55	0.00 0.00	25,349,454.00 346,931.99	0.22	-3,443,084.83 -56,543.56
214,788.000 STATE BANK OF INDIA FIBSQCB22	274.9500 3.7630	75,804,727.46 1,094,571.72	0.00 0.00	59,055,960.60 808,238.40	0.50	-16,748,766.86 -286,333.32
SUBTOTAL INDIA		835,222,107.96 11,405,942.68	0.00 0.00	912,946,961.70 12,494,569.31	7.77	77,724,853.74 1,088,626.63
TOTAL EQUITY INDIAN RUPEE		835,222,107.96 11,405,942.68	0.00 0.00	912,946,961.70 12,494,569.31	7.77	77,724,853.74 1,088,626.63
MALAYSIAN RINGGIT						
MALAYSIA						
645,900.000 MALAYAN BANKING BHD FN6556322	8.4600 2.1032	5,777,875.10 1,426,107.64	87,196.50 21,710.59	5,464,314.00 1,358,437.29	0.84	-313,561.10 -67,670.35
MEXICAN PESO						
MEXICO						
334,100.000 GRUPO MEXICO SAB DE CV LM2643673	84.3900 4.2353	19,102,671.89 967,070.36	0.00 0.00	28,194,699.00 1,415,005.84	0.88	9,092,027.11 447,935.48
NEW TAIWAN DOLLAR						
TAIWAN						

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
53,000.000 ASUSTEK COMPUTER INC FA6051041	250.5000 8.9152	13,210,469.56 449,419.77	0.00 0.00	13,276,500.00 472,506.94	0.29	66,030.44 23,087.17
86,000.000 REALTEK SEMICONDUCTOR CORP FA6051421	390.5000 13.8978	20,030,282.86 643,835.20	0.00 0.00	33,583,000.00 1,195,209.63	0.74	13,552,717.14 551,374.43
368,000.000 GIGABYTE TECHNOLOGY CO LTD FA6129185	77.8000 2.7689	31,288,715.54 1,070,473.67	0.00 0.00	28,630,400.00 1,018,947.98	0.63	-2,658,315.54 -51,525.69
258,000.000 QUANTA COMPUTER INC FA6141016	80.9000 2.8792	19,396,519.75 668,822.45	0.00 0.00	20,872,200.00 742,835.80	0.46	1,475,680.25 74,013.35
1,947,000.000 AU OPTRONICS CORP FA6288197	14.0000 0.4983	21,744,457.36 749,783.03	0.00 0.00	27,258,000.00 970,104.64	0.60	5,513,542.64 220,321.61
101,000.000 NOVATEK MICROELECTRONICS CORP FA6346334	369.0000 13.1326	30,099,574.00 1,055,514.31	0.00 0.00	37,269,000.00 1,326,393.35	0.82	7,169,426.00 270,879.04
887,000.000 GRAND PACIFIC PETROCHEMICAL FA6381232	23.7500 0.8453	21,384,058.00 749,883.68	0.00 0.00	21,066,250.00 749,741.98	0.47	-317,808.00 -141.70
699,000.000 FUBON FINANCIAL HOLDING CO LTD FA6411674	46.7500 1.6638	27,763,328.30 936,091.96	0.00 0.00	32,678,250.00 1,163,009.83	0.72	4,914,921.70 226,917.87
1,240,160.000 YUANTA FINANCIAL HOLDING CO LT FA6424115	20.5500 0.7314	19,706,999.31 638,403.91	0.00 0.00	25,485,288.00 907,014.32	0.56	5,778,288.69 268,610.41

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
510,000.000 HON HAI PRECISION INDUSTRY CO FA6438560	92.0000 3.2743	41,950,254.48 1,353,421.60	0.00 0.00	46,920,000.00 1,669,869.76	1.04	4,969,745.52 316,448.16
164,000.000 RADIANT OPTO-ELECTRONICS CORP FA6520276	114.0000 4.0572	14,500,268.41 468,596.98	0.00 0.00	18,696,000.00 665,385.44	0.41	4,195,731.59 196,788.46
1,359,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	19.7000 0.7011	28,598,718.01 927,287.26	0.00 0.00	26,772,300.00 952,818.71	0.59	-1,826,418.01 25,531.45
957,000.000 UNITED MICROELECTRONICS CORP FA6916623	47.1500 1.6781	15,481,570.32 507,842.23	0.00 0.00	45,122,550.00 1,605,899.01	1.00	29,640,979.68 1,098,056.78
168,000.000 NAN YA PRINTED CIRCUIT BOARD C FAB118752	182.0000 6.4773	20,612,685.86 710,757.76	0.00 0.00	30,576,000.00 1,088,191.34	0.68	9,963,314.14 377,433.58
469,000.000 ASE TECHNOLOGY HOLDING CO LTD FABFXZDY6	81.3000 2.8934	34,353,496.00 1,204,688.37	0.00 0.00	38,129,700.00 1,357,025.42	0.84	3,776,204.00 152,337.05
SUBTOTAL TAIWAN		360,121,397.76	0.00	446,335,438.00		86,214,040.24
		12,134,822.18	0.00	15,884,954.15	9.85	3,750,131.97
TOTAL EQUITY NEW TAIWAN DOLLAR		360,121,397.76	0.00	446,335,438.00		86,214,040.24
		12,134,822.18	0.00	15,884,954.15	9.85	3,750,131.97
POLISH ZLOTY						
POLAND						
14,559.000 KGHM POLSKA MIEDZ SA EG5263256	183.0000 49.1143	1,958,523.77 529,273.52	0.00 0.00	2,664,297.00 715,055.55	0.44	705,773.23 185,782.03



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
72,611.000 POWSZECHNA KASA OSZCZEDNOSCI B EGB03NGS7	28.7200 7.7080	3,066,908.83 814,100.45	0.00 0.00	2,085,387.92 559,685.43	0.35	-981,520.91 -254,415.02
SUBTOTAL POLAND		5,025,432.60 1,343,373.97	0.00 0.00	4,749,684.92 1,274,740.98	0.79	-275,747.68 -68,632.99
TOTAL EQUITY POLISH ZLOTY		5,025,432.60 1,343,373.97	0.00 0.00	4,749,684.92 1,274,740.98	0.79	-275,747.68 -68,632.99
SOUTH AFRICAN RAND						
SOUTH AFRICA						
5,639.000 NASPERS LTD KS6622697	3,019.3500 205.5553	13,382,891.70 901,717.38	0.00 0.00	17,026,114.65 1,159,126.17	0.72	3,643,222.95 257,408.79
61,429.000 STANDARD BANK GROUP LTD KSB030GJ4	127.0800 8.6515	7,894,131.92 515,072.63	0.00 0.00	7,806,397.32 531,454.16	0.33	-87,734.60 16,381.53
88,692.000 SANLAM LTD KSB0L6751	58.7500 3.9997	6,957,162.02 510,547.53	0.00 0.00	5,210,655.00 354,737.81	0.22	-1,746,507.02 -155,809.72
40,332.000 IMPALA PLATINUM HOLDINGS LTD KSB1FFT78	201.9000 13.7452	5,214,860.66 309,230.35	0.00 0.00	8,143,030.80 554,371.93	0.34	2,928,170.14 245,141.58
284,104.000 OLD MUTUAL LTD KSB0VPPY1	11.8900 0.8095	6,451,077.22 453,479.29	0.00 0.00	3,377,996.56 229,971.68	0.14	-3,073,080.66 -223,507.61
73,830.000 ABSA GROUP LTD KSBFX05H4	119.8600 8.1600	12,229,126.61 879,423.35	0.00 0.00	8,849,263.80 602,451.79	0.37	-3,379,862.81 -276,971.56

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
201,784.000 SIBANYE STILLWATER LTD KSBL0L912	60.0000 4.0848	8,263,916.87 555,660.16	0.00 0.00	12,107,040.00 824,238.95	0.51	3,843,123.13 268,578.79
35,344.000 BID CORP LTD KSBZBFT8	263.0300 17.9069	9,150,831.17 539,035.67	0.00 0.00	9,296,532.32 632,901.52	0.39	145,701.15 93,865.85
SUBTOTAL SOUTH AFRICA		69,543,998.17	0.00	71,817,030.45		2,273,032.28
		4,664,166.36	0.00	4,889,254.01	3.02	225,087.65
TOTAL EQUITY SOUTH AFRICAN RAND		69,543,998.17	0.00	71,817,030.45		2,273,032.28
		4,664,166.36	0.00	4,889,254.01	3.02	225,087.65
SOUTH KOREAN WON						
SOUTH KOREA						
3,359.000 SK TELECOM CO LTD FK6224877	238,000.0000 219.0923	863,273,429.31 755,508.62	23,580,180.00 21,680.12	799,442,000.00 735,931.13	0.46	-63,831,429.31 -19,577.49
690.000 LG CHEM LTD FK6346910	824,000.0000 758.5381	469,549,042.89 395,576.28	1,076,400.00 989.68	568,560,000.00 523,391.32	0.32	99,010,957.11 127,815.04
6,923.000 HYUNDAI MOBIS CO LTD FK6449540	255,500.0000 235.2021	1,749,540,503.07 1,473,853.27	16,199,820.00 14,894.60	1,768,826,500.00 1,628,303.85	1.01	19,285,996.93 154,450.58
6,745.000 SK HYNIX INC FK6450266	118,500.0000 109.0859	668,556,300.00 599,951.72	5,261,100.00 4,837.22	799,282,500.00 735,784.30	0.46	130,726,200.00 135,832.58
7,562.000 HYUNDAI MOTOR CO FK6451058	192,000.0000 176.7468	924,678,037.47 776,728.98	17,695,080.00 16,269.39	1,451,904,000.00 1,336,558.94	0.83	527,225,962.53 559,829.96

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
35,140.000 KIA MOTORS CORP FK6490924	62,400.0000 57.4427	1,525,590,480.10 1,291,611.41	31,520,580.00 28,980.49	2,192,736,000.00 2,018,536.28	1.25	667,145,519.90 726,924.87
4,760.000 KUMHO PETROCHEMICAL CO LTD FK6499321	145,000.0000 133.4806	496,457,707.21 418,245.76	5,569,200.00 5,120.87	690,200,000.00 635,367.75	0.39	193,742,292.79 217,121.99
6,589.000 LG ELECTRONICS INC FK6520738	135,000.0000 124.2751	610,775,472.43 522,253.34	3,854,565.00 3,543.95	889,515,000.00 818,848.37	0.51	278,739,527.57 296,595.03
2,761.000 NAVER CORP FK6560395	292,500.0000 269.2626	750,258,176.11 623,500.55	809,746.08 744.50	807,592,500.00 743,434.12	0.46	57,334,323.89 119,933.57
113,558.000 SAMSUNG ELECTRONICS CO LTD FK6771729	81,000.0000 74.5650	5,353,629,186.54 4,744,205.35	31,355,634.96 28,829.32	9,198,198,000.00 8,467,456.36	5.25	3,844,568,813.46 3,723,251.01
54,981.000 HANA FINANCIAL GROUP INC FKB0RNR7	34,500.0000 31.7592	2,022,206,760.90 1,787,510.71	68,616,288.00 63,089.18	1,896,844,500.00 1,746,151.59	1.08	-125,362,260.90 -41,359.12
38,818.000 KB FINANCIAL GROUP INC FKB3DF0Y1	43,400.0000 39.9521	2,032,393,922.86 1,829,775.04	66,914,468.40 61,524.78	1,684,701,200.00 1,550,861.80	0.96	-347,692,722.86 -278,913.24
7,414.000 CELLTRION HEALTHCARE CO LTD FKBYZ6DH2	163,000.0000 150.0506	684,959,098.28 569,466.58	0.00 0.00	1,208,482,000.00 1,112,475.36	0.69	523,522,901.72 543,008.78
SUBTOTAL SOUTH KOREA		18,151,868,117.17	272,453,062.44	23,956,284,200.00		5,804,416,082.83
		15,788,187.61	250,504.10	22,053,101.17	13.67	6,264,913.56
TOTAL EQUITY SOUTH KOREAN WON		18,151,868,117.17	272,453,062.44	23,956,284,200.00		5,804,416,082.83
		15,788,187.61	250,504.10	22,053,101.17	13.67	6,264,913.56

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
THAILAND BAHT						
THAILAND						
265,300.000 KASIKORNBANK PCL FB6888796	114.0000 3.8051	26,562,393.13 875,779.52	0.00 0.00	30,244,200.00 1,009,485.98	0.63	3,681,806.87 133,706.46
113,400.000 PTT EXPLORATION & PRODUCTION P FBB1359J2	98.2500 3.2794	15,183,004.84 475,752.52	0.00 0.00	11,141,550.00 371,880.84	0.23	-4,041,454.84 -103,871.68
SUBTOTAL THAILAND		41,745,397.97 1,351,532.04	0.00 0.00	41,385,750.00 1,381,366.82	0.86	-359,647.97 29,834.78
TOTAL EQUITY THAILAND BAHT		41,745,397.97 1,351,532.04	0.00 0.00	41,385,750.00 1,381,366.82	0.86	-359,647.97 29,834.78
TURKISH LIRA						
TURKEY						
57,105.000 BIM BIRLESIK MAGAZALAR AS ETB0D0006	75.5000 10.1581	4,013,284.22 526,435.92	0.00 0.00	4,311,427.50 580,077.70	0.36	298,143.28 53,641.78
U.S. DOLLAR						
BRAZIL						
139,100.000 ITAU UNIBANCO HOLDING SA 465562106 ADR	6.0900 6.0900	746,380.21 746,380.21	2,102.22 2,102.22	847,119.00 847,119.00	0.53	100,738.79 100,738.79
125,800.000 VALE SA 91912E105 ADR	16.7600 16.7600	1,580,716.08 1,580,716.08	0.00 0.00	2,108,408.00 2,108,408.00	1.31	527,691.92 527,691.92
SUBTOTAL BRAZIL		2,327,096.29 2,327,096.29	2,102.22 2,102.22	2,955,527.00 2,955,527.00	1.84	628,430.71 628,430.71
CAYMAN ISLANDS						

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,900.000 ALIBABA GROUP HOLDING LTD 01609W102 ADR	232.7300 232.7300	7,973,067.32 7,973,067.32	0.00 0.00	9,285,927.00 9,285,927.00	 5.76	1,312,859.68 1,312,859.68
5,500.000 BAIDU INC 056752108 ADR	216.2400 216.2400	640,978.48 640,978.48	0.00 0.00	1,189,320.00 1,189,320.00	 0.74	548,341.52 548,341.52
43,500.000 JD.COM INC 47215P106 ADR	87.9000 87.9000	1,354,576.80 1,354,576.80	0.00 0.00	3,823,650.00 3,823,650.00	 2.37	2,469,073.20 2,469,073.20
10,000.000 NIO INC 62914V106 ADR	48.7400 48.7400	484,141.95 484,141.95	0.00 0.00	487,400.00 487,400.00	 0.30	3,258.05 3,258.05
4,100.000 PINDUODUO INC 722304102 ADR	177.6700 177.6700	605,912.99 605,912.99	0.00 0.00	728,447.00 728,447.00	 0.45	122,534.01 122,534.01
SUBTOTAL CAYMAN ISLANDS		11,058,677.54	0.00	15,514,744.00		4,456,066.46
		11,058,677.54	0.00	15,514,744.00	9.62	4,456,066.46
COLOMBIA						
34,700.000 ECOPETROL SA 279158109 ADR	12.9100 12.9100	632,673.54 632,673.54	0.00 0.00	447,977.00 447,977.00	 0.28	-184,696.54 -184,696.54
EMERGING MARKET GEOGRAPHIC FOCUS						
37,400.000 ISHARES MSCI EMERGING MARKET 464287234	51.6700 51.6700	1,788,752.31 1,788,752.31	0.00 0.00	1,932,458.00 1,932,458.00	 1.20	143,705.69 143,705.69

INDIA

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
17,200.000 DR REDDY'S LABORATORIES LTD 256135203 ADR	71.2900 71.2900	656,993.85 656,993.85	0.00 0.00	1,226,188.00 1,226,188.00	 0.76	569,194.15 569,194.15
17,600.000 HDFC BANK LTD 40415F101 ADR	72.2600 72.2600	910,336.74 910,336.74	0.00 0.00	1,271,776.00 1,271,776.00	 0.79	361,439.26 361,439.26
112,350.000 ICICI BANK LTD 45104G104 ADR	14.8600 14.8600	1,313,572.71 1,313,572.71	0.00 0.00	1,669,521.00 1,669,521.00	 1.04	355,948.29 355,948.29
126,300.000 INFOSYS LTD 456788108 ADR	16.9500 16.9500	1,625,105.92 1,625,105.92	0.00 0.00	2,140,785.00 2,140,785.00	 1.33	515,679.08 515,679.08
SUBTOTAL INDIA		4,506,009.22	0.00	6,308,270.00	3.92	1,802,260.78
		4,506,009.22	0.00	6,308,270.00		1,802,260.78
MEXICO						
102,900.000 AMERICA MOVIL SAB DE CV 02364W105 ADR	14.5400 14.5400	1,382,050.91 1,382,050.91	0.00 0.00	1,496,166.00 1,496,166.00	 0.93	114,115.09 114,115.09
115,900.000 CEMEX SAB DE CV 151290889 ADR	5.1700 5.1700	400,321.63 400,321.63	0.00 0.00	599,203.00 599,203.00	 0.37	198,881.37 198,881.37
SUBTOTAL MEXICO		1,782,372.54	0.00	2,095,369.00	1.30	312,996.46
		1,782,372.54	0.00	2,095,369.00		312,996.46
RUSSIA						
177,214.000 GAZPROM PJSC EX5140986 ADR	5.5940 5.5940	866,139.19 866,139.19	0.00 0.00	991,335.12 991,335.12	 0.61	125,195.93 125,195.93

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
15,498.000 LUKOIL PJSC EXBYZDW22 ADR	68.2000	1,260,010.32	8,234.88	1,056,963.60		-203,046.72
	68.2000	1,260,010.32	8,234.88	1,056,963.60	0.66	-203,046.72
63,022.000 GAZPROM PJSC NA2016627 ADR	5.6000	300,279.73	0.00	352,923.20		52,643.47
	5.6000	300,279.73	0.00	352,923.20	0.22	52,643.47
SUBTOTAL RUSSIA		2,426,429.24	8,234.88	2,401,221.92		-25,207.32
		2,426,429.24	8,234.88	2,401,221.92	1.49	-25,207.32
SOUTH AFRICA						
39,700.000 ANGLOGOLD ASHANTI LTD 035128206 ADR	22.6200	721,925.34	0.00	898,014.00		176,088.66
	22.6200	721,925.34	0.00	898,014.00	0.56	176,088.66
TAIWAN						
90,300.000 TAIWAN SEMICONDUCTOR MANUFACTU 874039100 ADR	109.0400	3,813,955.50	39,933.10	9,846,312.00		6,032,356.50
	109.0400	3,813,955.50	39,933.10	9,846,312.00	6.11	6,032,356.50
TOTAL EQUITY U.S. DOLLAR		29,057,891.52	50,270.20	42,399,892.92		13,342,001.40
		29,057,891.52	50,270.20	42,399,892.92	26.32	13,342,001.40
TOTAL EQUITY		122,688,848.67	350,902.10	156,070,333.29	96.82	33,381,484.62
TOTAL ASSETS - BASE:		127,666,622.80	368,550.18	161,209,424.19	100.01	33,542,801.39
NET ASSETS - BASE:				161,577,974.37		

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
			1.65	0.00	1.65	0.00	0.00
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		1,282,987.98	0.00	1,282,987.98		0.00
			45,576.00	0.00	45,661.19	0.03	85.19
POLISH ZLOTY							
POLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	36,915.59	0.00		0.00
			0.00	9,907.57	0.00	0.00	0.00
SOUTH AFRICAN RAND							
SOUTH AFRICA							

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref		Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
	NON-BASE CURRENCY		498.43	0.00	498.43		0.00
			32.22	0.00	33.93	0.00	1.71
U.S. DOLLAR							
UNITED STATES							
	RECEIVABLE FOR INVESTMENTS SOLD		2,480,894.08	0.00	2,480,894.08		0.00
			2,480,894.08	0.00	2,480,894.08	1.54	0.00
	CASH		-1,240,741.19	0.00	-1,240,741.19		0.00
			-1,240,741.19	0.00	-1,240,741.19	-0.77	0.00
	PAYABLE FOR CUSTODIAN FEES		-19,296.08	0.00	-19,296.08		0.00
			-19,296.08	0.00	-19,296.08	-0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-7,873.18	0.00	-7,873.18		0.00
			-7,873.18	0.00	-7,873.18	0.00	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-59,987.59	0.00	-59,987.59		0.00
			-59,987.59	0.00	-59,987.59	-0.04	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-10,031.40	0.00	-10,031.40		0.00
			-10,031.40	0.00	-10,031.40	-0.01	0.00
	2,437,990.560 BLACKROCK FEDERAL FUND 30	100.0000	2,437,990.56	46.36	2,437,990.56		0.00
	99VVBJNY8 0.110%	100.0000	2,437,990.56	46.36	2,437,990.56	1.51	0.00
SUBTOTAL UNITED STATES			3,580,955.20	46.36	3,580,955.20		0.00
			3,580,955.20	46.36	3,580,955.20	2.22	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		3,580,955.20	46.36	3,580,955.20		0.00
		3,580,955.20	46.36	3,580,955.20	2.22	0.00
TOTAL CASH & CASH EQUIVALENTS		3,626,565.10	9,953.93	3,626,652.00	2.25	86.90
PREFERRED SECURITIES						
BRAZIL REAL						
BRAZIL						
113,600.000 GERDAU SA LB2645516	24.4500 4.7072	2,434,693.34 453,193.85	16,415.20 3,154.73	2,777,520.00 534,734.90	0.33	342,826.66 81,541.05
0.000 TELEFONICA BRASIL SA LBB3ZCNF3	0.0000 0.0000	0.00 0.00	23,578.71 4,539.42	0.00 0.00	0.00	0.00 0.00
SUBTOTAL BRAZIL		2,434,693.34	39,993.91	2,777,520.00		342,826.66
		453,193.85	7,694.15	534,734.90	0.33	81,541.05
TOTAL PREFERRED SECURITIES BRAZIL REAL		2,434,693.34	39,993.91	2,777,520.00		342,826.66
		453,193.85	7,694.15	534,734.90	0.33	81,541.05
U.S. DOLLAR						
BRAZIL						
88,400.000 PETROLEO BRASILEIRO SA 71654V101 ADR	11.0600 11.0600	898,015.18 898,015.18	0.00 0.00	977,704.00 977,704.00	0.61	79,688.82 79,688.82
TOTAL PREFERRED SECURITIES		1,351,209.03	7,694.15	1,512,438.90	0.94	161,229.87
EQUITY						
BRAZIL REAL						
BRAZIL						
159,900.000 CIA SIDERURGICA NACIONAL SA LBB019KX7	31.8500 6.1318	2,534,373.07 449,213.56	0.00 0.00	5,092,815.00 980,481.11	0.61	2,558,441.93 531,267.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
54,800.000 SUZANO SA LBB02GKC6	58.5400 11.2703	2,770,249.11 515,654.21	0.00 0.00	3,207,992.00 617,610.41	0.38	437,742.89 101,956.20
36,900.000 LOCALIZA RENT A CAR SA LBB08K3S5	68.9500 13.2744	2,425,028.15 451,394.78	2,663.13 512.51	2,544,255.00 489,826.15	0.30	119,226.85 38,431.37
344,100.000 MARFRIG GLOBAL FOODS SA LBB1YWHR5	14.5100 2.7935	5,414,053.80 948,559.87	0.00 0.00	4,992,891.00 961,243.50	0.60	-421,162.80 12,683.63
70,500.000 BANCO SANTANDER BRASIL SA LBB4V5RY5	44.8300 8.6308	3,326,434.46 871,234.24	0.00 0.00	3,160,515.00 608,470.02	0.38	-165,919.46 -262,764.22
46,100.000 B3 SA - BRASIL BOLSA BALCAO LBBG36ZK8	61.9800 11.9325	2,042,986.62 508,519.72	0.00 0.00	2,857,278.00 550,090.10	0.34	814,291.38 41,570.38
25,500.000 BANCO BTG PACTUAL SA LBBZBZVC5	94.0000 18.0971	2,110,219.49 373,328.29	0.00 0.00	2,397,000.00 461,476.26	0.29	286,780.51 88,147.97
SUBTOTAL BRAZIL		20,623,344.70	2,663.13	24,252,746.00		3,629,401.30
		4,117,904.67	512.51	4,669,197.55	2.90	551,292.88
TOTAL EQUITY BRAZIL REAL		20,623,344.70	2,663.13	24,252,746.00		3,629,401.30
		4,117,904.67	512.51	4,669,197.55	2.90	551,292.88
CHINESE YUAN RENMINBI						
CHINA						
650,500.000 ZOOMLION HEAVY INDUSTRY SCIENC FC6289977 CN/000157	9.9000 1.5138	5,040,482.11 767,068.24	0.00 0.00	6,439,950.00 984,731.95	0.61	1,399,467.89 217,663.71

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
200,200.000 SANY HEAVY INDUSTRY CO LTD FC6648826 CN/600031	34.9800 5.3488	4,985,048.97 730,709.88	0.00 0.00	7,002,996.00 1,070,827.24	0.66	2,017,947.03 340,117.36
830,900.000 COSCO SHIPPING HOLDINGS CO LTD FCB1YQ5Q8 CN/601919	12.2100 1.8670	4,829,104.46 707,851.49	0.00 0.00	10,145,289.00 1,551,314.87	0.96	5,316,184.54 843,463.38
75,800.000 LONGI GREEN ENERGY TECHNOLOGY FCB759P59 CN/601012	92.2000 14.0983	5,000,239.25 760,944.03	0.00 0.00	6,988,760.00 1,068,650.42	0.66	1,988,520.75 307,706.39
15,000.000 SHENZHEN MINDRAY BIO-MEDICAL E FCBGHD9P1 CN/300760	426.0000 65.1396	4,609,049.99 665,864.86	0.00 0.00	6,390,000.00 977,094.10	0.61	1,780,950.01 311,229.24
62,000.000 MUYUAN FOODS CO LTD FCBJOJR21 CN/002714	77.1000 11.7894	4,484,586.31 657,351.92	0.00 0.00	4,780,200.00 730,939.78	0.45	295,613.69 73,587.86
SUBTOTAL CHINA		28,948,511.09 4,289,790.42	0.00 0.00	41,747,195.00 6,383,558.36	3.95	12,798,683.91 2,093,767.94
TOTAL EQUITY CHINESE YUAN RENMINBI		28,948,511.09 4,289,790.42	0.00 0.00	41,747,195.00 6,383,558.36	3.95	12,798,683.91 2,093,767.94
HONG KONG DOLLAR						
CHINA						
283,000.000 ANHUI CONCH CEMENT CO LTD FH6080391 HK/00914	48.5500 6.2614	13,688,736.98 1,752,353.53	0.00 0.00	13,739,650.00 1,771,977.79	1.10	50,913.02 19,624.26
495,440.000 CSPC PHARMACEUTICAL GROUP LTD FH6191990 HK/01093	7.9300 1.0227	4,454,437.74 568,241.37	0.00 0.00	3,928,839.20 506,695.28	0.31	-525,598.54 -61,546.09

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
888,000.000 PETROCHINA CO LTD FH6226572 HK/00857	2.4000 0.3095	4,287,934.79 547,063.76	0.00 0.00	2,131,200.00 274,857.01	0.17	-2,156,734.79 -272,206.75
20,000.000 BYD CO LTD FH6536657 HK/01211	203.2000 26.2063	3,501,513.19 451,650.81	0.00 0.00	4,064,000.00 524,126.72	0.33	562,486.81 72,475.91
443,000.000 CHINA LIFE INSURANCE CO LTD FH6718974 HK/02628	17.1000 2.2054	7,684,860.21 991,582.07	0.00 0.00	7,575,300.00 976,972.73	0.61	-109,560.21 -14,609.34
352,000.000 SHANDONG WEIGAO GROUP MEDICAL FH6742347 HK/01066	17.5200 2.2595	2,651,682.29 338,576.65	0.00 0.00	6,167,040.00 795,351.99	0.49	3,515,357.71 456,775.34
126,000.000 WEICHAJ POWER CO LTD FH6743956 HK/02338	15.5600 2.0067	1,728,039.22 222,887.95	0.00 0.00	1,960,560.00 252,849.87	0.16	232,520.78 29,961.92
368,000.000 TINGYI CAYMAN ISLANDS HOLDING FH6903550 HK/00322	13.2400 1.7075	5,052,020.46 651,865.19	0.00 0.00	4,872,320.00 628,374.29	0.39	-179,700.46 -23,490.90
491,500.000 CHINA SHENHUA ENERGY CO LTD FHB09N7M1 HK/01088	14.6000 1.8829	8,627,196.36 1,102,140.22	0.00 0.00	7,175,900.00 925,462.83	0.57	-1,451,296.36 -176,677.39
2,544,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6 HK/00939	5.8900 0.7596	17,614,810.13 2,246,264.16	0.00 0.00	14,984,160.00 1,932,479.99	1.20	-2,630,650.13 -313,784.17
1,294,000.000 CHINA NATIONAL BUILDING MATERI FHBOY91C2 HK/03323	9.3200 1.2020	9,369,156.12 1,198,353.82	0.00 0.00	12,060,080.00 1,555,366.69	0.96	2,690,923.88 357,012.87

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,091,000.000 BANK OF CHINA LTD FHB154562 HK/03988	2.6500 0.3418	12,932,433.53 1,655,444.07	0.00 0.00	10,841,150.00 1,398,163.49	0.87	-2,091,283.53 -257,280.58
1,325,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 HK/01398	5.0300 0.6487	7,725,473.27 985,302.67	0.00 0.00	6,664,750.00 859,540.74	0.53	-1,060,723.27 -125,761.93
427,500.000 KWG GROUP HOLDINGS LTD FHB1YBF06 HK/01813	10.5800 1.3645	3,838,202.91 489,523.58	215,549.39 27,904.70	4,522,950.00 583,316.67	0.36	684,747.09 93,793.09
76,000.000 ANTA SPORTS PRODUCTS LTD FHB1YVKN6 HK/02020	122.9000 15.8502	4,114,875.20 525,461.63	0.00 0.00	9,340,400.00 1,204,614.48	0.75	5,225,524.80 679,152.85
1,983,300.000 CHINA RAILWAY GROUP LTD FHB297KM7 HK/00390	3.4200 0.4411	11,045,796.95 1,416,786.04	0.00 0.00	6,782,886.00 874,776.53	0.54	-4,262,910.95 -542,009.51
220,400.000 SINOPHARM GROUP CO LTD FHB3ZVDV1 HK/01099	18.8600 2.4323	6,421,186.38 819,780.68	0.00 0.00	4,156,744.00 536,087.75	0.33	-2,264,442.38 -283,692.93
680,500.000 CHINA HONGQIAO GROUP LTD FHB44ZV93 HK/01378	7.1000 0.9157	4,884,289.90 630,084.62	0.00 0.00	4,831,550.00 623,116.26	0.39	-52,739.90 -6,968.36
125,000.000 SUNAC CHINA HOLDINGS LTD FHB4XRPN5 HK/01918	28.6500 3.6949	4,757,237.69 608,736.60	0.00 0.00	3,581,250.00 461,867.33	0.29	-1,175,987.69 -146,869.27
1,618,000.000 AGRICULTURAL BANK OF CHINA LTD FHB60LZR9 HK/01288	2.8400 0.3663	5,831,163.83 743,606.58	0.00 0.00	4,595,120.00 592,624.31	0.37	-1,236,043.83 -150,982.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
98,000.000 ZHONGSHENG GROUP HOLDINGS LTD FHB633D90 HK/00881	55.2500 7.1255	4,701,889.85 606,679.54	0.00 0.00	5,414,500.00 698,298.26	0.43	712,610.15 91,618.72
74,900.000 MEITUAN FHBGJW372 HK/03690	294.6000 37.9940	17,696,600.17 2,283,399.54	0.00 0.00	22,065,540.00 2,845,752.76	1.77	4,368,939.83 562,353.22
558,000.000 XINYI SOLAR HOLDINGS LTD FHBGQYNN3 HK/00968	20.2500 2.6116	3,751,217.99 482,958.98	0.00 0.00	11,299,500.00 1,457,276.06	0.90	7,548,282.01 974,317.08
56,000.000 INNOVENT BIOLOGICS INC FHBGR6KX4 HK/01801	82.0500 10.5818	3,320,512.60 428,442.17	0.00 0.00	4,594,800.00 592,583.04	0.37	1,274,287.40 164,140.87
358,500.000 CHINA CONCH VENTURE HOLDINGS L FHBH7HM00 HK/00586	37.7000 4.8621	10,336,868.66 1,324,331.22	0.00 0.00	13,515,450.00 1,743,063.12	1.08	3,178,581.34 418,731.90
108,000.000 WUXI BIOLOGICS CAYMAN INC FHBL6B9P5 HK/02269	102.8000 13.2579	8,546,850.97 1,102,485.18	0.00 0.00	11,102,400.00 1,431,856.43	0.89	2,555,549.03 329,371.25
146,100.000 TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	564.0000 72.7381	54,786,689.17 7,011,864.18	0.00 0.00	82,400,400.00 10,627,030.44	6.59	27,613,710.83 3,615,166.26
612,600.000 HUATAI SECURITIES CO LTD FHBWVFT07 HK/06886	12.2000 1.5734	7,847,756.31 1,012,600.65	0.00 0.00	7,473,720.00 963,872.14	0.60	-374,036.31 -48,728.51
SUBTOTAL CHINA		251,199,432.87	215,549.39	291,842,159.20		40,642,726.33
		32,198,467.46	27,904.70	37,638,355.00	23.35	5,439,887.54

HONG KONG

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
784,000.000 BRILLIANCE CHINA AUTOMOTIVE HO FH6181488 HK/01114	7.0600 0.9105	5,476,207.75 706,570.68	0.00 0.00	5,535,040.00 713,844.09	0.44	58,832.25 7,273.41
141,000.000 CHINA MENGNIU DAIRY CO LTD FHB01B1L3 HK/02319	46.8000 6.0357	3,626,349.04 462,517.08	0.00 0.00	6,598,800.00 851,035.29	0.53	2,972,450.96 388,518.21
SUBTOTAL HONG KONG		9,102,556.79 1,169,087.76	0.00 0.00	12,133,840.00 1,564,879.38	0.97	3,031,283.21 395,791.62
TOTAL EQUITY HONG KONG DOLLAR		260,301,989.66 33,367,555.22	215,549.39 27,904.70	303,975,999.20 39,203,234.38	24.32	43,674,009.54 5,835,679.16
HUNGARIAN FORINT						
HUNGARY						
37,338.000 OTP BANK NYRT EM7320150	13,360.0000 45.0711	496,103,029.03 1,666,534.80	0.00 0.00	498,835,680.00 1,682,866.56	1.04	2,732,650.97 16,331.76
54,151.000 MOL HUNGARIAN OIL & GAS PLC EMBD5ZXH2	2,190.0000 7.3882	162,773,276.14 581,533.28	0.00 0.00	118,590,690.00 400,076.25	0.25	-44,182,586.14 -181,457.03
SUBTOTAL HUNGARY		658,876,305.17 2,248,068.08	0.00 0.00	617,426,370.00 2,082,942.81	1.29	-41,449,935.17 -165,125.27
TOTAL EQUITY HUNGARIAN FORINT		658,876,305.17 2,248,068.08	0.00 0.00	617,426,370.00 2,082,942.81	1.29	-41,449,935.17 -165,125.27
INDIAN RUPEE						
INDIA						
94,600.000 MAHINDRA & MAHINDRA LTD FI6100189	720.6000 9.8621	67,307,067.92 907,653.78	0.00 0.00	68,168,760.00 932,955.95	0.58	861,692.08 25,302.17

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
203,880.000 HINDUSTAN PETROLEUM CORP LTD FI6100478	217.9000 2.9822	47,247,976.63 642,065.22	0.00 0.00	44,425,452.00 608,005.63	0.38	-2,822,524.63 -34,059.59
96,283.000 TATA STEEL LTD FI6101153	643.6500 8.8090	61,849,293.63 840,486.38	0.00 0.00	61,972,552.95 848,154.81	0.53	123,259.32 7,668.43
145,379.000 ZEE ENTERTAINMENT ENTERPRISES FI6188531	223.5000 3.0588	30,552,831.98 413,672.71	0.00 0.00	32,492,206.50 444,687.53	0.28	1,939,374.52 31,014.82
163,990.000 HCL TECHNOLOGIES LTD FI6294891	946.1500 12.9490	106,820,007.73 1,487,869.52	0.00 0.00	155,159,138.50 2,123,504.09	1.32	48,339,130.77 635,634.57
18,542.000 BALKRISHNA INDUSTRIES LTD FI6388784	1,646.3000 22.5312	25,643,681.04 341,756.26	0.00 0.00	30,525,694.60 417,773.89	0.26	4,882,013.56 76,017.63
12,894.000 DIVI'S LABORATORIES LTD FI6602515	3,841.9000 52.5801	44,676,691.78 602,477.12	0.00 0.00	49,537,458.60 677,968.42	0.42	4,860,766.82 75,491.30
156,242.000 JINDAL STEEL & POWER LTD FI6726819	266.4500 3.6466	36,063,123.08 480,617.35	0.00 0.00	41,630,680.90 569,756.46	0.35	5,567,557.82 89,139.11
110,367.000 CIPLA LTD/INDIA FIB011109	819.9500 11.2218	85,717,251.47 1,151,524.51	0.00 0.00	90,495,421.65 1,238,518.08	0.77	4,778,170.18 86,993.57
7,199.000 ULTRATECH CEMENT LTD FIB01GZF6	5,288.1500 72.3735	30,102,467.30 401,179.02	0.00 0.00	38,069,391.85 521,016.75	0.32	7,966,924.55 119,837.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,593.000 TATA CONSULTANCY SERVICES LTD FIB01NPJ4	2,862.7500 39.1795	128,716,508.54 1,754,168.65	0.00 0.00	130,521,360.75 1,786,312.08	1.11	1,804,852.21 32,143.43
355,616.000 HINDALCO INDUSTRIES LTD FIB0GWF42	240.5500 3.2922	65,927,940.57 884,424.89	0.00 0.00	85,543,428.80 1,170,745.23	0.73	19,615,488.23 286,320.34
221,780.000 POWER FINANCE CORP LTD FIB1S7220	114.3000 1.5643	28,792,538.83 403,475.55	0.00 0.00	25,349,454.00 346,931.99	0.22	-3,443,084.83 -56,543.56
214,788.000 STATE BANK OF INDIA FIBSQCB22	274.9500 3.7630	75,804,727.46 1,094,571.72	0.00 0.00	59,055,960.60 808,238.40	0.50	-16,748,766.86 -286,333.32
SUBTOTAL INDIA		835,222,107.96 11,405,942.68	0.00 0.00	912,946,961.70 12,494,569.31	7.77	77,724,853.74 1,088,626.63
TOTAL EQUITY INDIAN RUPEE		835,222,107.96 11,405,942.68	0.00 0.00	912,946,961.70 12,494,569.31	7.77	77,724,853.74 1,088,626.63
MALAYSIAN RINGGIT						
MALAYSIA						
645,900.000 MALAYAN BANKING BHD FN6556322	8.4600 2.1032	5,777,875.10 1,426,107.64	87,196.50 21,710.59	5,464,314.00 1,358,437.29	0.84	-313,561.10 -67,670.35
MEXICAN PESO						
MEXICO						
334,100.000 GRUPO MEXICO SAB DE CV LM2643673	84.3900 4.2353	19,102,671.89 967,070.36	0.00 0.00	28,194,699.00 1,415,005.84	0.88	9,092,027.11 447,935.48
NEW TAIWAN DOLLAR						
TAIWAN						

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
53,000.000 ASUSTEK COMPUTER INC FA6051041	250.5000 8.9152	13,210,469.56 449,419.77	0.00 0.00	13,276,500.00 472,506.94	0.29	66,030.44 23,087.17
86,000.000 REALTEK SEMICONDUCTOR CORP FA6051421	390.5000 13.8978	20,030,282.86 643,835.20	0.00 0.00	33,583,000.00 1,195,209.63	0.74	13,552,717.14 551,374.43
368,000.000 GIGABYTE TECHNOLOGY CO LTD FA6129185	77.8000 2.7689	31,288,715.54 1,070,473.67	0.00 0.00	28,630,400.00 1,018,947.98	0.63	-2,658,315.54 -51,525.69
258,000.000 QUANTA COMPUTER INC FA6141016	80.9000 2.8792	19,396,519.75 668,822.45	0.00 0.00	20,872,200.00 742,835.80	0.46	1,475,680.25 74,013.35
1,947,000.000 AU OPTRONICS CORP FA6288197	14.0000 0.4983	21,744,457.36 749,783.03	0.00 0.00	27,258,000.00 970,104.64	0.60	5,513,542.64 220,321.61
101,000.000 NOVATEK MICROELECTRONICS CORP FA6346334	369.0000 13.1326	30,099,574.00 1,055,514.31	0.00 0.00	37,269,000.00 1,326,393.35	0.82	7,169,426.00 270,879.04
887,000.000 GRAND PACIFIC PETROCHEMICAL FA6381232	23.7500 0.8453	21,384,058.00 749,883.68	0.00 0.00	21,066,250.00 749,741.98	0.47	-317,808.00 -141.70
699,000.000 FUBON FINANCIAL HOLDING CO LTD FA6411674	46.7500 1.6638	27,763,328.30 936,091.96	0.00 0.00	32,678,250.00 1,163,009.83	0.72	4,914,921.70 226,917.87
1,240,160.000 YUANTA FINANCIAL HOLDING CO LT FA6424115	20.5500 0.7314	19,706,999.31 638,403.91	0.00 0.00	25,485,288.00 907,014.32	0.56	5,778,288.69 268,610.41

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
510,000.000 HON HAI PRECISION INDUSTRY CO FA6438560	92.0000 3.2743	41,950,254.48 1,353,421.60	0.00 0.00	46,920,000.00 1,669,869.76	1.04	4,969,745.52 316,448.16
164,000.000 RADIANT OPTO-ELECTRONICS CORP FA6520276	114.0000 4.0572	14,500,268.41 468,596.98	0.00 0.00	18,696,000.00 665,385.44	0.41	4,195,731.59 196,788.46
1,359,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	19.7000 0.7011	28,598,718.01 927,287.26	0.00 0.00	26,772,300.00 952,818.71	0.59	-1,826,418.01 25,531.45
957,000.000 UNITED MICROELECTRONICS CORP FA6916623	47.1500 1.6781	15,481,570.32 507,842.23	0.00 0.00	45,122,550.00 1,605,899.01	1.00	29,640,979.68 1,098,056.78
168,000.000 NAN YA PRINTED CIRCUIT BOARD C FAB118752	182.0000 6.4773	20,612,685.86 710,757.76	0.00 0.00	30,576,000.00 1,088,191.34	0.68	9,963,314.14 377,433.58
469,000.000 ASE TECHNOLOGY HOLDING CO LTD FABFXZDY6	81.3000 2.8934	34,353,496.00 1,204,688.37	0.00 0.00	38,129,700.00 1,357,025.42	0.84	3,776,204.00 152,337.05
SUBTOTAL TAIWAN		360,121,397.76	0.00	446,335,438.00		86,214,040.24
		12,134,822.18	0.00	15,884,954.15	9.85	3,750,131.97
TOTAL EQUITY NEW TAIWAN DOLLAR		360,121,397.76	0.00	446,335,438.00		86,214,040.24
		12,134,822.18	0.00	15,884,954.15	9.85	3,750,131.97
POLISH ZLOTY						
POLAND						
14,559.000 KGHM POLSKA MIEDZ SA EG5263256	183.0000 49.1143	1,958,523.77 529,273.52	0.00 0.00	2,664,297.00 715,055.55	0.44	705,773.23 185,782.03



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
72,611.000 POWSZECHNA KASA OSZCZEDNOSCI B EGB03NGS7	28.7200 7.7080	3,066,908.83 814,100.45	0.00 0.00	2,085,387.92 559,685.43	0.35	-981,520.91 -254,415.02
SUBTOTAL POLAND		5,025,432.60 1,343,373.97	0.00 0.00	4,749,684.92 1,274,740.98	0.79	-275,747.68 -68,632.99
TOTAL EQUITY POLISH ZLOTY		5,025,432.60 1,343,373.97	0.00 0.00	4,749,684.92 1,274,740.98	0.79	-275,747.68 -68,632.99
SOUTH AFRICAN RAND						
SOUTH AFRICA						
5,639.000 NASPERS LTD KS6622697	3,019.3500 205.5553	13,382,891.70 901,717.38	0.00 0.00	17,026,114.65 1,159,126.17	0.72	3,643,222.95 257,408.79
61,429.000 STANDARD BANK GROUP LTD KSB030GJ4	127.0800 8.6515	7,894,131.92 515,072.63	0.00 0.00	7,806,397.32 531,454.16	0.33	-87,734.60 16,381.53
88,692.000 SANLAM LTD KSB0L6751	58.7500 3.9997	6,957,162.02 510,547.53	0.00 0.00	5,210,655.00 354,737.81	0.22	-1,746,507.02 -155,809.72
40,332.000 IMPALA PLATINUM HOLDINGS LTD KSB1FFT78	201.9000 13.7452	5,214,860.66 309,230.35	0.00 0.00	8,143,030.80 554,371.93	0.34	2,928,170.14 245,141.58
284,104.000 OLD MUTUAL LTD KSB0V1PYN1	11.8900 0.8095	6,451,077.22 453,479.29	0.00 0.00	3,377,996.56 229,971.68	0.14	-3,073,080.66 -223,507.61
73,830.000 ABSA GROUP LTD KSBFX05H4	119.8600 8.1600	12,229,126.61 879,423.35	0.00 0.00	8,849,263.80 602,451.79	0.37	-3,379,862.81 -276,971.56

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
201,784.000 SIBANYE STILLWATER LTD KSBL0L912	60.0000 4.0848	8,263,916.87 555,660.16	0.00 0.00	12,107,040.00 824,238.95	0.51	3,843,123.13 268,578.79
35,344.000 BID CORP LTD KSBZBFT8	263.0300 17.9069	9,150,831.17 539,035.67	0.00 0.00	9,296,532.32 632,901.52	0.39	145,701.15 93,865.85
SUBTOTAL SOUTH AFRICA		69,543,998.17	0.00	71,817,030.45		2,273,032.28
		4,664,166.36	0.00	4,889,254.01	3.02	225,087.65
TOTAL EQUITY SOUTH AFRICAN RAND		69,543,998.17	0.00	71,817,030.45		2,273,032.28
		4,664,166.36	0.00	4,889,254.01	3.02	225,087.65
SOUTH KOREAN WON						
SOUTH KOREA						
3,359.000 SK TELECOM CO LTD FK6224877	238,000.0000 219.0923	863,273,429.31 755,508.62	23,580,180.00 21,680.12	799,442,000.00 735,931.13	0.46	-63,831,429.31 -19,577.49
690.000 LG CHEM LTD FK6346910	824,000.0000 758.5381	469,549,042.89 395,576.28	1,076,400.00 989.68	568,560,000.00 523,391.32	0.32	99,010,957.11 127,815.04
6,923.000 HYUNDAI MOBIS CO LTD FK6449540	255,500.0000 235.2021	1,749,540,503.07 1,473,853.27	16,199,820.00 14,894.60	1,768,826,500.00 1,628,303.85	1.01	19,285,996.93 154,450.58
6,745.000 SK HYNIX INC FK6450266	118,500.0000 109.0859	668,556,300.00 599,951.72	5,261,100.00 4,837.22	799,282,500.00 735,784.30	0.46	130,726,200.00 135,832.58
7,562.000 HYUNDAI MOTOR CO FK6451058	192,000.0000 176.7468	924,678,037.47 776,728.98	17,695,080.00 16,269.39	1,451,904,000.00 1,336,558.94	0.83	527,225,962.53 559,829.96

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
35,140.000 KIA MOTORS CORP FK6490924	62,400.0000 57.4427	1,525,590,480.10 1,291,611.41	31,520,580.00 28,980.49	2,192,736,000.00 2,018,536.28	1.25	667,145,519.90 726,924.87
4,760.000 KUMHO PETROCHEMICAL CO LTD FK6499321	145,000.0000 133.4806	496,457,707.21 418,245.76	5,569,200.00 5,120.87	690,200,000.00 635,367.75	0.39	193,742,292.79 217,121.99
6,589.000 LG ELECTRONICS INC FK6520738	135,000.0000 124.2751	610,775,472.43 522,253.34	3,854,565.00 3,543.95	889,515,000.00 818,848.37	0.51	278,739,527.57 296,595.03
2,761.000 NAVER CORP FK6560395	292,500.0000 269.2626	750,258,176.11 623,500.55	809,746.08 744.50	807,592,500.00 743,434.12	0.46	57,334,323.89 119,933.57
113,558.000 SAMSUNG ELECTRONICS CO LTD FK6771729	81,000.0000 74.5650	5,353,629,186.54 4,744,205.35	31,355,634.96 28,829.32	9,198,198,000.00 8,467,456.36	5.25	3,844,568,813.46 3,723,251.01
54,981.000 HANA FINANCIAL GROUP INC FKB0RNR7	34,500.0000 31.7592	2,022,206,760.90 1,787,510.71	68,616,288.00 63,089.18	1,896,844,500.00 1,746,151.59	1.08	-125,362,260.90 -41,359.12
38,818.000 KB FINANCIAL GROUP INC FKB3DF0Y1	43,400.0000 39.9521	2,032,393,922.86 1,829,775.04	66,914,468.40 61,524.78	1,684,701,200.00 1,550,861.80	0.96	-347,692,722.86 -278,913.24
7,414.000 CELLTRION HEALTHCARE CO LTD FKBYZ6DH2	163,000.0000 150.0506	684,959,098.28 569,466.58	0.00 0.00	1,208,482,000.00 1,112,475.36	0.69	523,522,901.72 543,008.78
SUBTOTAL SOUTH KOREA		18,151,868,117.17	272,453,062.44	23,956,284,200.00		5,804,416,082.83
		15,788,187.61	250,504.10	22,053,101.17	13.67	6,264,913.56
TOTAL EQUITY SOUTH KOREAN WON		18,151,868,117.17	272,453,062.44	23,956,284,200.00		5,804,416,082.83
		15,788,187.61	250,504.10	22,053,101.17	13.67	6,264,913.56

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
THAILAND BAHT						
THAILAND						
265,300.000 KASIKORNBANK PCL FB6888796	114.0000 3.8051	26,562,393.13 875,779.52	0.00 0.00	30,244,200.00 1,009,485.98	0.63	3,681,806.87 133,706.46
113,400.000 PTT EXPLORATION & PRODUCTION P FBB1359J2	98.2500 3.2794	15,183,004.84 475,752.52	0.00 0.00	11,141,550.00 371,880.84	0.23	-4,041,454.84 -103,871.68
SUBTOTAL THAILAND		41,745,397.97 1,351,532.04	0.00 0.00	41,385,750.00 1,381,366.82	0.86	-359,647.97 29,834.78
TOTAL EQUITY THAILAND BAHT		41,745,397.97 1,351,532.04	0.00 0.00	41,385,750.00 1,381,366.82	0.86	-359,647.97 29,834.78
TURKISH LIRA						
TURKEY						
57,105.000 BIM BIRLESIK MAGAZALAR AS ETB0D0006	75.5000 10.1581	4,013,284.22 526,435.92	0.00 0.00	4,311,427.50 580,077.70	0.36	298,143.28 53,641.78
U.S. DOLLAR						
BRAZIL						
139,100.000 ITAU UNIBANCO HOLDING SA 465562106 ADR	6.0900 6.0900	746,380.21 746,380.21	2,102.22 2,102.22	847,119.00 847,119.00	0.53	100,738.79 100,738.79
125,800.000 VALE SA 91912E105 ADR	16.7600 16.7600	1,580,716.08 1,580,716.08	0.00 0.00	2,108,408.00 2,108,408.00	1.31	527,691.92 527,691.92
SUBTOTAL BRAZIL		2,327,096.29 2,327,096.29	2,102.22 2,102.22	2,955,527.00 2,955,527.00	1.84	628,430.71 628,430.71
CAYMAN ISLANDS						

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,900.000 ALIBABA GROUP HOLDING LTD 01609W102 ADR	232.7300 232.7300	7,973,067.32 7,973,067.32	0.00 0.00	9,285,927.00 9,285,927.00	 5.76	1,312,859.68 1,312,859.68
5,500.000 BAIDU INC 056752108 ADR	216.2400 216.2400	640,978.48 640,978.48	0.00 0.00	1,189,320.00 1,189,320.00	 0.74	548,341.52 548,341.52
43,500.000 JD.COM INC 47215P106 ADR	87.9000 87.9000	1,354,576.80 1,354,576.80	0.00 0.00	3,823,650.00 3,823,650.00	 2.37	2,469,073.20 2,469,073.20
10,000.000 NIO INC 62914V106 ADR	48.7400 48.7400	484,141.95 484,141.95	0.00 0.00	487,400.00 487,400.00	 0.30	3,258.05 3,258.05
4,100.000 PINDUODUO INC 722304102 ADR	177.6700 177.6700	605,912.99 605,912.99	0.00 0.00	728,447.00 728,447.00	 0.45	122,534.01 122,534.01
SUBTOTAL CAYMAN ISLANDS		11,058,677.54	0.00	15,514,744.00		4,456,066.46
		11,058,677.54	0.00	15,514,744.00	9.62	4,456,066.46
COLOMBIA						
34,700.000 ECOPETROL SA 279158109 ADR	12.9100 12.9100	632,673.54 632,673.54	0.00 0.00	447,977.00 447,977.00	 0.28	-184,696.54 -184,696.54
EMERGING MARKET GEOGRAPHIC FOCUS						
37,400.000 ISHARES MSCI EMERGING MARKET 464287234	51.6700 51.6700	1,788,752.31 1,788,752.31	0.00 0.00	1,932,458.00 1,932,458.00	 1.20	143,705.69 143,705.69

INDIA

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,200.000 DR REDDY'S LABORATORIES LTD 256135203 ADR	71.2900 71.2900	656,993.85 656,993.85	0.00 0.00	1,226,188.00 1,226,188.00	 0.76	569,194.15 569,194.15
17,600.000 HDFC BANK LTD 40415F101 ADR	72.2600 72.2600	910,336.74 910,336.74	0.00 0.00	1,271,776.00 1,271,776.00	 0.79	361,439.26 361,439.26
112,350.000 ICICI BANK LTD 45104G104 ADR	14.8600 14.8600	1,313,572.71 1,313,572.71	0.00 0.00	1,669,521.00 1,669,521.00	 1.04	355,948.29 355,948.29
126,300.000 INFOSYS LTD 456788108 ADR	16.9500 16.9500	1,625,105.92 1,625,105.92	0.00 0.00	2,140,785.00 2,140,785.00	 1.33	515,679.08 515,679.08
SUBTOTAL INDIA		4,506,009.22	0.00	6,308,270.00	3.92	1,802,260.78
		4,506,009.22	0.00	6,308,270.00		1,802,260.78
MEXICO						
102,900.000 AMERICA MOVIL SAB DE CV 02364W105 ADR	14.5400 14.5400	1,382,050.91 1,382,050.91	0.00 0.00	1,496,166.00 1,496,166.00	 0.93	114,115.09 114,115.09
115,900.000 CEMEX SAB DE CV 151290889 ADR	5.1700 5.1700	400,321.63 400,321.63	0.00 0.00	599,203.00 599,203.00	 0.37	198,881.37 198,881.37
SUBTOTAL MEXICO		1,782,372.54	0.00	2,095,369.00	1.30	312,996.46
		1,782,372.54	0.00	2,095,369.00		312,996.46
RUSSIA						
177,214.000 GAZPROM PJSC EX5140986 ADR	5.5940 5.5940	866,139.19 866,139.19	0.00 0.00	991,335.12 991,335.12	 0.61	125,195.93 125,195.93

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,498.000 LUKOIL PJSC EXBYZDW22 ADR	68.2000	1,260,010.32	8,234.88	1,056,963.60		-203,046.72
	68.2000	1,260,010.32	8,234.88	1,056,963.60	0.66	-203,046.72
63,022.000 GAZPROM PJSC NA2016627 ADR	5.6000	300,279.73	0.00	352,923.20		52,643.47
	5.6000	300,279.73	0.00	352,923.20	0.22	52,643.47
SUBTOTAL RUSSIA		2,426,429.24	8,234.88	2,401,221.92		-25,207.32
		2,426,429.24	8,234.88	2,401,221.92	1.49	-25,207.32
SOUTH AFRICA						
39,700.000 ANGLOGOLD ASHANTI LTD 035128206 ADR	22.6200	721,925.34	0.00	898,014.00		176,088.66
	22.6200	721,925.34	0.00	898,014.00	0.56	176,088.66
TAIWAN						
90,300.000 TAIWAN SEMICONDUCTOR MANUFACTU 874039100 ADR	109.0400	3,813,955.50	39,933.10	9,846,312.00		6,032,356.50
	109.0400	3,813,955.50	39,933.10	9,846,312.00	6.11	6,032,356.50
TOTAL EQUITY U.S. DOLLAR		29,057,891.52	50,270.20	42,399,892.92		13,342,001.40
		29,057,891.52	50,270.20	42,399,892.92	26.32	13,342,001.40
TOTAL EQUITY		122,688,848.67	350,902.10	156,070,333.29	96.82	33,381,484.62
TOTAL ASSETS - BASE:		127,666,622.80	368,550.18	161,209,424.19	100.01	33,542,801.39
NET ASSETS - BASE:				161,577,974.37		

Shares/Par Security ID Description Link Ref	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		5.89	0.00	5.89		0.00
		5.89	0.00	5.89	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,417.61	0.00	-8,417.61		0.00
		-8,417.61	0.00	-8,417.61	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-7,478.48	0.00	-7,478.48		0.00
		-7,478.48	0.00	-7,478.48	-0.01	0.00
REBATE RECEIVABLE		17,100.34	0.00	17,100.34		0.00
		17,100.34	0.00	17,100.34	0.02	0.00
PAYABLE FOR CUSTODIAN FEES		-25,833.54	0.00	-25,833.54		0.00
		-25,833.54	0.00	-25,833.54	-0.03	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-23,597.33	0.00	-23,597.33		0.00
		-23,597.33	0.00	-23,597.33	-0.03	0.00
1,965,728.480 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,965,728.48	14.32	1,965,728.48		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,965,728.48	14.32	1,965,728.48	2.12	0.00
SUBTOTAL UNITED STATES		1,917,507.75	14.32	1,917,507.75		0.00
		1,917,507.75	14.32	1,917,507.75	2.06	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,917,507.75	14.32	1,917,507.75		0.00
		1,917,507.75	14.32	1,917,507.75	2.06	0.00

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		1,917,507.75	14.32	1,917,507.75	2.06	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	115.3668 115.3668	199,773.06 199,773.06	556.37 556.37	230,733.66 230,733.66		30,960.60 30,960.60
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	113.7876 113.7876	19,902.50 19,902.50	341.64 341.64	22,757.52 22,757.52	0.02	2,855.02 2,855.02
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	107.8100 107.8100	54,989.39 54,989.39	647.28 647.28	59,295.50 59,295.50	0.06	4,306.11 4,306.11
145,000.000 WOODSIDE FINANCE LTD 144A 980236AQ6 4.500% 03/04/2029 DD 03/04/19	111.6111 111.6111	144,774.79 144,774.79	2,120.89 2,120.89	161,836.11 161,836.11	0.17	17,061.32 17,061.32
SUBTOTAL AUSTRALIA		419,439.74	3,666.18	474,622.79	0.50	55,183.05
		419,439.74	3,666.18	474,622.79		55,183.05
BERMUDA						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	104.1496 104.1496	90,221.55 90,221.55	1,876.49 1,876.49	93,734.67 93,734.67	0.10	3,513.12 3,513.12
190,000.000 ATHENE HOLDING LTD 04686JAA9 4.125% 01/12/2028 DD 01/12/18	111.4392 111.4392	189,783.35 189,783.35	3,687.11 3,687.11	211,734.54 211,734.54	0.23	21,951.19 21,951.19

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 BERMUDA GOVERNMENT INTERN 144A 085209AG9 2.375% 08/20/2030 DD 08/20/20	104.8750 104.8750	199,778.04 199,778.04	1,736.38 1,736.38	209,750.00 209,750.00	0.23	9,971.96 9,971.96
100,000.000 IHS MARKIT LTD 44962LAJ6 4.250% 05/01/2029 DD 04/08/19	121.4860 121.4860	99,507.10 99,507.10	708.32 708.32	121,486.00 121,486.00	0.13	21,978.90 21,978.90
SUBTOTAL BERMUDA		579,290.04	8,008.30	636,705.21		57,415.17
		579,290.04	8,008.30	636,705.21	0.69	57,415.17
CANADA						
16,653.486 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	96.3451 96.3451	16,653.49 16,653.49	87.91 87.91	16,044.82 16,044.82	0.02	-608.67 -608.67
23,017.397 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	98.2775 98.2775	23,017.40 23,017.40	244.06 244.06	22,620.91 22,620.91	0.02	-396.49 -396.49
240,000.000 BROOKFIELD FINANCE INC 11271LAC6 3.900% 01/25/2028 DD 01/17/18	114.7422 114.7422	237,248.06 237,248.06	4,076.00 4,076.00	275,381.29 275,381.29	0.30	38,133.23 38,133.23
30,000.000 CANADIAN PACIFIC RAILWAY CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	131.5760 131.5760	29,881.69 29,881.69	423.94 423.94	39,472.79 39,472.79	0.04	9,591.10 9,591.10
300,000.000 ENBRIDGE INC 29250NAZ8 3.125% 11/15/2029 DD 11/15/19	109.9538 109.9538	299,790.12 299,790.12	1,197.84 1,197.84	329,861.37 329,861.37	0.36	30,071.25 30,071.25
45,000.000 NUTRIEN LTD 67077MAT5 4.200% 04/01/2029 DD 04/01/19	119.5721 119.5721	44,873.88 44,873.88	472.46 472.46	53,807.44 53,807.44	0.06	8,933.56 8,933.56

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	118.0529 118.0529	104,872.40 104,872.40	2,100.34 2,100.34	123,955.56 123,955.56	 0.13	19,083.16 19,083.16
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	103.7500 103.7500	75,007.29 75,007.29	431.25 431.25	77,812.50 77,812.50	 0.08	2,805.21 2,805.21
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	103.9925 103.9925	49,991.76 49,991.76	316.23 316.23	51,996.27 51,996.27	 0.06	2,004.51 2,004.51
SUBTOTAL CANADA		881,336.09	9,350.03	990,952.95		109,616.86
		881,336.09	9,350.03	990,952.95	1.07	109,616.86
CAYMAN ISLANDS						
104,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	112.5210 112.5210	100,170.79 100,170.79	422.53 422.53	117,021.84 117,021.84	 0.13	16,851.05 16,851.05
110,000.000 SEAGATE HDD CAYMAN 144A 81180WAZ4 4.091% 06/01/2029 DD 06/18/20	107.1250 107.1250	107,031.05 107,031.05	375.10 375.10	117,837.50 117,837.50	 0.13	10,806.45 10,806.45
SUBTOTAL CAYMAN ISLANDS		207,201.84	797.63	234,859.34		27,657.50
		207,201.84	797.63	234,859.34	0.26	27,657.50
CHILE						
230,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAW8 3.625% 08/01/2027 DD 08/01/17	111.6164 111.6164	227,160.53 227,160.53	3,473.73 3,473.73	256,717.70 256,717.70	 0.28	29,557.17 29,557.17
200,000.000 EMPRESA NACIONAL DEL PETR 144A 29245JAK8 4.500% 09/14/2047 DD 09/14/17	111.0378 111.0378	194,575.49 194,575.49	2,674.78 2,674.78	222,075.63 222,075.63	 0.24	27,500.14 27,500.14

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 ENEL CHILE SA	117.7500	49,539.93	131.00	58,875.00		9,335.07
29278DAA3 4.875% 06/12/2028 DD 06/12/18	117.7500	49,539.93	131.00	58,875.00	0.06	9,335.07
SUBTOTAL CHILE		471,275.95	6,279.51	537,668.33		66,392.38
		471,275.95	6,279.51	537,668.33	0.58	66,392.38
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV	101.2500	49,969.47	258.68	50,625.00		655.53
88166JAA1 3.650% 11/10/2021 DD 11/10/11	101.2500	49,969.47	258.68	50,625.00	0.05	655.53
FRANCE						
50,000.000 ORANGE SA	102.5129	50,001.70	612.79	51,256.43		1,254.73
35177PAW7 4.125% 09/14/2021 DD 09/14/11	102.5129	50,001.70	612.79	51,256.43	0.06	1,254.73
IRELAND						
150,000.000 AERCAP IRELAND CAPITAL DAC / A	102.9880	149,943.04	287.04	154,482.03		4,538.99
00774MAH8 4.450% 12/16/2021 DD 01/16/19	102.9880	149,943.04	287.04	154,482.03	0.17	4,538.99
350,000.000 GE CAPITAL INTERNATIONAL FUNDI	110.9869	376,116.98	1,508.58	388,454.28		12,337.30
36164Q6M5 3.373% 11/15/2025 DD 05/15/16	110.9869	376,116.98	1,508.58	388,454.28	0.42	12,337.30
10,000.000 JOHNSON CONTROLS INTERNATIONAL	113.2820	10,048.48	148.80	11,328.20		1,279.72
478375AR9 3.900% 02/14/2026 DD 08/14/16	113.2820	10,048.48	148.80	11,328.20	0.01	1,279.72
35,000.000 WILLIS TOWERS WATSON PLC	101.0070	35,095.77	592.56	35,352.45		256.68
97063PAB0 5.750% 03/15/2021 DD 03/17/11	101.0070	35,095.77	592.56	35,352.45	0.04	256.68
SUBTOTAL IRELAND		571,204.27	2,536.98	589,616.96		18,412.69
		571,204.27	2,536.98	589,616.96	0.64	18,412.69

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
MEXICO						
180,000.000 PETROLEOS MEXICANOS	99.6490	169,909.19	3,570.54	179,368.20		9,459.01
71654QBW1 4.500% 01/23/2026 DD 01/23/16	99.6490	169,909.19	3,570.54	179,368.20	0.19	9,459.01
NETHERLANDS						
200,000.000 ALCOA NEDERLAND HOLDING B 144A	109.4270	200,418.17	502.69	218,854.00		18,435.83
013822AE1 5.500% 12/15/2027 DD 07/13/20	109.4270	200,418.17	502.69	218,854.00	0.24	18,435.83
50,000.000 NXP BV / NXP FUNDING LLC 144A	107.6300	49,964.05	225.03	53,815.00		3,850.95
62954HAE8 2.700% 05/01/2025 DD 05/01/20	107.6300	49,964.05	225.03	53,815.00	0.06	3,850.95
80,000.000 TEVA PHARMACEUTICAL FINANCE NE	96.1260	76,693.33	629.74	76,900.80		207.47
88167AAE1 3.150% 10/01/2026 DD 07/21/16	96.1260	76,693.33	629.74	76,900.80	0.08	207.47
SUBTOTAL NETHERLANDS		327,075.55	1,357.46	349,569.80		22,494.25
		327,075.55	1,357.46	349,569.80	0.38	22,494.25
PANAMA						
250,000.000 BANCO NACIONAL DE PANAMA 144A	100.0000	249,787.15	2,436.00	250,000.00		212.85
059626AC5 2.500% 08/11/2030 DD 08/11/20	100.0000	249,787.15	2,436.00	250,000.00	0.27	212.85
UNITED KINGDOM						
134,000.000 BAE SYSTEMS PLC 144A	101.0954	132,996.80	749.30	135,467.77		2,470.97
05523RAF4 1.900% 02/15/2031 DD 09/15/20	101.0954	132,996.80	749.30	135,467.77	0.15	2,470.97
200,000.000 EXPERIAN FINANCE PLC 144A	120.3914	199,866.04	3,541.65	240,782.75		40,916.71
30217AAB9 4.250% 02/01/2029 DD 01/31/19	120.3914	199,866.04	3,541.65	240,782.75	0.26	40,916.71

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 VODAFONE GROUP PLC 92857WAQ3 6.150% 02/27/2037 DD 02/27/07	144.1724 144.1724	29,354.66 29,354.66	532.91 532.91	36,043.10 36,043.10	0.04	6,688.44 6,688.44
215,000.000 LLOYDS BANKING GROUP PLC 539439AQ2 VAR RT 11/07/2028 DD 11/07/17	112.9242 112.9242	215,000.00 215,000.00	1,152.62 1,152.62	242,786.96 242,786.96	0.26	27,786.96 27,786.96
270,000.000 NATWEST GROUP PLC 780097BK6 VAR RT 03/22/2025 DD 03/22/19	110.6291 110.6291	270,000.00 270,000.00	3,169.54 3,169.54	298,698.63 298,698.63	0.32	28,698.63 28,698.63
SUBTOTAL UNITED KINGDOM		847,217.50	9,146.02	953,779.21		106,561.71
		847,217.50	9,146.02	953,779.21	1.03	106,561.71
UNITED STATES						
95,000.000 AT&T INC 00206RCU4 5.650% 02/15/2047 DD 02/09/16	136.1711 136.1711	94,795.58 94,795.58	2,034.57 2,034.57	129,362.54 129,362.54	0.14	34,566.96 34,566.96
25,000.000 ABBVIE INC 00287YCX5 3.800% 03/15/2025 DD 09/15/20	111.5178 111.5178	27,064.73 27,064.73	279.54 279.54	27,879.46 27,879.46	0.03	814.73 814.73
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	112.6943 112.6943	24,960.97 24,960.97	134.99 134.99	28,173.56 28,173.56	0.03	3,212.59 3,212.59
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	109.7566 109.7566	34,932.99 34,932.99	156.39 156.39	38,414.82 38,414.82	0.04	3,481.83 3,481.83
80,000.000 AGREE LP 008513AA1 2.900% 10/01/2030 DD 08/17/20	106.2291 106.2291	79,944.34 79,944.34	866.88 866.88	84,983.28 84,983.28	0.09	5,038.94 5,038.94

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 HOWMET AEROSPACE INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	110.0830 110.0830	20,000.00 20,000.00	256.62 256.62	22,016.60 22,016.60	 0.02	2,016.60 2,016.60
190,000.000 ALEXANDRIA REAL ESTATE EQUITIE 015271AL3 3.450% 04/30/2025 DD 11/20/17	111.1920 111.1920	189,780.50 189,780.50	1,127.76 1,127.76	211,264.71 211,264.71	 0.23	21,484.21 21,484.21
135,000.000 ALTRIA GROUP INC 02209SBC6 4.400% 02/14/2026 DD 02/14/19	116.1070 116.1070	134,786.55 134,786.55	2,267.60 2,267.60	156,744.50 156,744.50	 0.17	21,957.95 21,957.95
56,655.430 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	92.9754 92.9754	56,655.43 56,655.43	1,073.41 1,073.41	52,675.62 52,675.62	 0.06	-3,979.81 -3,979.81
141,974.550 AMERICAN AIRLINES 2017-2 CLASS 02377DAA0 3.700% 04/15/2027 DD 10/05/17	84.5409 84.5409	141,974.55 141,974.55	1,115.46 1,115.46	120,026.59 120,026.59	 0.13	-21,947.96 -21,947.96
107,957.500 AMERICAN AIRLINES 2017-1 CLASS 02378WAA7 4.950% 08/15/2026 DD 01/13/17	84.5511 84.5511	109,167.81 109,167.81	2,025.63 2,025.63	91,279.23 91,279.23	 0.10	-17,888.58 -17,888.58
300,000.000 AMERICAN INTERNATIONAL GROUP I 026874DR5 3.400% 06/30/2030 DD 05/11/20	114.5852 114.5852	299,977.33 299,977.33	37.27 37.27	343,755.54 343,755.54	 0.37	43,778.21 43,778.21
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	110.2156 110.2156	69,875.84 69,875.84	594.84 594.84	77,150.93 77,150.93	 0.08	7,275.09 7,275.09
300,000.000 AMPHENOL CORP 032095AJ0 2.800% 02/15/2030 DD 09/10/19	110.3056 110.3056	299,784.00 299,784.00	3,183.62 3,183.62	330,916.78 330,916.78	 0.36	31,132.78 31,132.78

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 ANHEUSER-BUSCH COS LLC / ANHEU 03522AAG5 3.650% 02/01/2026 DD 02/01/19	113.0370 113.0370	144,257.77 144,257.77	2,281.56 2,281.56	169,555.46 169,555.46	0.18	25,297.69 25,297.69
75,000.000 ANTHEM INC 036752AC7 3.350% 12/01/2024 DD 11/21/17	110.1827 110.1827	74,987.37 74,987.37	209.25 209.25	82,637.06 82,637.06	0.09	7,649.69 7,649.69
190,000.000 ARES CAPITAL CORP 04010LAV5 4.250% 03/01/2025 DD 01/11/18	108.4009 108.4009	189,560.62 189,560.62	2,691.82 2,691.82	205,961.62 205,961.62	0.22	16,401.00 16,401.00
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	109.9962 109.9962	84,719.66 84,719.66	849.88 849.88	93,496.76 93,496.76	0.10	8,777.10 8,777.10
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	114.3544 114.3544	86,117.17 86,117.17	2,124.68 2,124.68	97,201.21 97,201.21	0.10	11,084.04 11,084.04
225,000.000 AUSTIN TX ELEC UTILITY SYS REV 052414RV3 2.987% 11/15/2029 DD 06/13/19	113.6280 113.6280	225,000.00 225,000.00	858.89 858.89	255,663.00 255,663.00	0.28	30,663.00 30,663.00
190,000.000 AVIS BUDGET RENTAL C 2A A 144A 05377RDC5 4.000% 03/20/2025 DD 10/25/18	108.3502 108.3502	189,967.64 189,967.64	245.16 245.16	205,865.29 205,865.29	0.22	15,897.65 15,897.65
300,000.000 BAT CAPITAL CORP 05526DBB0 3.557% 08/15/2027 DD 08/15/18	111.3479 111.3479	302,032.65 302,032.65	4,044.91 4,044.91	334,043.67 334,043.67	0.36	32,011.02 32,011.02
210,000.000 TRUIST FINANCIAL CORP 05531FBG7 3.050% 06/20/2022 DD 03/18/19	103.7902 103.7902	209,994.61 209,994.61	206.64 206.64	217,959.48 217,959.48	0.23	7,964.87 7,964.87

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
365,000.000 BALTIMORE CNTY MD 05914F5V8 4.000% 03/01/2033 DD 03/19/20	126.1580 126.1580	454,623.47 454,623.47	4,867.10 4,867.10	460,476.70 460,476.70	0.50	5,853.23 5,853.23
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	112.3682 112.3682	99,715.22 99,715.22	1,773.85 1,773.85	112,368.15 112,368.15	0.12	12,652.93 12,652.93
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	116.5550 116.5550	94,941.18 94,941.18	1,385.24 1,385.24	110,727.21 110,727.21	0.12	15,786.03 15,786.03
250,000.000 BANK OF AMERICA CORP 06051GGA1 3.248% 10/21/2027 DD 10/21/16	111.9093 111.9093	241,148.24 241,148.24	1,593.66 1,593.66	279,773.16 279,773.16	0.30	38,624.92 38,624.92
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	110.8867 110.8867	51,357.34 51,357.34	154.38 154.38	55,443.34 55,443.34	0.06	4,086.00 4,086.00
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	109.6456 109.6456	75,298.12 75,298.12	1,118.40 1,118.40	82,234.18 82,234.18	0.09	6,936.06 6,936.06
270,000.000 BANNER HEALTH 06654DAC1 3.181% 01/01/2050 DD 05/14/20	110.7818 110.7818	270,000.00 270,000.00	4,294.76 4,294.76	299,110.90 299,110.90	0.32	29,110.90 29,110.90
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	156.0750 156.0750	454,670.36 454,670.36	5,447.86 5,447.86	491,636.25 491,636.25	0.53	36,965.89 36,965.89
215,000.000 BAYER US FINANCE II LLC 144A 07274NAJ2 4.250% 12/15/2025 DD 06/25/18	114.3080 114.3080	214,713.75 214,713.75	417.52 417.52	245,762.30 245,762.30	0.26	31,048.55 31,048.55

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
325,000.000 BENCHMARK 2019-B11 MORT B11 A4 08162BBD3 3.281% 05/15/2052 DD 06/01/19	113.7515 113.7515	328,160.63 328,160.63	888.46 888.46	369,692.31 369,692.31	0.40	41,531.68 41,531.68
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	112.6864 112.6864	49,917.42 49,917.42	913.50 913.50	56,343.20 56,343.20	0.06	6,425.78 6,425.78
300,000.000 BLACK HILLS CORP 092113AR0 3.050% 10/15/2029 DD 10/03/19	109.0388 109.0388	299,082.00 299,082.00	1,943.40 1,943.40	327,116.25 327,116.25	0.35	28,034.25 28,034.25
140,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17	111.9336 111.9336	142,487.44 142,487.44	2,881.10 2,881.10	156,707.10 156,707.10	0.17	14,219.66 14,219.66
300,000.000 BOEING CO/THE 097023CU7 5.040% 05/01/2027 DD 05/04/20	116.9072 116.9072	300,000.00 300,000.00	2,520.15 2,520.15	350,721.53 350,721.53	0.38	50,721.53 50,721.53
150,000.000 BOSTON PROPERTIES LP 10112RBB9 3.400% 06/21/2029 DD 06/21/19	111.6262 111.6262	149,759.87 149,759.87	150.81 150.81	167,439.26 167,439.26	0.18	17,679.39 17,679.39
210,000.000 BOSTON SCIENTIFIC CORP 101137AW7 3.750% 03/01/2026 DD 02/25/19	113.4840 113.4840	209,560.54 209,560.54	2,625.34 2,625.34	238,316.43 238,316.43	0.26	28,755.89 28,755.89
150,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAC7 3.700% 06/22/2027 DD 12/22/17	108.7524 108.7524	149,917.92 149,917.92	149.20 149.20	163,128.53 163,128.53	0.18	13,210.61 13,210.61
62,484.740 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	99.4416 99.4416	62,484.74 62,484.74	93.24 93.24	62,135.79 62,135.79	0.07	-348.95 -348.95

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	110.7366 110.7366	39,884.53 39,884.53	297.18 297.18	44,294.63 44,294.63	0.05	4,410.10 4,410.10
100,000.000 BUCKEYE OH TOBACCO SETTLEMENT 118217CG1 2.000% 06/01/2027 DD 03/04/20	103.5070 103.5070	100,000.00 100,000.00	166.78 166.78	103,507.00 103,507.00	0.11	3,507.00 3,507.00
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	108.3482 108.3482	59,929.91 59,929.91	770.22 770.22	65,008.93 65,008.93	0.07	5,079.02 5,079.02
106,764.640 CARS-DB4 LP 1A A3 144A 12510HAC4 3.250% 02/15/2050 DD 01/23/20	104.2105 104.2105	106,689.39 106,689.39	158.61 158.61	111,259.95 111,259.95	0.12	4,570.56 4,570.56
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	108.8142 108.8142	308,202.58 308,202.58	681.07 681.07	326,442.69 326,442.69	0.35	18,240.11 18,240.11
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4 12515GAD9 3.631% 02/10/2050 DD 02/01/17	113.8938 113.8938	328,535.44 328,535.44	968.13 968.13	364,460.03 364,460.03	0.39	35,924.59 35,924.59
75,000.000 CIGNA CORP 125523AG5 4.125% 11/15/2025 DD 05/15/19	115.2022 115.2022	74,965.64 74,965.64	395.36 395.36	86,401.64 86,401.64	0.09	11,436.00 11,436.00
200,000.000 CIGNA CORP 125523AH3 4.375% 10/15/2028 DD 04/15/19	120.8687 120.8687	204,106.58 204,106.58	1,858.26 1,858.26	241,737.38 241,737.38	0.26	37,630.80 37,630.80
101,030.130 CLI FUNDING VI LLC 1A A 144A 12563LAL1 3.710% 05/18/2044 DD 05/20/19	101.9754 101.9754	101,029.16 101,029.16	141.12 141.12	103,025.84 103,025.84	0.11	1,996.68 1,996.68

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
277,162.500 CLI FUNDING VI LLC 3A A 144A 12563LAS6 2.070% 10/18/2045 DD 10/19/20	100.8569 100.8569	277,105.38 277,105.38	215.88 215.88	279,537.48 279,537.48	 0.30	2,432.10 2,432.10
153,217.460 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	100.0509 100.0509	153,216.19 153,216.19	123.25 123.25	153,295.37 153,295.37	 0.17	79.18 79.18
80,000.000 CVS HEALTH CORP 126650CW8 4.100% 03/25/2025 DD 03/09/18	113.2451 113.2451	79,503.07 79,503.07	874.80 874.80	90,596.11 90,596.11	 0.10	11,093.04 11,093.04
200,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	118.9961 118.9961	201,307.33 201,307.33	2,293.48 2,293.48	237,992.15 237,992.15	 0.26	36,684.82 36,684.82
70,000.000 CVS HEALTH CORP 126650DG2 3.250% 08/15/2029 DD 08/15/19	112.6234 112.6234	69,443.65 69,443.65	862.68 862.68	78,836.41 78,836.41	 0.08	9,392.76 9,392.76
300,000.000 CAMPBELL SOUP CO 134429BF5 3.950% 03/15/2025 DD 03/16/18	112.7049 112.7049	321,280.84 321,280.84	3,489.02 3,489.02	338,114.80 338,114.80	 0.36	16,833.96 16,833.96
100,000.000 CAPITAL ONE FINANCIAL CORP 14040HCE3 3.650% 05/11/2027 DD 05/11/20	114.6464 114.6464	99,858.75 99,858.75	506.91 506.91	114,646.37 114,646.37	 0.12	14,787.62 14,787.62
250,000.000 CAPITAL ONE NA 14042RNW7 2.150% 09/06/2022 DD 09/06/19	102.7755 102.7755	249,936.62 249,936.62	1,717.05 1,717.05	256,938.77 256,938.77	 0.28	7,002.15 7,002.15
70,000.000 CARRIER GLOBAL CORP 14448CAQ7 2.722% 02/15/2030 DD 08/15/20	106.9413 106.9413	69,994.40 69,994.40	721.88 721.88	74,858.92 74,858.92	 0.08	4,864.52 4,864.52

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,000.000 COMMONSPIRIT HEALTH 14916RAF1 4.200% 08/01/2023 DD 10/30/13	108.0659 108.0659	34,969.60 34,969.60	612.15 612.15	37,823.07 37,823.07	0.04	2,853.47 2,853.47
230,000.000 CHESAPEAKE FUNDING I 1A B 144A 165183BK9 3.450% 04/15/2030 DD 04/17/18	102.2385 102.2385	229,999.29 229,999.29	362.61 362.61	235,148.44 235,148.44	0.25	5,149.15 5,149.15
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	120.1634 120.1634	62,013.18 62,013.18	990.10 990.10	72,098.02 72,098.02	0.08	10,084.84 10,084.84
185,000.000 CITIZENS FINANCIAL GROUP 144A 174610AV7 2.638% 09/30/2032 DD 09/30/20	105.3544 105.3544	184,892.70 184,892.70	1,233.80 1,233.80	194,905.65 194,905.65	0.21	10,012.95 10,012.95
75,000.000 COLONIAL ENTERPRISES INC 144A 19565CAA8 3.250% 05/15/2030 DD 05/13/20	113.1036 113.1036	74,964.08 74,964.08	311.37 311.37	84,827.67 84,827.67	0.09	9,863.59 9,863.59
185,000.000 COLUMBUS OH 199492YQ6 5.000% 04/01/2032 DD 10/16/19	132.6690 132.6690	242,412.48 242,412.48	2,312.64 2,312.64	245,437.65 245,437.65	0.26	3,025.17 3,025.17
105,000.000 COMCAST CORP 20030NCS8 3.950% 10/15/2025 DD 10/05/18	114.8880 114.8880	104,909.97 104,909.97	880.80 880.80	120,632.39 120,632.39	0.13	15,722.42 15,722.42
33,428.730 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	101.7697 101.7697	33,419.92 33,419.92	17.15 17.15	34,020.31 34,020.31	0.04	600.39 600.39
53,437.820 COMMONBOND STUDENT BGS A1 144A 20268KAA8 2.680% 09/25/2042 DD 10/26/17	102.5590 102.5590	53,426.84 53,426.84	26.95 26.95	54,805.29 54,805.29	0.06	1,378.45 1,378.45

Asset and Accrual Detail - By Asset type

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50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	112.0756 112.0756	50,000.00 50,000.00	352.79 352.79	56,037.82 56,037.82	0.06	6,037.82 6,037.82
150,000.000 COMMUNITY PRESERVATION CORP/TH 20402CAA3 2.867% 02/01/2030 DD 02/03/20	104.5620 104.5620	150,000.00 150,000.00	1,792.08 1,792.08	156,843.01 156,843.01	0.17	6,843.01 6,843.01
315,000.000 CONAGRA BRANDS INC 205887CD2 5.300% 11/01/2038 DD 10/22/18	133.6902 133.6902	335,439.40 335,439.40	2,782.38 2,782.38	421,124.03 421,124.03	0.45	85,684.63 85,684.63
55,000.000 CONSTELLATION BRANDS INC 21036PBF4 2.875% 05/01/2030 DD 04/27/20	109.5780 109.5780	54,898.02 54,898.02	263.45 263.45	60,267.87 60,267.87	0.06	5,369.85 5,369.85
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	105.2024 105.2024	63,976.99 63,976.99	10.30 10.30	68,381.54 68,381.54	0.07	4,404.55 4,404.55
215,000.000 CUBESMART LP 22966RAG1 2.000% 02/15/2031 DD 10/06/20	100.2699 100.2699	213,048.25 213,048.25	1,017.12 1,017.12	215,580.23 215,580.23	0.23	2,531.98 2,531.98
97,474.600 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	100.5061 100.5061	108,799.94 108,799.94	368.50 368.50	97,967.95 97,967.95	0.11	-10,831.99 -10,831.99
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	110.6333 110.6333	338,503.64 338,503.64	859.94 859.94	348,494.86 348,494.86	0.38	9,991.22 9,991.22
350,000.000 DALLAS-FORT WORTH TX INTERNATI 2350364X5 3.144% 11/01/2045 DD 08/22/19	106.9530 106.9530	350,000.00 350,000.00	1,834.08 1,834.08	374,335.50 374,335.50	0.40	24,335.50 24,335.50

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	152.7580 152.7580	445,883.90 445,883.90	1,574.80 1,574.80	481,187.70 481,187.70	 0.52	35,303.80 35,303.80
75,000.000 DALLAS TX WTRWKS & SWR SYS REV 23542JRC1 2.772% 10/01/2040 DD 07/07/20	105.6190 105.6190	75,000.00 75,000.00	519.98 519.98	79,214.25 79,214.25	 0.09	4,214.25 4,214.25
89,796.320 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08	102.4361 102.4361	96,398.48 96,398.48	2,404.08 2,404.08	91,983.80 91,983.80	 0.10	-4,414.68 -4,414.68
300,000.000 DIGITAL REALTY TRUST LP 25389JAU0 3.600% 07/01/2029 DD 06/14/19	114.6491 114.6491	299,541.06 299,541.06	5,399.72 5,399.72	343,947.18 343,947.18	 0.37	44,406.12 44,406.12
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	108.8990 108.8990	75,000.00 75,000.00	476.59 476.59	81,674.26 81,674.26	 0.09	6,674.26 6,674.26
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	104.8535 104.8535	75,000.00 75,000.00	562.88 562.88	78,640.13 78,640.13	 0.08	3,640.13 3,640.13
200,000.000 DIST OF COLUMBIA INCOME TAX SE 25477GRR8 5.000% 03/01/2036 DD 03/11/20	134.0970 134.0970	267,362.30 267,362.30	3,333.36 3,333.36	268,194.00 268,194.00	 0.29	831.70 831.70
125,000.000 DIST OF COLUMBIA WTR & SWR AUT 254845RM4 3.207% 10/01/2048 DD 11/06/19	107.0350 107.0350	125,000.00 125,000.00	1,002.56 1,002.56	133,793.75 133,793.75	 0.14	8,793.75 8,793.75
65,000.000 DOW CHEMICAL CO/THE 260543CY7 4.800% 11/30/2028 DD 05/30/19	122.9559 122.9559	64,946.41 64,946.41	268.76 268.76	79,921.36 79,921.36	 0.09	14,974.95 14,974.95

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
175,000.000 DUPONT DE NEMOURS INC 26078JAC4 4.493% 11/15/2025 DD 11/28/18	116.7350 116.7350	175,000.00 175,000.00	1,004.78 1,004.78	204,286.26 204,286.26	0.22	29,286.26 29,286.26
75,000.000 EI DU PONT DE NEMOURS AND CO 263534CP2 2.300% 07/15/2030 DD 05/15/20	106.3708 106.3708	74,743.92 74,743.92	1,085.34 1,085.34	79,778.08 79,778.08	0.09	5,034.16 5,034.16
290,000.000 DUKE ENERGY CORP 26441CBE4 3.400% 06/15/2029 DD 06/07/19	113.5279 113.5279	289,618.68 289,618.68	450.67 450.67	329,230.96 329,230.96	0.35	39,612.28 39,612.28
95,000.000 EQM MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	103.0220 103.0220	94,417.80 94,417.80	1,584.06 1,584.06	97,870.90 97,870.90	0.11	3,453.10 3,453.10
75,000.000 EDISON INTERNATIONAL 281020AP2 3.125% 11/15/2022 DD 11/19/19	103.8243 103.8243	74,972.11 74,972.11	299.46 299.46	77,868.24 77,868.24	0.08	2,896.13 2,896.13
50,000.000 EMPOWER FINANCE 2020 LP 144A 29248HAB9 1.776% 03/17/2031 DD 09/17/20	102.5724 102.5724	50,000.00 50,000.00	256.86 256.86	51,286.18 51,286.18	0.06	1,286.18 1,286.18
10,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	104.2600 104.2600	10,000.00 10,000.00	141.04 141.04	10,426.00 10,426.00	0.01	426.00 426.00
70,000.000 ENERGY TRANSFER OPERATING LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	109.4505 109.4505	71,765.59 71,765.59	1,429.26 1,429.26	76,615.37 76,615.37	0.08	4,849.78 4,849.78
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	117.7110 117.7110	42,502.40 42,502.40	360.11 360.11	47,084.40 47,084.40	0.05	4,582.00 4,582.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	104.0435 104.0435	50,196.22 50,196.22	767.56 767.56	52,021.75 52,021.75	0.06	1,825.53 1,825.53
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	111.9664 111.9664	44,927.69 44,927.69	640.06 640.06	50,384.87 50,384.87	0.05	5,457.18 5,457.18
28,973.659 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	105.4873 105.4873	28,973.66 28,973.66	104.28 104.28	30,563.52 30,563.52	0.03	1,589.86 1,589.86
101,451.050 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	106.1479 106.1479	103,726.01 103,726.01	253.58 253.58	107,688.20 107,688.20	0.12	3,962.19 3,962.19
30,934.670 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	112.1919 112.1919	32,829.66 32,829.66	116.00 116.00	34,706.18 34,706.18	0.04	1,876.52 1,876.52
292,798.080 FHLMC POOL #G0-8775 3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	107.3320 107.3320	307,967.06 307,967.06	975.88 975.88	314,266.17 314,266.17	0.34	6,299.11 6,299.11
46,150.186 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	106.3581 106.3581	47,743.49 47,743.49	115.32 115.32	49,084.47 49,084.47	0.05	1,340.98 1,340.98
50,551.350 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	108.9772 108.9772	53,413.02 53,413.02	168.64 168.64	55,089.45 55,089.45	0.06	1,676.43 1,676.43
170,924.506 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	107.0743 107.0743	176,719.77 176,719.77	498.48 498.48	183,016.18 183,016.18	0.20	6,296.41 6,296.41

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
1,149,988.815 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	105.1810 105.1810	1,188,832.50 1,188,832.50	2,874.94 2,874.94	1,209,570.16 1,209,570.16	 1.30	20,737.66 20,737.66
44,332.009 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	109.7433 109.7433	47,242.10 47,242.10	147.87 147.87	48,651.41 48,651.41	 0.05	1,409.31 1,409.31
113,004.872 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	106.3800 106.3800	113,886.84 113,886.84	282.41 282.41	120,214.58 120,214.58	 0.13	6,327.74 6,327.74
309,359.045 FHLMC POOL #ZS-4703 3132A5GL3 3.000% 02/01/2047 DD 09/01/18	105.7484 105.7484	328,920.92 328,920.92	773.45 773.45	327,142.09 327,142.09	 0.35	-1,778.83 -1,778.83
105,688.884 FHLMC POOL #ZT-1777 3132AD6N3 4.000% 03/01/2049 DD 03/01/19	106.7044 106.7044	109,206.34 109,206.34	352.16 352.16	112,774.73 112,774.73	 0.12	3,568.39 3,568.39
96,172.405 FHLMC POOL #ZT-1864 3132AEB96 4.000% 04/01/2049 DD 04/01/19	106.7034 106.7034	99,789.54 99,789.54	320.54 320.54	102,619.26 102,619.26	 0.11	2,829.72 2,829.72
60,808.450 FHLMC POOL #ZT-1951 3132AEEY8 3.500% 05/01/2049 DD 05/01/19	105.4316 105.4316	62,762.19 62,762.19	177.32 177.32	64,111.30 64,111.30	 0.07	1,349.11 1,349.11
175,180.047 FHLMC POOL #ZT-2087 3132AEJ80 4.000% 06/01/2049 DD 05/01/19	106.6797 106.6797	181,799.23 181,799.23	584.04 584.04	186,881.50 186,881.50	 0.20	5,082.27 5,082.27
78,401.360 FHLMC POOL #SD-0217 3132DMG25 4.000% 01/01/2050 DD 01/01/20	106.6793 106.6793	82,050.96 82,050.96	261.33 261.33	83,638.03 83,638.03	 0.09	1,587.07 1,587.07

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
268,270.175 FHLMC POOL #SD-0210 3132DMGT6 3.000% 12/01/2049 DD 12/01/19	106.5095 106.5095	284,210.30 284,210.30	670.53 670.53	285,733.11 285,733.11	0.31	1,522.81 1,522.81
136,082.686 FHLMC POOL #SD-8001 3132DV3J2 3.500% 07/01/2049 DD 06/01/19	105.4880 105.4880	139,649.08 139,649.08	396.80 396.80	143,550.91 143,550.91	0.15	3,901.83 3,901.83
346,515.879 FHLMC POOL #SD-8090 3132DV7B5 2.000% 08/01/2050 DD 08/01/20	103.8884 103.8884	357,798.04 357,798.04	577.53 577.53	359,989.88 359,989.88	0.39	2,191.84 2,191.84
63,474.719 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	107.2391 107.2391	65,349.92 65,349.92	185.07 185.07	68,069.70 68,069.70	0.07	2,719.78 2,719.78
77,265.879 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	107.6082 107.6082	79,803.56 79,803.56	225.37 225.37	83,144.45 83,144.45	0.09	3,340.89 3,340.89
418,926.900 FHLMC POOL #QA-3869 31339UJN1 3.500% 10/01/2049 DD 10/01/19	105.4943 105.4943	431,798.08 431,798.08	1,221.96 1,221.96	441,943.87 441,943.87	0.48	10,145.79 10,145.79
347,997.394 FHLMC POOL #RA-3725 3133KKD63 2.000% 10/01/2050 DD 09/01/20	103.9712 103.9712	360,545.69 360,545.69	580.01 580.01	361,817.13 361,817.13	0.39	1,271.44 1,271.44
3,000.087 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	117.9657 117.9657	3,258.37 3,258.37	14.88 14.88	3,539.07 3,539.07	0.00	280.70 280.70
219,318.990 FNMA GTD REMIC P/T 17-T1 A 3136AV6R5 2.898% 06/25/2027 DD 04/01/17	110.5114 110.5114	219,318.99 219,318.99	529.79 529.79	242,372.46 242,372.46	0.26	23,053.47 23,053.47

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
3,883.330 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	114.2340 114.2340	4,186.88 4,186.88	19.47 19.47	4,436.08 4,436.08	0.00	249.20 249.20
2,373.720 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	118.6993 118.6993	2,584.11 2,584.11	11.84 11.84	2,817.59 2,817.59	0.00	233.48 233.48
3,742.658 FNMA POOL #0256799 31371NGG4 5.500% 07/01/2037 DD 06/01/07	117.5616 117.5616	4,036.27 4,036.27	17.05 17.05	4,399.93 4,399.93	0.00	363.66 363.66
1,056.130 FNMA POOL #0257123 31371NSL0 5.500% 03/01/2038 DD 02/01/08	117.5634 117.5634	1,137.13 1,137.13	4.96 4.96	1,241.62 1,241.62	0.00	104.49 104.49
240,000.000 FHLMC MULTICLASS MTG K064 A2 3137BXQY1 3.224% 03/25/2027 DD 05/01/17	113.9594 113.9594	244,776.67 244,776.67	644.80 644.80	273,502.58 273,502.58	0.29	28,725.91 28,725.91
135,000.000 FREDDIE MAC STRUCTURED SR01 A3 3137FCJG0 3.089% 11/25/2027 DD 12/01/17	108.3785 108.3785	135,972.02 135,972.02	347.51 347.51	146,310.98 146,310.98	0.16	10,338.96 10,338.96
165,000.000 FHLMC MULTICLASS MTG KGX1 AFX 3137FCKD5 3.000% 10/25/2027 DD 12/01/17	111.7250 111.7250	165,193.12 165,193.12	412.61 412.61	184,346.20 184,346.20	0.20	19,153.08 19,153.08
125,000.000 FHLMC MULTICLASS MTG K071 A2 3137FCLD4 3.286% 11/25/2027 DD 12/01/17	115.3220 115.3220	127,715.13 127,715.13	342.24 342.24	144,152.51 144,152.51	0.16	16,437.38 16,437.38
100,048.570 FHLMC MULTICLASS MTG K154 A1 3137FDER9 3.176% 11/25/2028 DD 01/01/18	110.6311 110.6311	101,563.74 101,563.74	264.74 264.74	110,684.85 110,684.85	0.12	9,121.11 9,121.11

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 FHLMC MULTICLASS MTG K087 A2 3137FKUP9 3.771% 12/25/2028 DD 01/01/19	119.4313 119.4313	325,444.48 325,444.48	942.71 942.71	358,293.84 358,293.84	0.39	32,849.36 32,849.36
300,000.000 FHLMC MULTICLASS MTG K089 A2 3137FL6P4 3.563% 01/25/2029 DD 03/01/19	118.3919 118.3919	321,547.52 321,547.52	890.63 890.63	355,175.73 355,175.73	0.38	33,628.21 33,628.21
300,000.000 FHLMC MULTICLASS MTG K090 A2 3137FLMV3 3.422% 02/25/2029 DD 04/01/19	117.4902 117.4902	318,816.14 318,816.14	855.60 855.60	352,470.57 352,470.57	0.38	33,654.43 33,654.43
43,188.090 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	116.2829 116.2829	46,256.36 46,256.36	179.80 179.80	50,220.37 50,220.37	0.05	3,964.01 3,964.01
4,701.790 FNMA POOL #0AH6893 3138A8UT1 4.500% 03/01/2041 DD 03/01/11	108.5108 108.5108	4,965.91 4,965.91	17.67 17.67	5,101.95 5,101.95	0.01	136.04 136.04
9,082.695 FNMA POOL #0AI4891 3138AJNH1 4.500% 06/01/2041 DD 06/01/11	111.8928 111.8928	9,608.29 9,608.29	34.10 34.10	10,162.89 10,162.89	0.01	554.60 554.60
22,216.503 FNMA POOL #0AJ4576 3138AWCN1 3.500% 11/01/2041 DD 10/01/11	107.4527 107.4527	22,666.76 22,666.76	64.79 64.79	23,872.23 23,872.23	0.03	1,205.47 1,205.47
63,492.010 FNMA POOL #0AJ7547 3138E0L56 4.000% 01/01/2042 DD 12/01/11	109.7068 109.7068	66,972.97 66,972.97	211.67 211.67	69,655.04 69,655.04	0.08	2,682.07 2,682.07
77,638.030 FNMA POOL #0AK9393 3138EENK1 3.500% 04/01/2042 DD 03/01/12	107.8446 107.8446	80,382.36 80,382.36	226.30 226.30	83,728.39 83,728.39	0.09	3,346.03 3,346.03

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
103,011.507 FNMA POOL #0AL1895 3138EJC97 3.500% 06/01/2042 DD 06/01/12	109.2920 109.2920	108,750.92 108,750.92	300.39 300.39	112,583.30 112,583.30	0.12	3,832.38 3,832.38
36,101.710 FNMA POOL #0AL3319 3138EKVM4 3.500% 03/01/2043 DD 03/01/13	108.0025 108.0025	37,787.21 37,787.21	105.40 105.40	38,990.76 38,990.76	0.04	1,203.55 1,203.55
56,341.492 FNMA POOL #0AL3423 3138EKYV1 5.000% 05/01/2040 DD 03/01/13	116.0946 116.0946	61,549.58 61,549.58	234.67 234.67	65,409.45 65,409.45	0.07	3,859.87 3,859.87
244,818.590 FNMA POOL #0AL4905 3138EMNX5 3.000% 02/01/2043 DD 02/01/14	106.9979 106.9979	251,099.00 251,099.00	611.94 611.94	261,950.64 261,950.64	0.28	10,851.64 10,851.64
112,661.540 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	106.5449 106.5449	113,758.24 113,758.24	281.79 281.79	120,035.08 120,035.08	0.13	6,276.84 6,276.84
78,428.940 FNMA POOL #0AL7769 3138EQT36 3.000% 12/01/2043 DD 11/01/15	106.3119 106.3119	80,137.25 80,137.25	195.98 195.98	83,379.32 83,379.32	0.09	3,242.07 3,242.07
69,974.410 FNMA POOL #0AL7855 3138EQWR9 3.000% 10/01/2043 DD 12/01/15	106.4911 106.4911	72,297.53 72,297.53	174.84 174.84	74,516.49 74,516.49	0.08	2,218.96 2,218.96
185,854.490 FNMA POOL #0AL9106 3138ERDL1 4.500% 02/01/2046 DD 09/01/16	110.5559 110.5559	199,274.15 199,274.15	696.94 696.94	205,473.16 205,473.16	0.22	6,199.01 6,199.01
336,311.940 FNMA POOL #0AL9107 3138ERDM9 4.500% 03/01/2046 DD 09/01/16	111.9669 111.9669	360,031.34 360,031.34	1,261.08 1,261.08	376,558.19 376,558.19	0.41	16,526.85 16,526.85

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
84,703.710 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	108.5358 108.5358	87,043.68 87,043.68	211.79 211.79	91,933.82 91,933.82	 0.10	4,890.14 4,890.14
113,684.870 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	108.8107 108.8107	117,162.81 117,162.81	284.21 284.21	123,701.34 123,701.34	 0.13	6,538.53 6,538.53
285,006.740 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	107.8548 107.8548	295,222.51 295,222.51	831.42 831.42	307,393.37 307,393.37	 0.33	12,170.86 12,170.86
473,363.228 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	108.9772 108.9772	504,711.97 504,711.97	1,577.90 1,577.90	515,858.14 515,858.14	 0.56	11,146.17 11,146.17
935,841.290 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	106.5551 106.5551	982,345.77 982,345.77	2,729.55 2,729.55	997,186.49 997,186.49	 1.07	14,840.72 14,840.72
98,527.446 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	110.5013 110.5013	99,959.82 99,959.82	287.37 287.37	108,874.07 108,874.07	 0.12	8,914.25 8,914.25
106,160.700 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	108.5395 108.5395	109,653.63 109,653.63	265.36 265.36	115,226.32 115,226.32	 0.12	5,572.69 5,572.69
92,888.516 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	108.6673 108.6673	95,627.10 95,627.10	270.94 270.94	100,939.49 100,939.49	 0.11	5,312.39 5,312.39
223,658.232 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	108.4625 108.4625	231,778.34 231,778.34	652.24 652.24	242,585.41 242,585.41	 0.26	10,807.07 10,807.07

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
217,819.660 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	108.7447 108.7447	230,588.56 230,588.56	726.02 726.02	236,867.42 236,867.42	 0.26	6,278.86 6,278.86
7,257.634 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	115.9492 115.9492	7,810.06 7,810.06	33.23 33.23	8,415.17 8,415.17	 0.01	605.11 605.11
9,271.917 FNMA POOL #0694655 31400QWQ2 5.500% 04/01/2033 DD 03/01/03	116.4263 116.4263	9,977.47 9,977.47	42.53 42.53	10,794.95 10,794.95	 0.01	817.48 817.48
4,198.230 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	112.4889 112.4889	4,475.36 4,475.36	17.42 17.42	4,722.54 4,722.54	 0.01	247.18 247.18
13,251.855 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	110.5558 110.5558	13,947.24 13,947.24	49.60 49.60	14,650.70 14,650.70	 0.02	703.46 703.46
36,835.909 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	116.2025 116.2025	39,171.96 39,171.96	153.45 153.45	42,804.24 42,804.24	 0.05	3,632.28 3,632.28
4,099.850 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	116.2386 116.2386	4,378.17 4,378.17	17.05 17.05	4,765.61 4,765.61	 0.01	387.44 387.44
3,557.750 FNMA POOL #0850278 31408FUB3 5.500% 12/01/2035 DD 12/01/05	113.3534 113.3534	3,837.50 3,837.50	16.43 16.43	4,032.83 4,032.83	 0.00	195.33 195.33
171.580 FNMA POOL #0879628 31409VHD8 5.500% 06/01/2021 DD 06/01/06	100.2999 100.2999	172.54 172.54	0.87 0.87	172.09 172.09	 0.00	-0.45 -0.45

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
149,301.620 FNMA POOL #0BE2335 3140FMSZO 3.500% 02/01/2047 DD 02/01/17	107.1328 107.1328	152,275.60 152,275.60	435.55 435.55	159,951.06 159,951.06	 0.17	7,675.46 7,675.46
218,539.940 FNMA POOL #0BE5041 3140FQS73 3.500% 11/01/2046 DD 12/01/16	108.3262 108.3262	223,961.77 223,961.77	637.36 637.36	236,735.96 236,735.96	 0.26	12,774.19 12,774.19
312,875.025 FNMA POOL #0BM4676 3140J9FS5 4.000% 10/01/2048 DD 10/01/18	110.2346 110.2346	322,196.06 322,196.06	1,042.90 1,042.90	344,896.46 344,896.46	 0.37	22,700.40 22,700.40
119,849.600 FNMA POOL #0BN0334 3140JGLQ6 4.000% 12/01/2048 DD 12/01/18	106.8142 106.8142	124,683.53 124,683.53	399.53 399.53	128,016.34 128,016.34	 0.14	3,332.81 3,332.81
152,342.052 FNMA POOL #0BN6595 3140JPKH7 3.500% 05/01/2049 DD 05/01/19	105.6247 105.6247	155,791.15 155,791.15	444.23 444.23	160,910.77 160,910.77	 0.17	5,119.62 5,119.62
221,529.460 FNMA POOL #0BO2200 3140JWNS5 3.500% 09/01/2049 DD 09/01/19	105.6385 105.6385	228,844.78 228,844.78	646.10 646.10	234,020.49 234,020.49	 0.25	5,175.71 5,175.71
387,758.406 FNMA POOL #0BO2263 3140JWQR4 3.500% 10/01/2049 DD 10/01/19	105.6469 105.6469	399,790.87 399,790.87	1,130.88 1,130.88	409,654.84 409,654.84	 0.44	9,863.97 9,863.97
444,980.659 FNMA POOL #0BO3192 3140JXRN0 3.000% 10/01/2049 DD 10/01/19	104.9463 104.9463	456,788.25 456,788.25	1,112.59 1,112.59	466,990.91 466,990.91	 0.50	10,202.66 10,202.66
1,274,891.663 FNMA POOL #0BP5709 3140KDKX7 2.500% 05/01/2050 DD 05/01/20	105.5066 105.5066	1,320,705.09 1,320,705.09	2,656.08 2,656.08	1,345,095.17 1,345,095.17	 1.45	24,390.08 24,390.08

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
521,861.240 FNMA POOL #0BQ3000 3140KNKN7 2.000% 10/01/2050 DD 10/01/20	103.8884 103.8884	540,414.06 540,414.06	869.80 869.80	542,153.41 542,153.41	0.58	1,739.35 1,739.35
339,312.710 FNMA POOL #0BQ5487 3140KRCZ0 2.500% 11/01/2050 DD 11/01/20	105.5066 105.5066	356,431.51 356,431.51	707.56 707.56	357,997.39 357,997.39	0.39	1,565.88 1,565.88
141,354.960 FNMA POOL #0CA2474 3140Q9XC2 4.000% 07/01/2048 DD 09/01/18	106.8917 106.8917	146,341.04 146,341.04	471.20 471.20	151,096.69 151,096.69	0.16	4,755.65 4,755.65
126,459.030 FNMA POOL #0CA2963 3140QAJH4 4.500% 01/01/2049 DD 12/01/18	108.5076 108.5076	133,461.06 133,461.06	474.30 474.30	137,217.67 137,217.67	0.15	3,756.61 3,756.61
421,006.426 FNMA POOL #0CA4976 3140QCQ66 3.000% 01/01/2050 DD 12/01/19	106.5987 106.5987	447,431.99 447,431.99	1,052.45 1,052.45	448,787.31 448,787.31	0.48	1,355.32 1,355.32
446,473.614 FNMA POOL #0CA6427 3140QED90 3.000% 07/01/2050 DD 06/01/20	105.7797 105.7797	474,434.23 474,434.23	1,116.25 1,116.25	472,278.66 472,278.66	0.51	-2,155.57 -2,155.57
350,766.593 FNMA POOL #0CA7224 3140QFA25 2.000% 10/01/2050 DD 09/01/20	103.9712 103.9712	363,796.21 363,796.21	584.60 584.60	364,696.27 364,696.27	0.39	900.06 900.06
987,484.999 FNMA POOL #0CA7587 3140QFND7 1.500% 11/01/2050 DD 10/01/20	101.0952 101.0952	997,468.31 997,468.31	1,260.92 1,260.92	998,299.97 998,299.97	1.08	831.66 831.66
105,610.483 FNMA POOL #0FM1028 3140X4EA0 3.500% 06/01/2049 DD 06/01/19	105.3925 105.3925	108,419.56 108,419.56	308.14 308.14	111,305.52 111,305.52	0.12	2,885.96 2,885.96

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
162,639.696 FNMA POOL #0FM1875 3140X5CM3 4.000% 01/01/2049 DD 11/01/19	106.4389 106.4389	169,908.82 169,908.82	542.19 542.19	173,111.86 173,111.86	0.19	3,203.04 3,203.04
446,598.850 FNMA POOL #0FM3480 3140X62N0 2.500% 06/01/2050 DD 06/01/20	105.5066 105.5066	465,195.45 465,195.45	930.37 930.37	471,191.37 471,191.37	0.51	5,995.92 5,995.92
276,937.394 FNMA POOL #0FM2714 3140X6AQ4 3.000% 03/01/2050 DD 03/01/20	105.5973 105.5973	294,090.59 294,090.59	692.29 692.29	292,438.44 292,438.44	0.32	-1,652.15 -1,652.15
264,955.960 FNMA POOL #0FM3241 3140X6S77 3.000% 07/01/2050 DD 06/01/20	106.2366 106.2366	281,185.40 281,185.40	662.47 662.47	281,480.30 281,480.30	0.30	294.90 294.90
347,310.638 FNMA POOL #0FM4374 3140X72G3 2.000% 09/01/2050 DD 09/01/20	103.9199 103.9199	359,402.24 359,402.24	578.77 578.77	360,924.85 360,924.85	0.39	1,522.61 1,522.61
293,524.800 FNMA POOL #0FM3727 3140X7D97 3.000% 07/01/2050 DD 07/01/20	104.9054 104.9054	310,573.93 310,573.93	733.77 733.77	307,923.29 307,923.29	0.33	-2,650.64 -2,650.64
518,550.210 FNMA POOL #0FM4635 3140X8EH6 2.000% 11/01/2050 DD 10/01/20	104.0832 104.0832	538,518.42 538,518.42	864.28 864.28	539,723.88 539,723.88	0.58	1,205.46 1,205.46
1,109.554 FNMA POOL #0895203 31410RRY7 6.500% 08/01/2036 DD 08/01/06	112.0371 112.0371	1,219.56 1,219.56	5.89 5.89	1,243.11 1,243.11	0.00	23.55 23.55
1,610.550 FNMA POOL #0899147 31410V5G1 5.500% 04/01/2037 DD 04/01/07	116.9722 116.9722	1,735.67 1,735.67	7.38 7.38	1,883.90 1,883.90	0.00	148.23 148.23

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
2,587.706	FNMA POOL #0914724	115.4949	2,789.58	11.84	2,988.67		199.09
	31411UG96 5.500% 04/01/2037 DD 03/01/07	115.4949	2,789.58	11.84	2,988.67	0.00	199.09
4,620.360	FNMA POOL #0929637	116.9374	4,982.03	21.14	5,402.93		420.90
	31412MZA9 5.500% 06/01/2038 DD 06/01/08	116.9374	4,982.03	21.14	5,402.93	0.01	420.90
3,615.463	FNMA POOL #0933511	118.2933	3,936.34	18.04	4,276.85		340.51
	31412SR80 6.000% 02/01/2038 DD 02/01/08	118.2933	3,936.34	18.04	4,276.85	0.00	340.51
9,156.510	FNMA POOL #0942165	118.4589	9,954.67	45.82	10,846.70		892.03
	31413DFE2 6.000% 07/01/2037 DD 07/01/07	118.4589	9,954.67	45.82	10,846.70	0.01	892.03
1,180.772	FNMA POOL #0946019	112.0371	1,299.65	6.51	1,322.90		23.25
	31413HPC6 6.500% 09/01/2037 DD 09/01/07	112.0371	1,299.65	6.51	1,322.90	0.00	23.25
1,138.430	FNMA POOL #0946594	118.0682	1,235.49	5.58	1,344.12		108.63
	31413JC77 6.000% 09/01/2037 DD 08/01/07	118.0682	1,235.49	5.58	1,344.12	0.00	108.63
1,343.590	FNMA POOL #0949301	114.1428	1,460.82	6.76	1,533.61		72.79
	31413MDE4 6.000% 10/01/2037 DD 10/01/07	114.1428	1,460.82	6.76	1,533.61	0.00	72.79
3,412.910	FNMA POOL #0972960	110.6382	3,652.10	14.26	3,775.98		123.88
	31414QMH7 5.000% 03/01/2038 DD 02/01/08	110.6382	3,652.10	14.26	3,775.98	0.00	123.88
4,264.679	FNMA POOL #0974151	117.9104	4,636.53	21.39	5,028.50		391.97
	31414RWL5 6.000% 02/01/2038 DD 02/01/08	117.9104	4,636.53	21.39	5,028.50	0.01	391.97

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,204.622 FNMA POOL #0992032 31415XA92 5.500% 10/01/2038 DD 10/01/08	117.5596 117.5596	3,457.66 3,457.66	14.63 14.63	3,767.34 3,767.34	0.00	309.68 309.68
3,112.630 FNMA POOL #0992293 31415XKE0 5.000% 01/01/2039 DD 01/01/09	116.2846 116.2846	3,328.91 3,328.91	13.02 13.02	3,619.51 3,619.51	0.00	290.60 290.60
71,945.660 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	110.2202 110.2202	75,308.41 75,308.41	239.88 239.88	79,298.63 79,298.63	0.09	3,990.22 3,990.22
42,723.210 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	109.0328 109.0328	45,315.68 45,315.68	142.29 142.29	46,582.31 46,582.31	0.05	1,266.63 1,266.63
75,230.530 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	107.9699 107.9699	78,709.96 78,709.96	219.48 219.48	81,226.36 81,226.36	0.09	2,516.40 2,516.40
38,997.591 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	106.5499 106.5499	39,070.11 39,070.11	97.40 97.40	41,551.89 41,551.89	0.04	2,481.78 2,481.78
105,560.770 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	109.0892 109.0892	105,987.87 105,987.87	263.81 263.81	115,155.45 115,155.45	0.12	9,167.58 9,167.58
3,863.620 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	112.2838 112.2838	4,078.14 4,078.14	14.51 14.51	4,338.22 4,338.22	0.00	260.08 260.08
32,191.620 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	116.2869 116.2869	34,431.05 34,431.05	134.23 134.23	37,434.65 37,434.65	0.04	3,003.60 3,003.60

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
42,241.760 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	109.7075 109.7075	44,446.65 44,446.65	140.80 140.80	46,342.38 46,342.38	0.05	1,895.73 1,895.73
108,459.050 FNMA POOL #0MA2671 31418B6H4 3.500% 07/01/2046 DD 06/01/16	106.8446 106.8446	114,191.05 114,191.05	316.26 316.26	115,882.60 115,882.60	0.12	1,691.55 1,691.55
113,630.040 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	111.4561 111.4561	122,153.40 122,153.40	426.25 426.25	126,647.58 126,647.58	0.14	4,494.18 4,494.18
238,947.700 FNMA POOL #0MA2549 31418BZP4 3.500% 03/01/2046 DD 02/01/16	107.0426 107.0426	250,572.39 250,572.39	696.88 696.88	255,775.73 255,775.73	0.28	5,203.34 5,203.34
835,675.416 FNMA POOL #0MA3495 31418C3D4 4.000% 09/01/2048 DD 09/01/18	106.7606 106.7606	859,225.14 859,225.14	2,785.66 2,785.66	892,172.16 892,172.16	0.96	32,947.02 32,947.02
128,263.699 FNMA POOL #0MA3521 31418C4F8 4.000% 11/01/2048 DD 10/01/18	106.6798 106.6798	133,455.93 133,455.93	427.55 427.55	136,831.45 136,831.45	0.15	3,375.52 3,375.52
112,297.617 FNMA POOL #0MA3537 31418C4X9 4.500% 12/01/2048 DD 11/01/18	108.4091 108.4091	118,135.30 118,135.30	421.04 421.04	121,740.83 121,740.83	0.13	3,605.53 3,605.53
93,760.424 FNMA POOL #0MA3467 31418CZ98 4.000% 05/01/2048 DD 08/01/18	106.7477 106.7477	97,377.83 97,377.83	312.48 312.48	100,087.10 100,087.10	0.11	2,709.27 2,709.27
152,792.980 FNMA POOL #0MA3444 31418CZJ6 4.500% 08/01/2048 DD 07/01/18	108.8208 108.8208	161,246.05 161,246.05	572.88 572.88	166,270.49 166,270.49	0.18	5,024.44 5,024.44

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
123,942.915 FNMA POOL #0MA3614 31418DAQ5 3.500% 02/01/2049 DD 02/01/19	105.6478 105.6478	127,283.05 127,283.05	361.46 361.46	130,942.92 130,942.92	0.14	3,659.87 3,659.87
164,084.094 FNMA POOL #0MA3616 31418DAS1 4.500% 03/01/2049 DD 02/01/19	108.4201 108.4201	171,731.70 171,731.70	615.29 615.29	177,900.15 177,900.15	0.19	6,168.45 6,168.45
157,435.261 FNMA POOL #0MA3637 31418DBF8 3.500% 03/01/2049 DD 03/01/19	105.6453 105.6453	161,701.10 161,701.10	459.11 459.11	166,322.94 166,322.94	0.18	4,621.84 4,621.84
182,254.662 FNMA POOL #0MA3692 31418DC67 3.500% 07/01/2049 DD 06/01/19	105.6415 105.6415	186,683.28 186,683.28	531.59 531.59	192,536.48 192,536.48	0.21	5,853.20 5,853.20
981,375.120 FNMA POOL #0MA3686 31418DCY6 3.500% 05/01/2049 DD 05/01/19	105.5363 105.5363	996,673.68 996,673.68	2,862.23 2,862.23	1,035,707.34 1,035,707.34	1.12	39,033.66 39,033.66
168,712.200 FNMA POOL #0MA3744 31418DES7 3.000% 07/01/2049 DD 07/01/19	104.8821 104.8821	169,657.41 169,657.41	421.85 421.85	176,948.93 176,948.93	0.19	7,291.52 7,291.52
117,935.695 FNMA POOL #0MA3775 31418DFR8 3.500% 09/01/2049 DD 08/01/19	105.6378 105.6378	121,065.78 121,065.78	344.10 344.10	124,584.67 124,584.67	0.13	3,518.89 3,518.89
207,291.871 FNMA POOL #0MA3834 31418DHL9 3.000% 10/01/2049 DD 10/01/19	104.8635 104.8635	210,110.05 210,110.05	518.32 518.32	217,373.52 217,373.52	0.23	7,263.47 7,263.47
227,643.710 FNMA POOL #0MA3905 31418DKT8 3.000% 01/01/2050 DD 12/01/19	104.8484 104.8484	230,939.10 230,939.10	569.16 569.16	238,680.68 238,680.68	0.26	7,741.58 7,741.58

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
347,366.335 FNMA POOL #0MA4119 31418DSH6 2.000% 09/01/2050 DD 08/01/20	103.8884 103.8884	358,824.61 358,824.61	579.08 579.08	360,873.40 360,873.40	0.39	2,048.79 2,048.79
349,873.130 FNMA POOL #0MA4158 31418DTQ5 2.000% 10/01/2050 DD 09/01/20	103.8884 103.8884	361,495.63 361,495.63	583.11 583.11	363,477.67 363,477.67	0.39	1,982.04 1,982.04
23,041.070 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	112.2842 112.2842	24,322.13 24,322.13	86.49 86.49	25,871.49 25,871.49	0.03	1,549.36 1,549.36
52,581.934 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	111.8923 111.8923	55,515.84 55,515.84	197.16 197.16	58,835.14 58,835.14	0.06	3,319.30 3,319.30
23,194.420 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	109.0196 109.0196	24,138.48 24,138.48	77.19 77.19	25,286.47 25,286.47	0.03	1,147.99 1,147.99
52,230.133 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	110.2162 110.2162	54,351.82 54,351.82	174.22 174.22	57,566.07 57,566.07	0.06	3,214.25 3,214.25
26,467.479 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	109.0164 109.0164	27,541.88 27,541.88	88.35 88.35	28,853.88 28,853.88	0.03	1,312.00 1,312.00
300,000.000 FISERV INC 337738AU2 3.500% 07/01/2029 DD 06/24/19	114.1856 114.1856	299,562.84 299,562.84	5,250.72 5,250.72	342,556.93 342,556.93	0.37	42,994.09 42,994.09
225,000.000 FLORIDA ST BRD OF ADMIN FIN CO 341271AF1 2.154% 07/01/2030 DD 09/16/20	105.2220 105.2220	225,000.00 225,000.00	1,413.56 1,413.56	236,749.50 236,749.50	0.26	11,749.50 11,749.50

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 FLUOR CORP 343412AF9 4.250% 09/15/2028 DD 08/29/18	99.7530 99.7530	99,831.78 99,831.78	1,251.30 1,251.30	99,753.00 99,753.00	0.11	-78.78 -78.78
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	106.5000 106.5000	80,000.00 80,000.00	224.40 224.40	85,200.00 85,200.00	0.09	5,200.00 5,200.00
350,000.000 FRANCISCAN MISSIONARIES OF OUR 351837AA7 3.914% 07/01/2049 DD 10/29/19	118.6079 118.6079	350,000.00 350,000.00	6,849.92 6,849.92	415,127.52 415,127.52	0.45	65,127.52 65,127.52
175,000.000 FRESENIUS MEDICAL CARE US 144A 35805BAB4 2.375% 02/16/2031 DD 09/16/20	101.6353 101.6353	174,485.02 174,485.02	1,212.29 1,212.29	177,861.69 177,861.69	0.19	3,376.67 3,376.67
33,560.081 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	105.2557 105.2557	33,216.38 33,216.38	83.95 83.95	35,323.91 35,323.91	0.04	2,107.53 2,107.53
33,315.788 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	110.7861 110.7861	34,867.35 34,867.35	110.98 110.98	36,909.26 36,909.26	0.04	2,041.91 2,041.91
36,971.220 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	110.7805 110.7805	38,358.64 38,358.64	123.38 123.38	40,956.90 40,956.90	0.04	2,598.26 2,598.26
29,648.497 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	111.6325 111.6325	31,358.61 31,358.61	111.29 111.29	33,097.35 33,097.35	0.04	1,738.74 1,738.74
21,986.990 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	111.4117 111.4117	23,533.34 23,533.34	82.40 82.40	24,496.07 24,496.07	0.03	962.73 962.73

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,204.710 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	111.6367 111.6367	11,911.62 11,911.62	42.10 42.10	12,508.57 12,508.57	0.01	596.95 596.95
42,152.530 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	111.6372 111.6372	45,690.51 45,690.51	158.10 158.10	47,057.92 47,057.92	0.05	1,367.41 1,367.41
39,940.410 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	106.5638 106.5638	40,152.88 40,152.88	99.82 99.82	42,562.03 42,562.03	0.05	2,409.15 2,409.15
95,644.946 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	109.6827 109.6827	98,686.45 98,686.45	279.00 279.00	104,906.00 104,906.00	0.11	6,219.55 6,219.55
31,843.372 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	106.4286 106.4286	32,839.20 32,839.20	93.00 93.00	33,890.45 33,890.45	0.04	1,051.25 1,051.25
40,030.970 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	109.2678 109.2678	42,602.27 42,602.27	133.36 133.36	43,740.97 43,740.97	0.05	1,138.70 1,138.70
120,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	107.2141 107.2141	120,000.00 120,000.00	190.91 190.91	128,656.97 128,656.97	0.14	8,656.97 8,656.97
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	111.3213 111.3213	282,461.85 282,461.85	803.52 803.52	306,133.69 306,133.69	0.33	23,671.84 23,671.84
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	111.5530 111.5530	309,030.13 309,030.13	933.41 933.41	334,659.09 334,659.09	0.36	25,628.96 25,628.96

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
300,000.000 GS MORTGAGE SECURITIES GC40 A3 36257HBN5 2.904% 07/10/2052 DD 07/01/19	109.6792 109.6792	302,911.72 302,911.72	726.02 726.02	329,037.66 329,037.66	0.35	26,125.94 26,125.94
350,000.000 GAINESVILLE FL UTILITIES SYS R 362848UP6 5.000% 10/01/2044 DD 04/12/19	129.4220 129.4220	408,774.10 408,774.10	4,374.78 4,374.78	452,977.00 452,977.00	0.49	44,202.90 44,202.90
115,000.000 GENERAL DYNAMICS CORP 369550BG2 3.500% 05/15/2025 DD 05/11/18	111.7802 111.7802	114,080.42 114,080.42	514.30 514.30	128,547.24 128,547.24	0.14	14,466.82 14,466.82
75,000.000 GENERAL ELECTRIC CO 36962GT95 5.550% 01/05/2026 DD 01/05/06	121.0639 121.0639	78,847.18 78,847.18	2,036.40 2,036.40	90,797.94 90,797.94	0.10	11,950.76 11,950.76
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	135.3892 135.3892	49,966.63 49,966.63	825.04 825.04	67,694.60 67,694.60	0.07	17,727.97 17,727.97
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	105.9915 105.9915	39,965.12 39,965.12	213.80 213.80	42,396.61 42,396.61	0.05	2,431.49 2,431.49
100,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBT2 4.350% 01/17/2027 DD 01/17/17	113.8388 113.8388	101,009.67 101,009.67	1,987.32 1,987.32	113,838.78 113,838.78	0.12	12,829.11 12,829.11
200,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCS3 5.650% 01/17/2029 DD 01/17/19	123.9089 123.9089	204,404.91 204,404.91	5,164.44 5,164.44	247,817.81 247,817.81	0.27	43,412.90 43,412.90
280,000.000 GILROY CA UNIF SCH DIST 376087GM8 3.364% 08/01/2047 DD 10/31/19	105.2660 105.2660	280,000.00 280,000.00	3,924.36 3,924.36	294,744.80 294,744.80	0.32	14,744.80 14,744.80

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	111.6782 111.6782	59,900.61 59,900.61	484.94 484.94	67,006.90 67,006.90	0.07	7,106.29 7,106.29
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	113.5948 113.5948	115,056.49 115,056.49	1,518.51 1,518.51	130,633.96 130,633.96	0.14	15,577.47 15,577.47
80,000.000 HP INC 40434LAC9 3.400% 06/17/2030 DD 06/17/20	111.2853 111.2853	81,064.94 81,064.94	109.65 109.65	89,028.27 89,028.27	0.10	7,963.33 7,963.33
150,000.000 HACKENSACK MERIDIAN HEALTH INC 404530AD9 2.875% 09/01/2050 DD 08/26/20	103.1754 103.1754	150,000.00 150,000.00	1,506.92 1,506.92	154,763.15 154,763.15	0.17	4,763.15 4,763.15
150,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAG9 3.100% 02/15/2030 DD 09/16/19	109.2334 109.2334	149,540.72 149,540.72	1,762.70 1,762.70	163,850.07 163,850.07	0.18	14,309.35 14,309.35
90,000.000 HUDSON PACIFIC PROPERTIES LP 44409MAA4 3.950% 11/01/2027 DD 10/02/17	110.0761 110.0761	89,886.73 89,886.73	592.46 592.46	99,068.49 99,068.49	0.11	9,181.76 9,181.76
185,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BT3 6.250% 05/15/2026 DD 05/10/19	105.8900 105.8900	187,417.06 187,417.06	1,477.40 1,477.40	195,896.50 195,896.50	0.21	8,479.44 8,479.44
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	144.6890 144.6890	243,141.35 243,141.35	5,412.90 5,412.90	282,143.55 282,143.55	0.30	39,002.20 39,002.20
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	109.7042 109.7042	24,925.53 24,925.53	212.52 212.52	27,426.05 27,426.05	0.03	2,500.52 2,500.52

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 IRON MOUNTAIN INC 144A 46284VAF8 4.875% 09/15/2029 DD 09/09/19	105.5000 105.5000	100,000.00 100,000.00	1,435.04 1,435.04	105,500.00 105,500.00	 0.11	5,500.00 5,500.00
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	111.5940 111.5940	282,488.77 282,488.77	824.60 824.60	306,883.58 306,883.58	 0.33	24,394.81 24,394.81
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	106.8801 106.8801	204,319.68 204,319.68	1,153.20 1,153.20	219,104.12 219,104.12	 0.24	14,784.44 14,784.44
98,449.580 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	104.4471 104.4471	102,470.16 102,470.16	257.92 257.92	102,827.72 102,827.72	 0.11	357.56 357.56
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	112.2087 112.2087	330,473.64 330,473.64	950.46 950.46	336,626.04 336,626.04	 0.36	6,152.40 6,152.40
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	115.0470 115.0470	110,000.00 110,000.00	2,191.52 2,191.52	126,551.70 126,551.70	 0.14	16,551.70 16,551.70
180,000.000 KELLOGG CO 487836BW7 4.300% 05/15/2028 DD 05/14/18	119.7146 119.7146	179,505.87 179,505.87	989.11 989.11	215,486.36 215,486.36	 0.23	35,980.49 35,980.49
200,000.000 KEURIG DR PEPPER INC 49271VAF7 4.597% 05/25/2028 DD 05/25/19	121.7103 121.7103	200,000.00 200,000.00	919.56 919.56	243,420.63 243,420.63	 0.26	43,420.63 43,420.63
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	101.0480 101.0480	45,070.61 45,070.61	618.60 618.60	45,471.61 45,471.61	 0.05	401.00 401.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
180,000.000 KEYCORP 49326EEJ8 2.550% 10/01/2029 DD 09/11/19	108.3084 108.3084	179,873.29 179,873.29	1,147.58 1,147.58	194,955.13 194,955.13	0.21	15,081.84 15,081.84
100,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17	119.1895 119.1895	99,913.98 99,913.98	1,088.49 1,088.49	119,189.46 119,189.46	0.13	19,275.48 19,275.48
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	112.1763 112.1763	39,882.53 39,882.53	437.20 437.20	44,870.53 44,870.53	0.05	4,988.00 4,988.00
260,000.000 KILROY REALTY LP 49427RAP7 3.050% 02/15/2030 DD 09/17/19	106.3961 106.3961	259,711.31 259,711.31	3,006.08 3,006.08	276,629.79 276,629.79	0.30	16,918.48 16,918.48
300,000.000 KROGER CO/THE 501044CN9 5.400% 07/15/2040 DD 07/13/10	135.8225 135.8225	370,313.80 370,313.80	7,490.50 7,490.50	407,467.47 407,467.47	0.44	37,153.67 37,153.67
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	108.8989 108.8989	14,928.36 14,928.36	100.01 100.01	16,334.84 16,334.84	0.02	1,406.48 1,406.48
170,000.000 LAZARD GROUP LLC 52107QAJ4 4.500% 09/19/2028 DD 09/19/18	118.6833 118.6833	168,733.33 168,733.33	2,167.22 2,167.22	201,761.53 201,761.53	0.22	33,028.20 33,028.20
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	108.7864 108.7864	90,328.46 90,328.46	181.05 181.05	97,907.79 97,907.79	0.11	7,579.33 7,579.33
115,000.000 LIFE STORAGE LP 53227JAA2 3.875% 12/15/2027 DD 12/07/17	114.2537 114.2537	114,597.56 114,597.56	203.66 203.66	131,391.74 131,391.74	0.14	16,794.18 16,794.18

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 LIFE STORAGE LP 53227JAC8 2.200% 10/15/2030 DD 09/23/20	102.0771 102.0771	74,652.00 74,652.00	449.32 449.32	76,557.79 76,557.79	 0.08	1,905.79 1,905.79
200,000.000 LINCOLN NATIONAL CORP 534187BJ7 3.050% 01/15/2030 DD 08/19/19	111.5350 111.5350	199,812.58 199,812.58	2,820.40 2,820.40	223,069.91 223,069.91	 0.24	23,257.33 23,257.33
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	165.2800 165.2800	468,492.34 468,492.34	8,662.77 8,662.77	520,632.00 520,632.00	 0.56	52,139.66 52,139.66
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	152.4810 152.4810	66,647.30 66,647.30	1,571.60 1,571.60	83,864.55 83,864.55	 0.09	17,217.25 17,217.25
95,000.000 MPLX LP 55336VBN9 4.250% 12/01/2027 DD 12/01/19	117.4171 117.4171	95,380.46 95,380.46	336.35 336.35	111,546.22 111,546.22	 0.12	16,165.76 16,165.76
175,000.000 MARATHON PETROLEUM CORP 56585ABD3 3.800% 04/01/2028 DD 04/01/19	111.4795 111.4795	171,810.92 171,810.92	1,662.66 1,662.66	195,089.19 195,089.19	 0.21	23,278.27 23,278.27
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	101.3784 101.3784	45,150.61 45,150.61	999.10 999.10	45,620.28 45,620.28	 0.05	469.67 469.67
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	133.5173 133.5173	92,826.13 92,826.13	2,217.67 2,217.67	120,165.55 120,165.55	 0.13	27,339.42 27,339.42
75,000.000 MASSACHUSETTS ST WTR RESOURCES 576051WJ1 3.104% 08/01/2039 DD 11/01/19	109.2460 109.2460	75,000.00 75,000.00	970.38 970.38	81,934.50 81,934.50	 0.09	6,934.50 6,934.50

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	112.2213 112.2213	33,845.49 33,845.49	417.46 417.46	38,155.24 38,155.24	0.04	4,309.75 4,309.75
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	110.2333 110.2333	175,000.00 175,000.00	986.41 986.41	192,908.20 192,908.20	0.21	17,908.20 17,908.20
125,000.000 MERCY HEALTH/OH 58942HAB7 3.555% 08/01/2027 DD 12/21/17	110.5726 110.5726	125,000.00 125,000.00	1,851.75 1,851.75	138,215.76 138,215.76	0.15	13,215.76 13,215.76
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	130.5180 130.5180	110,324.87 110,324.87	724.28 724.28	110,940.30 110,940.30	0.12	615.43 615.43
125,000.000 MIAMI-DADE CNTY FL WTR & SWR R 59334DLS1 3.490% 10/01/2042 DD 11/06/19	107.8910 107.8910	125,000.00 125,000.00	1,090.86 1,090.86	134,863.75 134,863.75	0.15	9,863.75 9,863.75
230,000.000 MICROCHIP TECHNOLOGY INC 595017AP9 4.333% 06/01/2023 DD 05/29/18	108.2513 108.2513	230,000.00 230,000.00	830.49 830.49	248,978.05 248,978.05	0.27	18,978.05 18,978.05
145,000.000 MISSOURI ST HLTH & EDUCTNL FAC 60636AVL4 3.229% 05/15/2050 DD 04/03/20	116.7580 116.7580	145,000.00 145,000.00	598.45 598.45	169,299.10 169,299.10	0.18	24,299.10 24,299.10
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	117.8988 117.8988	100,257.44 100,257.44	1,365.02 1,365.02	117,898.83 117,898.83	0.13	17,641.39 17,641.39
65,000.000 MOUNT SINAI HOSPITALS GROUP IN 623115AC6 3.831% 07/01/2035 DD 12/21/17	107.6270 107.6270	65,000.00 65,000.00	1,244.76 1,244.76	69,957.54 69,957.54	0.08	4,957.54 4,957.54

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
155,000.000 NP SPE II LLC 1A A2 144A 62954JAB0 3.241% 09/20/2049 DD 08/29/19	101.1992 101.1992	154,999.56 154,999.56	-256.63 -256.63	156,858.73 156,858.73	 0.17	1,859.17 1,859.17
125,000.000 NATIONAL OILWELL VARCO INC 637071AM3 3.600% 12/01/2029 DD 11/14/19	104.5695 104.5695	124,170.50 124,170.50	375.10 375.10	130,711.85 130,711.85	 0.14	6,541.35 6,541.35
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	106.2500 106.2500	44,803.35 44,803.35	490.38 490.38	47,812.50 47,812.50	 0.05	3,009.15 3,009.15
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	102.1250 102.1250	30,000.00 30,000.00	859.86 859.86	30,637.50 30,637.50	 0.03	637.50 637.50
75,000.000 NETFLIX INC 144A 64110LAY2 3.625% 06/15/2025 DD 04/28/20	107.0740 107.0740	75,000.00 75,000.00	124.27 124.27	80,305.50 80,305.50	 0.09	5,305.50 5,305.50
200,000.000 NEW JERSEY ST TRANSPRTN TRUST 6461366S5 4.131% 06/15/2042 DD 12/18/19	103.5880 103.5880	200,000.00 200,000.00	377.57 377.57	207,176.00 207,176.00	 0.22	7,176.00 7,176.00
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	139.4580 139.4580	235,840.87 235,840.87	972.47 972.47	271,943.10 271,943.10	 0.29	36,102.23 36,102.23
100,000.000 NEW YORK ST THRUWAY AUTH 650009S61 3.500% 01/01/2042 DD 10/30/19	104.4850 104.4850	100,000.00 100,000.00	1,750.04 1,750.04	104,485.00 104,485.00	 0.11	4,485.00 4,485.00
310,000.000 NEW YORK TRANSPRTN DEV CORP LE 650117AA2 4.248% 09/01/2035 DD 04/15/20	110.9270 110.9270	310,000.00 310,000.00	4,389.60 4,389.60	343,873.70 343,873.70	 0.37	33,873.70 33,873.70

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	173.4140 173.4140	483,375.32 483,375.32	10,581.16 10,581.16	546,254.10 546,254.10	 0.59	62,878.78 62,878.78
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	100.2500 100.2500	55,000.00 55,000.00	1,546.74 1,546.74	55,137.50 55,137.50	 0.06	137.50 137.50
200,000.000 O'REILLY AUTOMOTIVE INC 67103HAG2 4.350% 06/01/2028 DD 05/17/18	118.9490 118.9490	199,630.22 199,630.22	725.09 725.09	237,898.08 237,898.08	 0.26	38,267.86 38,267.86
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	110.5720 110.5720	49,691.94 49,691.94	99.45 99.45	55,286.00 55,286.00	 0.06	5,594.06 5,594.06
110,000.000 OCCIDENTAL PETROLEUM CORP 674599CS2 3.500% 08/15/2029 DD 08/08/19	91.5170 91.5170	109,523.16 109,523.16	1,459.05 1,459.05	100,668.70 100,668.70	 0.11	-8,854.46 -8,854.46
275,000.000 OHIO ST WTR DEV AUTH REVENUE 67765QHN9 5.000% 06/01/2044 DD 11/19/19	130.7690 130.7690	328,837.46 328,837.46	1,145.76 1,145.76	359,614.75 359,614.75	 0.39	30,777.29 30,777.29
200,000.000 OKLAHOMA GAS AND ELECTRIC CO 678858BU4 3.300% 03/15/2030 DD 06/07/19	114.3409 114.3409	199,481.62 199,481.62	1,943.06 1,943.06	228,681.73 228,681.73	 0.25	29,200.11 29,200.11
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	108.8638 108.8638	80,294.60 80,294.60	990.30 990.30	87,091.00 87,091.00	 0.09	6,796.40 6,796.40
49,779.240 ONEMAIN FINANCIAL I 1A A1 144A 68267LAA6 2.370% 09/14/2032 DD 09/06/17	100.1308 100.1308	49,773.79 49,773.79	57.06 57.06	49,844.37 49,844.37	 0.05	70.58 70.58

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
210,000.000 ONEOK INC 682680AW3 4.350% 03/15/2029 DD 03/13/19	113.4099 113.4099	209,442.78 209,442.78	2,689.74 2,689.74	238,160.80 238,160.80	0.26	28,718.02 28,718.02
300,000.000 ONEMAIN FINANCIAL IS 2A A 144A 68269BAA6 3.140% 10/14/2036 DD 09/20/19	107.9878 107.9878	299,881.28 299,881.28	455.76 455.76	323,963.49 323,963.49	0.35	24,082.21 24,082.21
135,000.000 OREGON ST 68609TKM9 5.000% 06/01/2034 DD 02/21/19	132.6050 132.6050	178,676.97 178,676.97	562.65 562.65	179,016.75 179,016.75	0.19	339.78 339.78
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	108.5240 108.5240	326,514.19 326,514.19	3,363.94 3,363.94	341,850.60 341,850.60	0.37	15,336.41 15,336.41
215,000.000 OWL ROCK TECHNOLOGY FINAN 144A 691205AE8 3.750% 06/17/2026 DD 12/17/20	100.5428 100.5428	213,573.55 213,573.55	325.05 325.05	216,166.99 216,166.99	0.23	2,593.44 2,593.44
175,000.000 PENSKE TRUCK LEASING CO L 144A 709599BE3 4.450% 01/29/2026 DD 01/29/19	115.7534 115.7534	174,646.86 174,646.86	3,307.08 3,307.08	202,568.47 202,568.47	0.22	27,921.61 27,921.61
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	110.1314 110.1314	44,746.64 44,746.64	207.09 207.09	49,559.15 49,559.15	0.05	4,812.51 4,812.51
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	115.9070 115.9070	180,000.00 180,000.00	2,113.08 2,113.08	208,632.60 208,632.60	0.22	28,632.60 28,632.60
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	109.9481 109.9481	75,000.00 75,000.00	821.06 821.06	82,461.08 82,461.08	0.09	7,461.08 7,461.08

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
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	110.6413 110.6413	60,715.49 60,715.49	637.10 637.10	66,384.80 66,384.80	0.07	5,669.31 5,669.31
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	102.3975 102.3975	49,889.44 49,889.44	589.32 589.32	51,198.74 51,198.74	0.06	1,309.30 1,309.30
250,000.000 ROPER TECHNOLOGIES INC 776743AG1 2.950% 09/15/2029 DD 08/26/19	109.8643 109.8643	251,039.11 251,039.11	2,172.00 2,172.00	274,660.65 274,660.65	0.30	23,621.54 23,621.54
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	102.3727 102.3727	49,997.11 49,997.11	220.48 220.48	51,186.37 51,186.37	0.06	1,189.26 1,189.26
125,000.000 SSM HEALTH CARE CORP 784710AB1 3.688% 06/01/2023 DD 05/08/18	106.7935 106.7935	124,563.57 124,563.57	384.09 384.09	133,491.87 133,491.87	0.14	8,928.30 8,928.30
55,068.960 SOFI PROFESSIONAL D A2FX 144A 78471CAB5 2.650% 09/25/2040 DD 07/25/17	103.0278 103.0278	55,055.34 55,055.34	27.44 27.44	56,736.34 56,736.34	0.06	1,681.00 1,681.00
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	142.4300 142.4300	412,743.44 412,743.44	3,150.11 3,150.11	448,654.50 448,654.50	0.48	35,911.06 35,911.06
75,000.000 SANTA MONICA-MALIBU CA UNIF SC 802498UX1 3.114% 08/01/2043 DD 11/06/19	105.4920 105.4920	75,000.00 75,000.00	973.44 973.44	79,119.00 79,119.00	0.09	4,119.00 4,119.00
90,000.000 SANTANDER HOLDINGS USA INC 80282KAP1 4.400% 07/13/2027 DD 01/13/18	114.2849 114.2849	89,889.11 89,889.11	1,852.80 1,852.80	102,856.41 102,856.41	0.11	12,967.30 12,967.30

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
200,000.000 SANTANDER HOLDINGS USA INC 80282KAW6 3.500% 06/07/2024 DD 06/07/19	108.0314 108.0314	199,879.66 199,879.66	470.50 470.50	216,062.86 216,062.86	 0.23	16,183.20 16,183.20
250,000.000 SPECTRUM HEALTH SYSTEM OBLIGAT 84765EAA6 3.487% 07/15/2049 DD 10/29/19	114.5109 114.5109	250,000.00 250,000.00	4,030.50 4,030.50	286,277.35 286,277.35	 0.31	36,277.35 36,277.35
84,970.890 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	95.0589 95.0589	84,970.89 84,970.89	871.34 871.34	80,772.35 80,772.35	 0.09	-4,198.54 -4,198.54
125,000.000 ONEMAIN FINANCE CORP 85172FAM1 6.875% 03/15/2025 DD 03/12/18	116.1250 116.1250	125,000.00 125,000.00	2,530.22 2,530.22	145,156.25 145,156.25	 0.16	20,156.25 20,156.25
75,000.000 ONEMAIN FINANCE CORP 85172FAR0 5.375% 11/15/2029 DD 11/07/19	112.5000 112.5000	75,493.77 75,493.77	515.24 515.24	84,375.00 84,375.00	 0.09	8,881.23 8,881.23
205,000.000 STARBUCKS CORP 855244AV1 2.000% 03/12/2027 DD 03/12/20	106.1160 106.1160	204,251.16 204,251.16	1,241.35 1,241.35	217,537.82 217,537.82	 0.23	13,286.66 13,286.66
210,000.000 STORE CAPITAL CORP 862121AB6 4.625% 03/15/2029 DD 02/28/19	116.0072 116.0072	208,682.80 208,682.80	2,859.90 2,859.90	243,615.20 243,615.20	 0.26	34,932.40 34,932.40
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	102.0000 102.0000	35,126.88 35,126.88	670.82 670.82	35,700.00 35,700.00	 0.04	573.12 573.12
210,000.000 TRUIST BANK 86787EBC0 3.200% 04/01/2024 DD 03/18/19	108.5464 108.5464	209,955.07 209,955.07	1,679.82 1,679.82	227,947.38 227,947.38	 0.25	17,992.31 17,992.31

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
50,000.000 NUVEEN FINANCE LLC 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	112.7040 112.7040	49,984.88 49,984.88	343.64 343.64	56,352.01 56,352.01	0.06	6,367.13 6,367.13
300,000.000 3M CO 88579YBJ9 2.375% 08/26/2029 DD 08/26/19	108.2020 108.2020	297,145.52 297,145.52	2,489.60 2,489.60	324,606.12 324,606.12	0.35	27,460.60 27,460.60
220,000.000 TOLEDO HOSPITAL/THE 889184AC1 5.325% 11/15/2028 DD 10/25/18	117.8974 117.8974	220,000.00 220,000.00	1,496.83 1,496.83	259,374.33 259,374.33	0.28	39,374.33 39,374.33
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	103.7877 103.7877	79,953.41 79,953.41	1,047.44 1,047.44	83,030.19 83,030.19	0.09	3,076.78 3,076.78
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	101.8750 101.8750	25,000.00 25,000.00	568.57 568.57	25,468.75 25,468.75	0.03	468.75 468.75
245,000.000 TRI-STATE GENERATION AND TRANS 89566EAH1 4.700% 11/01/2044 DD 05/01/15	123.3369 123.3369	283,524.98 283,524.98	1,919.15 1,919.15	302,175.48 302,175.48	0.33	18,650.50 18,650.50
55,000.000 TRI-STATE GENERATION AND TRANS 89566EAK4 4.250% 06/01/2046 DD 05/23/16	115.5069 115.5069	60,121.29 60,121.29	194.68 194.68	63,528.81 63,528.81	0.07	3,407.52 3,407.52
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	111.0527 111.0527	70,435.26 70,435.26	1,047.77 1,047.77	77,736.90 77,736.90	0.08	7,301.64 7,301.64
105,000.000 UDR INC 90265EAQ3 3.200% 01/15/2030 DD 07/02/19	111.2832 111.2832	104,689.02 104,689.02	1,553.10 1,553.10	116,847.34 116,847.34	0.13	12,158.32 12,158.32

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
15,112.440 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	91.8162 91.8162	14,710.78 14,710.78	208.19 208.19	13,875.67 13,875.67	0.01	-835.11 -835.11
75,000.000 UNITED RENTALS NORTH AMERICA I 911363AM1 3.875% 02/15/2031 DD 08/10/20	104.9050 104.9050	75,000.00 75,000.00	1,140.24 1,140.24	78,678.75 78,678.75	0.08	3,678.75 3,678.75
380,000.000 U S TREASURY BOND 912810RS9 2.500% 05/15/2046 DD 05/15/16	119.4648 119.4648	370,641.81 370,641.81	1,233.43 1,233.43	453,966.41 453,966.41	0.49	83,324.60 83,324.60
540,000.000 U S TREASURY BOND 912810RX8 3.000% 05/15/2047 DD 05/15/17	130.9570 130.9570	554,839.72 554,839.72	2,103.31 2,103.31	707,167.97 707,167.97	0.76	152,328.25 152,328.25
575,312.903 US TREAS-CPI INFLAT 9128283R9 0.500% 01/15/2028 DD 01/15/18	113.3802 113.3802	552,963.93 552,963.93	1,328.85 1,328.85	652,290.97 652,290.97	0.70	99,327.04 99,327.04
252,648.900 US TREAS-CPI INFLAT 9128285W6 0.875% 01/15/2029 DD 01/15/19	117.5104 117.5104	261,097.94 261,097.94	1,021.24 1,021.24	296,888.78 296,888.78	0.32	35,790.84 35,790.84
839,808.750 US TREAS-CPI INFLAT 9128287D6 0.250% 07/15/2029 DD 07/15/19	113.1901 113.1901	845,998.46 845,998.46	969.89 969.89	950,580.40 950,580.40	1.02	104,581.94 104,581.94
550,000.000 U S TREASURY NOTE 912828R69 1.625% 05/31/2023 DD 05/31/16	103.5664 103.5664	569,309.71 569,309.71	785.71 785.71	569,615.23 569,615.23	0.61	305.52 305.52
1,280,000.000 U S TREASURY NOTE 912828ZQ6 0.625% 05/15/2030 DD 05/15/20	97.7656 97.7656	1,286,275.84 1,286,275.84	1,038.67 1,038.67	1,251,400.00 1,251,400.00	1.35	-34,875.84 -34,875.84

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
315,000.000 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	144.5460 144.5460	414,236.16 414,236.16	2,322.50 2,322.50	455,319.90 455,319.90	0.49	41,083.74 41,083.74
67,145.860 VSE 2016-A VOI MORTGA AA 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	100.5818 100.5818	67,138.94 67,138.94	142.18 142.18	67,536.52 67,536.52	0.07	397.58 397.58
210,000.000 VALERO ENERGY CORP 91913YAW0 4.000% 04/01/2029 DD 03/25/19	112.5011 112.5011	208,629.98 208,629.98	2,099.86 2,099.86	236,252.23 236,252.23	0.25	27,622.25 27,622.25
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	115.0320 115.0320	24,898.61 24,898.61	476.30 476.30	28,758.01 28,758.01	0.03	3,859.40 3,859.40
100,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	111.9142 111.9142	99,462.53 99,462.53	962.40 962.40	111,914.18 111,914.18	0.12	12,451.65 12,451.65
125,000.000 VERIZON COMMUNICATIONS INC 92343VEA8 4.500% 08/10/2033 DD 08/10/17	126.1810 126.1810	124,704.01 124,704.01	2,207.88 2,207.88	157,726.26 157,726.26	0.17	33,022.25 33,022.25
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	129.9794 129.9794	184,794.64 184,794.64	371.52 371.52	240,461.82 240,461.82	0.26	55,667.18 55,667.18
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	115.0864 115.0864	49,903.88 49,903.88	531.02 531.02	57,543.21 57,543.21	0.06	7,639.33 7,639.33
35,000.000 WRKCO INC 92940PAF1 4.200% 06/01/2032 DD 05/20/19	120.7874 120.7874	34,989.15 34,989.15	122.45 122.45	42,275.57 42,275.57	0.05	7,286.42 7,286.42

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	109.2326 109.2326	94,791.21 94,791.21	1,485.27 1,485.27	103,771.00 103,771.00	0.11	8,979.79 8,979.79
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	112.0959 112.0959	154,064.81 154,064.81	457.87 457.87	168,143.85 168,143.85	0.18	14,079.04 14,079.04
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	112.7055 112.7055	179,950.24 179,950.24	559.86 559.86	197,234.68 197,234.68	0.21	17,284.44 17,284.44
280,000.000 WELLS FARGO COMMERCIAL C51 A4 95001VAU4 3.311% 06/15/2052 DD 07/01/19	102.9153 102.9153	288,162.97 288,162.97	772.52 772.52	288,162.97 288,162.97	0.31	0.00 0.00
100,000.000 WELLTOWER INC 95040QAD6 4.250% 04/15/2028 DD 04/10/18	116.8872 116.8872	99,968.97 99,968.97	902.46 902.46	116,887.17 116,887.17	0.13	16,918.20 16,918.20
205,000.000 WESTERN MIDSTREAM OPERATING LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	104.9390 104.9390	205,445.89 205,445.89	4,766.92 4,766.92	215,124.95 215,124.95	0.23	9,679.06 9,679.06
125,000.000 WHIRLPOOL CORP 963320AW6 4.750% 02/26/2029 DD 02/26/19	121.9422 121.9422	123,736.54 123,736.54	2,074.68 2,074.68	152,427.79 152,427.79	0.16	28,691.25 28,691.25
85,000.000 WILLIAMS COS INC/THE 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	110.8735 110.8735	84,140.19 84,140.19	1,532.70 1,532.70	94,242.44 94,242.44	0.10	10,102.25 10,102.25
200,000.000 WISCONSIN ST GEN FUND ANNUAL A 977100GH3 3.154% 05/01/2027 DD 05/16/17	113.2110 113.2110	200,000.00 200,000.00	1,051.36 1,051.36	226,422.00 226,422.00	0.24	26,422.00 26,422.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,506.884 ANGEL OAK MORTGAGE T 2 A1 144A 03463VAA3 VAR RT 07/27/2048 DD 06/01/18	101.3650 101.3650	66,071.24 66,071.24	200.57 200.57	66,401.03 66,401.03	0.07	329.79 329.79
22,152.410 ANGEL OAK MORTGAGE T 2 A1 144A 03463WAA1 VAR RT 03/25/2049 DD 03/01/19	102.2755 102.2755	22,152.29 22,152.29	66.96 66.96	22,656.48 22,656.48	0.02	504.19 504.19
118,999.990 BX COMMERCIAL MORTG IND B 144A 056059AG3 VAR RT 11/15/2035 DD 10/31/18	99.8798 99.8798	118,999.99 118,999.99	59.51 59.51	118,856.98 118,856.98	0.13	-143.01 -143.01
106,887.050 BRAVO RESIDENTIAL NQM1 A1 144A 10568HAA3 VAR RT 07/25/2059 DD 07/01/19	102.3500 102.3500	106,887.00 106,887.00	237.46 237.46	109,398.90 109,398.90	0.12	2,511.90 2,511.90
121,360.080 COLT 2020-1 MORTGAGE 1 A1 144A 12597KAA7 VAR RT 02/25/2050 DD 01/01/20	101.1270 101.1270	121,358.90 121,358.90	251.45 251.45	122,727.82 122,727.82	0.13	1,368.92 1,368.92
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	108.0155 108.0155	71,880.17 71,880.17	248.84 248.84	75,610.84 75,610.84	0.08	3,730.67 3,730.67
300,000.000 CITIGROUP INC 172967LD1 VAR RT 01/10/2028 DD 01/10/17	114.6078 114.6078	298,868.63 298,868.63	5,548.65 5,548.65	343,823.55 343,823.55	0.37	44,954.92 44,954.92
89,681.438 COLT 2019-4 MORTGAGE 4 A1 144A 196860AA8 VAR RT 11/25/2049 DD 09/01/19	101.2651 101.2651	89,680.78 89,680.78	192.61 192.61	90,816.01 90,816.01	0.10	1,135.23 1,135.23
86,000.000 FREMF 2014-K40 MORT K40 B 144A 30285FAE9 VAR RT 11/25/2047 DD 11/01/14	110.3999 110.3999	90,904.11 90,904.11	300.35 300.35	94,943.92 94,943.92	0.10	4,039.81 4,039.81

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
295,000.000 FHLMC MULTICLASS MTG K063 A2 3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	114.7202 114.7202	300,762.60 300,762.60	843.20 843.20	338,424.62 338,424.62	0.36	37,662.02 37,662.02
250,000.000 FHLMC MULTICLASS MTG KW02 A2 3137BWFV9 VAR RT 12/25/2026 DD 03/01/17	113.3695 113.3695	254,848.51 254,848.51	699.98 699.98	283,423.75 283,423.75	0.31	28,575.24 28,575.24
210,262.880 GCAT 2019-NQM3 TR NQM3 A1 144A 36167VAA2 VAR RT 11/25/2059 DD 11/01/19	102.6751 102.6751	210,258.20 210,258.20	470.58 470.58	215,887.54 215,887.54	0.23	5,629.34 5,629.34
178,325.570 GS MORTGAGE-BACKED PJ4 A2 144A 36259VAB9 VAR RT 01/25/2051 DD 09/01/20	102.9334 102.9334	183,730.30 183,730.30	445.78 445.78	183,556.57 183,556.57	0.20	-173.73 -173.73
278,407.310 GS MORTGAGE-BACKED SECU PJ5 A2 36260DAB6 VAR RT 03/27/2051 DD 10/01/20	102.9634 102.9634	286,990.23 286,990.23	695.95 695.95	286,657.63 286,657.63	0.31	-332.60 -332.60
300,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWZ3 VAR RT 05/01/2029 DD 04/23/18	118.6363 118.6363	301,138.90 301,138.90	2,111.56 2,111.56	355,908.93 355,908.93	0.38	54,770.03 54,770.03
350,000.000 JP MORGAN MORTGAGE 2 A5A 144A 46591TAJ3 VAR RT 07/25/2050 DD 02/01/20	103.9965 103.9965	359,972.18 359,972.18	875.13 875.13	363,987.68 363,987.68	0.39	4,015.50 4,015.50
41,054.440 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	107.1818 107.1818	41,424.71 41,424.71	136.71 136.71	44,002.88 44,002.88	0.05	2,578.17 2,578.17
280,000.000 JPMORGAN CHASE & CO 46647PAM8 VAR RT 01/23/2029 DD 01/23/18	113.7286 113.7286	273,981.54 273,981.54	4,331.22 4,331.22	318,440.01 318,440.01	0.34	44,458.47 44,458.47

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
225,000.000 JP MORGAN MORTGAGE 1 A5A 144A 46651XAK8 VAR RT 06/25/2050 DD 01/01/20	103.1176 103.1176	229,905.27 229,905.27	562.65 562.65	232,014.56 232,014.56	0.25	2,109.29 2,109.29
300,000.000 MORGAN STANLEY 6174468G7 VAR RT 01/23/2030 DD 01/23/19	121.6407 121.6407	310,044.83 310,044.83	5,859.66 5,859.66	364,922.11 364,922.11	0.39	54,877.28 54,877.28
106,473.380 NEW RESIDENTIAL M NQM4 A1 144A 64828EAA3 VAR RT 09/25/2059 DD 09/01/19	101.8562 101.8562	106,473.48 106,473.48	221.03 221.03	108,449.73 108,449.73	0.12	1,976.25 1,976.25
288,305.870 NEW RESIDENTIAL MOR 4A B1 144A 64830WAQ4 VAR RT 12/25/2058 DD 07/01/19	110.4754 110.4754	300,182.70 300,182.70	961.00 961.00	318,507.18 318,507.18	0.34	18,324.48 18,324.48
260,000.000 PROVIDENT FUNDING MO 1 A4 144A 743874AG4 VAR RT 02/25/2050 DD 02/01/20	103.9868 103.9868	265,424.89 265,424.89	650.07 650.07	270,365.58 270,365.58	0.29	4,940.69 4,940.69
82,290.680 SG RESIDENTIAL MORTG 3 A1 144A 78432BAA7 VAR RT 09/25/2059 DD 10/01/19	101.3742 101.3742	82,289.38 82,289.38	185.38 185.38	83,421.53 83,421.53	0.09	1,132.15 1,132.15
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	104.2548 104.2548	137,780.08 137,780.08	90.65 90.65	145,956.65 145,956.65	0.16	8,176.57 8,176.57
7,278.513 TOWD POINT MORTGAGE 4 A1 144A 89178BAA2 VAR RT 10/25/2059 DD 10/01/19	105.5559 105.5559	7,348.70 7,348.70	17.67 17.67	7,682.90 7,682.90	0.01	334.20 334.20
78,238.380 VERUS SECURITIZATION 1 A1 144A 92536PAA2 VAR RT 01/25/2060 DD 01/01/20	101.8630 101.8630	78,237.80 78,237.80	157.69 157.69	79,695.94 79,695.94	0.09	1,458.14 1,458.14

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
143,637.990 VERUS SECURITIZATION 4 A1 144A 92537KAA2 VAR RT 11/25/2059 DD 10/01/19	102.3185	143,637.99	316.20	146,968.25	0.16	3,330.26
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	100.5694	118,321.59	449.50	110,626.30	0.12	-7,695.29
400,000.000 WELLS FARGO MORTGAGE 1 A5 144A 95002KAE3 VAR RT 12/25/2049 DD 02/01/20	103.9687	410,748.93	1,000.06	415,874.68	0.45	5,125.75
210,000.000 WESTINGHOUSE AIR BRAKE TECHNOL 960386AM2 VAR RT 09/15/2028 DD 09/14/18	118.6423	209,809.98	3,060.76	249,148.86	0.27	39,338.88
25,000.000 WYNDHAM DESTINATIONS INC 98310WAM0 VAR RT 10/01/2025 DD 09/15/15	113.0000	24,993.49	412.68	28,250.00	0.03	3,256.51
5,525,000.000 U S TREASURY BD PRIN STRIP 912803EV1 0.000% 11/15/2046 DD 11/15/16	65.2951	3,784,369.39	0.00	3,607,553.56	3.89	-176,815.83
8,453.000 ISHARES IBOXX INVESTMENT GRA 464287242	138.1300	1,013,966.94	0.00	1,167,612.89	1.26	153,645.95
9,325.000 ISHARES IBOXX HIGH YLD CORP 464288513	87.3000	799,684.03	0.00	814,072.50	0.88	14,388.47
78,584.000 VANECK FALLEN ANGEL HIGH YLD 92189F437	32.1000	2,220,135.84	9,956.59	2,522,546.40	2.72	302,410.56



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
SUBTOTAL UNITED STATES		80,012,054.89	441,425.00	85,358,129.99		5,346,075.10
		80,012,054.89	441,425.00	85,358,129.99	91.96	5,346,075.10
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		84,835,763.38	489,445.12	90,657,154.21		5,821,390.83
		84,835,763.38	489,445.12	90,657,154.21	97.68	5,821,390.83
TOTAL FIXED INCOME SECURITIES		84,835,763.38	489,445.12	90,657,154.21	97.68	5,821,390.83
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC	90.9147	216,109.94	608.80	222,741.02		6,631.08
40428NAC3 VAR RT 07/15/2027 DD 10/15/97	90.9147	216,109.94	608.80	222,741.02	0.24	6,631.08
TOTAL ASSETS - BASE:		86,969,381.07	490,068.24	92,797,402.98	99.98	5,828,021.91
NET ASSETS - BASE:				93,287,471.22		

Shares/Par Security ID Description Link Ref	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		5.89	0.00	5.89		0.00
		5.89	0.00	5.89	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,417.61	0.00	-8,417.61		0.00
		-8,417.61	0.00	-8,417.61	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-7,478.48	0.00	-7,478.48		0.00
		-7,478.48	0.00	-7,478.48	-0.01	0.00
REBATE RECEIVABLE		17,100.34	0.00	17,100.34		0.00
		17,100.34	0.00	17,100.34	0.02	0.00
PAYABLE FOR CUSTODIAN FEES		-25,833.54	0.00	-25,833.54		0.00
		-25,833.54	0.00	-25,833.54	-0.03	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-23,597.33	0.00	-23,597.33		0.00
		-23,597.33	0.00	-23,597.33	-0.03	0.00
1,965,728.480 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,965,728.48	14.32	1,965,728.48		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,965,728.48	14.32	1,965,728.48	2.12	0.00
SUBTOTAL UNITED STATES		1,917,507.75	14.32	1,917,507.75		0.00
		1,917,507.75	14.32	1,917,507.75	2.06	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,917,507.75	14.32	1,917,507.75		0.00
		1,917,507.75	14.32	1,917,507.75	2.06	0.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		1,917,507.75	14.32	1,917,507.75	2.06	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	115.3668 115.3668	199,773.06 199,773.06	556.37 556.37	230,733.66 230,733.66		30,960.60 30,960.60
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	113.7876 113.7876	19,902.50 19,902.50	341.64 341.64	22,757.52 22,757.52	0.02	2,855.02 2,855.02
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	107.8100 107.8100	54,989.39 54,989.39	647.28 647.28	59,295.50 59,295.50	0.06	4,306.11 4,306.11
145,000.000 WOODSIDE FINANCE LTD 144A 980236AQ6 4.500% 03/04/2029 DD 03/04/19	111.6111 111.6111	144,774.79 144,774.79	2,120.89 2,120.89	161,836.11 161,836.11	0.17	17,061.32 17,061.32
SUBTOTAL AUSTRALIA		419,439.74	3,666.18	474,622.79	0.50	55,183.05
		419,439.74	3,666.18	474,622.79		55,183.05
BERMUDA						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	104.1496 104.1496	90,221.55 90,221.55	1,876.49 1,876.49	93,734.67 93,734.67	0.10	3,513.12 3,513.12
190,000.000 ATHENE HOLDING LTD 04686JAA9 4.125% 01/12/2028 DD 01/12/18	111.4392 111.4392	189,783.35 189,783.35	3,687.11 3,687.11	211,734.54 211,734.54	0.23	21,951.19 21,951.19

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
200,000.000 BERMUDA GOVERNMENT INTERN 144A 085209AG9 2.375% 08/20/2030 DD 08/20/20	104.8750 104.8750	199,778.04 199,778.04	1,736.38 1,736.38	209,750.00 209,750.00	0.23	9,971.96 9,971.96
100,000.000 IHS MARKIT LTD 44962LAJ6 4.250% 05/01/2029 DD 04/08/19	121.4860 121.4860	99,507.10 99,507.10	708.32 708.32	121,486.00 121,486.00	0.13	21,978.90 21,978.90
SUBTOTAL BERMUDA		579,290.04	8,008.30	636,705.21		57,415.17
		579,290.04	8,008.30	636,705.21	0.69	57,415.17
CANADA						
16,653.486 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	96.3451 96.3451	16,653.49 16,653.49	87.91 87.91	16,044.82 16,044.82	0.02	-608.67 -608.67
23,017.397 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	98.2775 98.2775	23,017.40 23,017.40	244.06 244.06	22,620.91 22,620.91	0.02	-396.49 -396.49
240,000.000 BROOKFIELD FINANCE INC 11271LAC6 3.900% 01/25/2028 DD 01/17/18	114.7422 114.7422	237,248.06 237,248.06	4,076.00 4,076.00	275,381.29 275,381.29	0.30	38,133.23 38,133.23
30,000.000 CANADIAN PACIFIC RAILWAY CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	131.5760 131.5760	29,881.69 29,881.69	423.94 423.94	39,472.79 39,472.79	0.04	9,591.10 9,591.10
300,000.000 ENBRIDGE INC 29250NAZ8 3.125% 11/15/2029 DD 11/15/19	109.9538 109.9538	299,790.12 299,790.12	1,197.84 1,197.84	329,861.37 329,861.37	0.36	30,071.25 30,071.25
45,000.000 NUTRIEN LTD 67077MAT5 4.200% 04/01/2029 DD 04/01/19	119.5721 119.5721	44,873.88 44,873.88	472.46 472.46	53,807.44 53,807.44	0.06	8,933.56 8,933.56

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
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	118.0529 118.0529	104,872.40 104,872.40	2,100.34 2,100.34	123,955.56 123,955.56		19,083.16 19,083.16
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	103.7500 103.7500	75,007.29 75,007.29	431.25 431.25	77,812.50 77,812.50	0.13 0.08	2,805.21 2,805.21
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	103.9925 103.9925	49,991.76 49,991.76	316.23 316.23	51,996.27 51,996.27	0.06	2,004.51 2,004.51
SUBTOTAL CANADA		881,336.09	9,350.03	990,952.95		109,616.86
		881,336.09	9,350.03	990,952.95	1.07	109,616.86
CAYMAN ISLANDS						
104,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	112.5210 112.5210	100,170.79 100,170.79	422.53 422.53	117,021.84 117,021.84	0.13	16,851.05 16,851.05
110,000.000 SEAGATE HDD CAYMAN 144A 81180WAZ4 4.091% 06/01/2029 DD 06/18/20	107.1250 107.1250	107,031.05 107,031.05	375.10 375.10	117,837.50 117,837.50	0.13	10,806.45 10,806.45
SUBTOTAL CAYMAN ISLANDS		207,201.84	797.63	234,859.34		27,657.50
		207,201.84	797.63	234,859.34	0.26	27,657.50
CHILE						
230,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAW8 3.625% 08/01/2027 DD 08/01/17	111.6164 111.6164	227,160.53 227,160.53	3,473.73 3,473.73	256,717.70 256,717.70	0.28	29,557.17 29,557.17
200,000.000 EMPRESA NACIONAL DEL PETR 144A 29245JAK8 4.500% 09/14/2047 DD 09/14/17	111.0378 111.0378	194,575.49 194,575.49	2,674.78 2,674.78	222,075.63 222,075.63	0.24	27,500.14 27,500.14

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 ENEL CHILE SA	117.7500	49,539.93	131.00	58,875.00		9,335.07
29278DAA3 4.875% 06/12/2028 DD 06/12/18	117.7500	49,539.93	131.00	58,875.00	0.06	9,335.07
SUBTOTAL CHILE		471,275.95	6,279.51	537,668.33		66,392.38
		471,275.95	6,279.51	537,668.33	0.58	66,392.38
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV	101.2500	49,969.47	258.68	50,625.00		655.53
88166JAA1 3.650% 11/10/2021 DD 11/10/11	101.2500	49,969.47	258.68	50,625.00	0.05	655.53
FRANCE						
50,000.000 ORANGE SA	102.5129	50,001.70	612.79	51,256.43		1,254.73
35177PAW7 4.125% 09/14/2021 DD 09/14/11	102.5129	50,001.70	612.79	51,256.43	0.06	1,254.73
IRELAND						
150,000.000 AERCAP IRELAND CAPITAL DAC / A	102.9880	149,943.04	287.04	154,482.03		4,538.99
00774MAH8 4.450% 12/16/2021 DD 01/16/19	102.9880	149,943.04	287.04	154,482.03	0.17	4,538.99
350,000.000 GE CAPITAL INTERNATIONAL FUNDI	110.9869	376,116.98	1,508.58	388,454.28		12,337.30
36164Q6M5 3.373% 11/15/2025 DD 05/15/16	110.9869	376,116.98	1,508.58	388,454.28	0.42	12,337.30
10,000.000 JOHNSON CONTROLS INTERNATIONAL	113.2820	10,048.48	148.80	11,328.20		1,279.72
478375AR9 3.900% 02/14/2026 DD 08/14/16	113.2820	10,048.48	148.80	11,328.20	0.01	1,279.72
35,000.000 WILLIS TOWERS WATSON PLC	101.0070	35,095.77	592.56	35,352.45		256.68
97063PAB0 5.750% 03/15/2021 DD 03/17/11	101.0070	35,095.77	592.56	35,352.45	0.04	256.68
SUBTOTAL IRELAND		571,204.27	2,536.98	589,616.96		18,412.69
		571,204.27	2,536.98	589,616.96	0.64	18,412.69

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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
MEXICO						
180,000.000 PETROLEOS MEXICANOS	99.6490	169,909.19	3,570.54	179,368.20		9,459.01
71654QBW1 4.500% 01/23/2026 DD 01/23/16	99.6490	169,909.19	3,570.54	179,368.20	0.19	9,459.01
NETHERLANDS						
200,000.000 ALCOA NEDERLAND HOLDING B 144A	109.4270	200,418.17	502.69	218,854.00		18,435.83
013822AE1 5.500% 12/15/2027 DD 07/13/20	109.4270	200,418.17	502.69	218,854.00	0.24	18,435.83
50,000.000 NXP BV / NXP FUNDING LLC 144A	107.6300	49,964.05	225.03	53,815.00		3,850.95
62954HAE8 2.700% 05/01/2025 DD 05/01/20	107.6300	49,964.05	225.03	53,815.00	0.06	3,850.95
80,000.000 TEVA PHARMACEUTICAL FINANCE NE	96.1260	76,693.33	629.74	76,900.80		207.47
88167AAE1 3.150% 10/01/2026 DD 07/21/16	96.1260	76,693.33	629.74	76,900.80	0.08	207.47
SUBTOTAL NETHERLANDS		327,075.55	1,357.46	349,569.80		22,494.25
		327,075.55	1,357.46	349,569.80	0.38	22,494.25
PANAMA						
250,000.000 BANCO NACIONAL DE PANAMA 144A	100.0000	249,787.15	2,436.00	250,000.00		212.85
059626AC5 2.500% 08/11/2030 DD 08/11/20	100.0000	249,787.15	2,436.00	250,000.00	0.27	212.85
UNITED KINGDOM						
134,000.000 BAE SYSTEMS PLC 144A	101.0954	132,996.80	749.30	135,467.77		2,470.97
05523RAF4 1.900% 02/15/2031 DD 09/15/20	101.0954	132,996.80	749.30	135,467.77	0.15	2,470.97
200,000.000 EXPERIAN FINANCE PLC 144A	120.3914	199,866.04	3,541.65	240,782.75		40,916.71
30217AAB9 4.250% 02/01/2029 DD 01/31/19	120.3914	199,866.04	3,541.65	240,782.75	0.26	40,916.71

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 VODAFONE GROUP PLC 92857WAQ3 6.150% 02/27/2037 DD 02/27/07	144.1724 144.1724	29,354.66 29,354.66	532.91 532.91	36,043.10 36,043.10	0.04	6,688.44 6,688.44
215,000.000 LLOYDS BANKING GROUP PLC 539439AQ2 VAR RT 11/07/2028 DD 11/07/17	112.9242 112.9242	215,000.00 215,000.00	1,152.62 1,152.62	242,786.96 242,786.96	0.26	27,786.96 27,786.96
270,000.000 NATWEST GROUP PLC 780097BK6 VAR RT 03/22/2025 DD 03/22/19	110.6291 110.6291	270,000.00 270,000.00	3,169.54 3,169.54	298,698.63 298,698.63	0.32	28,698.63 28,698.63
SUBTOTAL UNITED KINGDOM		847,217.50	9,146.02	953,779.21		106,561.71
		847,217.50	9,146.02	953,779.21	1.03	106,561.71
UNITED STATES						
95,000.000 AT&T INC 00206RCU4 5.650% 02/15/2047 DD 02/09/16	136.1711 136.1711	94,795.58 94,795.58	2,034.57 2,034.57	129,362.54 129,362.54	0.14	34,566.96 34,566.96
25,000.000 ABBVIE INC 00287YCX5 3.800% 03/15/2025 DD 09/15/20	111.5178 111.5178	27,064.73 27,064.73	279.54 279.54	27,879.46 27,879.46	0.03	814.73 814.73
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	112.6943 112.6943	24,960.97 24,960.97	134.99 134.99	28,173.56 28,173.56	0.03	3,212.59 3,212.59
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	109.7566 109.7566	34,932.99 34,932.99	156.39 156.39	38,414.82 38,414.82	0.04	3,481.83 3,481.83
80,000.000 AGREE LP 008513AA1 2.900% 10/01/2030 DD 08/17/20	106.2291 106.2291	79,944.34 79,944.34	866.88 866.88	84,983.28 84,983.28	0.09	5,038.94 5,038.94

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
20,000.000 HOWMET AEROSPACE INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	110.0830 110.0830	20,000.00 20,000.00	256.62 256.62	22,016.60 22,016.60	 0.02	2,016.60 2,016.60
190,000.000 ALEXANDRIA REAL ESTATE EQUITIE 015271AL3 3.450% 04/30/2025 DD 11/20/17	111.1920 111.1920	189,780.50 189,780.50	1,127.76 1,127.76	211,264.71 211,264.71	 0.23	21,484.21 21,484.21
135,000.000 ALTRIA GROUP INC 02209SBC6 4.400% 02/14/2026 DD 02/14/19	116.1070 116.1070	134,786.55 134,786.55	2,267.60 2,267.60	156,744.50 156,744.50	 0.17	21,957.95 21,957.95
56,655.430 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	92.9754 92.9754	56,655.43 56,655.43	1,073.41 1,073.41	52,675.62 52,675.62	 0.06	-3,979.81 -3,979.81
141,974.550 AMERICAN AIRLINES 2017-2 CLASS 02377DAA0 3.700% 04/15/2027 DD 10/05/17	84.5409 84.5409	141,974.55 141,974.55	1,115.46 1,115.46	120,026.59 120,026.59	 0.13	-21,947.96 -21,947.96
107,957.500 AMERICAN AIRLINES 2017-1 CLASS 02378WAA7 4.950% 08/15/2026 DD 01/13/17	84.5511 84.5511	109,167.81 109,167.81	2,025.63 2,025.63	91,279.23 91,279.23	 0.10	-17,888.58 -17,888.58
300,000.000 AMERICAN INTERNATIONAL GROUP I 026874DR5 3.400% 06/30/2030 DD 05/11/20	114.5852 114.5852	299,977.33 299,977.33	37.27 37.27	343,755.54 343,755.54	 0.37	43,778.21 43,778.21
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	110.2156 110.2156	69,875.84 69,875.84	594.84 594.84	77,150.93 77,150.93	 0.08	7,275.09 7,275.09
300,000.000 AMPHENOL CORP 032095AJ0 2.800% 02/15/2030 DD 09/10/19	110.3056 110.3056	299,784.00 299,784.00	3,183.62 3,183.62	330,916.78 330,916.78	 0.36	31,132.78 31,132.78

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 ANHEUSER-BUSCH COS LLC / ANHEU 03522AAG5 3.650% 02/01/2026 DD 02/01/19	113.0370 113.0370	144,257.77 144,257.77	2,281.56 2,281.56	169,555.46 169,555.46	0.18	25,297.69 25,297.69
75,000.000 ANTHEM INC 036752AC7 3.350% 12/01/2024 DD 11/21/17	110.1827 110.1827	74,987.37 74,987.37	209.25 209.25	82,637.06 82,637.06	0.09	7,649.69 7,649.69
190,000.000 ARES CAPITAL CORP 04010LAV5 4.250% 03/01/2025 DD 01/11/18	108.4009 108.4009	189,560.62 189,560.62	2,691.82 2,691.82	205,961.62 205,961.62	0.22	16,401.00 16,401.00
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	109.9962 109.9962	84,719.66 84,719.66	849.88 849.88	93,496.76 93,496.76	0.10	8,777.10 8,777.10
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	114.3544 114.3544	86,117.17 86,117.17	2,124.68 2,124.68	97,201.21 97,201.21	0.10	11,084.04 11,084.04
225,000.000 AUSTIN TX ELEC UTILITY SYS REV 052414RV3 2.987% 11/15/2029 DD 06/13/19	113.6280 113.6280	225,000.00 225,000.00	858.89 858.89	255,663.00 255,663.00	0.28	30,663.00 30,663.00
190,000.000 AVIS BUDGET RENTAL C 2A A 144A 05377RDC5 4.000% 03/20/2025 DD 10/25/18	108.3502 108.3502	189,967.64 189,967.64	245.16 245.16	205,865.29 205,865.29	0.22	15,897.65 15,897.65
300,000.000 BAT CAPITAL CORP 05526DBB0 3.557% 08/15/2027 DD 08/15/18	111.3479 111.3479	302,032.65 302,032.65	4,044.91 4,044.91	334,043.67 334,043.67	0.36	32,011.02 32,011.02
210,000.000 TRUIST FINANCIAL CORP 05531FBG7 3.050% 06/20/2022 DD 03/18/19	103.7902 103.7902	209,994.61 209,994.61	206.64 206.64	217,959.48 217,959.48	0.23	7,964.87 7,964.87

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
365,000.000 BALTIMORE CNTY MD 05914F5V8 4.000% 03/01/2033 DD 03/19/20	126.1580 126.1580	454,623.47 454,623.47	4,867.10 4,867.10	460,476.70 460,476.70	0.50	5,853.23 5,853.23
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	112.3682 112.3682	99,715.22 99,715.22	1,773.85 1,773.85	112,368.15 112,368.15	0.12	12,652.93 12,652.93
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	116.5550 116.5550	94,941.18 94,941.18	1,385.24 1,385.24	110,727.21 110,727.21	0.12	15,786.03 15,786.03
250,000.000 BANK OF AMERICA CORP 06051GGA1 3.248% 10/21/2027 DD 10/21/16	111.9093 111.9093	241,148.24 241,148.24	1,593.66 1,593.66	279,773.16 279,773.16	0.30	38,624.92 38,624.92
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	110.8867 110.8867	51,357.34 51,357.34	154.38 154.38	55,443.34 55,443.34	0.06	4,086.00 4,086.00
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	109.6456 109.6456	75,298.12 75,298.12	1,118.40 1,118.40	82,234.18 82,234.18	0.09	6,936.06 6,936.06
270,000.000 BANNER HEALTH 06654DAC1 3.181% 01/01/2050 DD 05/14/20	110.7818 110.7818	270,000.00 270,000.00	4,294.76 4,294.76	299,110.90 299,110.90	0.32	29,110.90 29,110.90
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	156.0750 156.0750	454,670.36 454,670.36	5,447.86 5,447.86	491,636.25 491,636.25	0.53	36,965.89 36,965.89
215,000.000 BAYER US FINANCE II LLC 144A 07274NAJ2 4.250% 12/15/2025 DD 06/25/18	114.3080 114.3080	214,713.75 214,713.75	417.52 417.52	245,762.30 245,762.30	0.26	31,048.55 31,048.55

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
325,000.000 BENCHMARK 2019-B11 MORT B11 A4 08162BBD3 3.281% 05/15/2052 DD 06/01/19	113.7515 113.7515	328,160.63 328,160.63	888.46 888.46	369,692.31 369,692.31	0.40	41,531.68 41,531.68
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	112.6864 112.6864	49,917.42 49,917.42	913.50 913.50	56,343.20 56,343.20	0.06	6,425.78 6,425.78
300,000.000 BLACK HILLS CORP 092113AR0 3.050% 10/15/2029 DD 10/03/19	109.0388 109.0388	299,082.00 299,082.00	1,943.40 1,943.40	327,116.25 327,116.25	0.35	28,034.25 28,034.25
140,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17	111.9336 111.9336	142,487.44 142,487.44	2,881.10 2,881.10	156,707.10 156,707.10	0.17	14,219.66 14,219.66
300,000.000 BOEING CO/THE 097023CU7 5.040% 05/01/2027 DD 05/04/20	116.9072 116.9072	300,000.00 300,000.00	2,520.15 2,520.15	350,721.53 350,721.53	0.38	50,721.53 50,721.53
150,000.000 BOSTON PROPERTIES LP 10112RBB9 3.400% 06/21/2029 DD 06/21/19	111.6262 111.6262	149,759.87 149,759.87	150.81 150.81	167,439.26 167,439.26	0.18	17,679.39 17,679.39
210,000.000 BOSTON SCIENTIFIC CORP 101137AW7 3.750% 03/01/2026 DD 02/25/19	113.4840 113.4840	209,560.54 209,560.54	2,625.34 2,625.34	238,316.43 238,316.43	0.26	28,755.89 28,755.89
150,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAC7 3.700% 06/22/2027 DD 12/22/17	108.7524 108.7524	149,917.92 149,917.92	149.20 149.20	163,128.53 163,128.53	0.18	13,210.61 13,210.61
62,484.740 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	99.4416 99.4416	62,484.74 62,484.74	93.24 93.24	62,135.79 62,135.79	0.07	-348.95 -348.95

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	110.7366 110.7366	39,884.53 39,884.53	297.18 297.18	44,294.63 44,294.63	0.05	4,410.10 4,410.10
100,000.000 BUCKEYE OH TOBACCO SETTLEMENT 118217CG1 2.000% 06/01/2027 DD 03/04/20	103.5070 103.5070	100,000.00 100,000.00	166.78 166.78	103,507.00 103,507.00	0.11	3,507.00 3,507.00
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	108.3482 108.3482	59,929.91 59,929.91	770.22 770.22	65,008.93 65,008.93	0.07	5,079.02 5,079.02
106,764.640 CARS-DB4 LP 1A A3 144A 12510HAC4 3.250% 02/15/2050 DD 01/23/20	104.2105 104.2105	106,689.39 106,689.39	158.61 158.61	111,259.95 111,259.95	0.12	4,570.56 4,570.56
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	108.8142 108.8142	308,202.58 308,202.58	681.07 681.07	326,442.69 326,442.69	0.35	18,240.11 18,240.11
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4 12515GAD9 3.631% 02/10/2050 DD 02/01/17	113.8938 113.8938	328,535.44 328,535.44	968.13 968.13	364,460.03 364,460.03	0.39	35,924.59 35,924.59
75,000.000 CIGNA CORP 125523AG5 4.125% 11/15/2025 DD 05/15/19	115.2022 115.2022	74,965.64 74,965.64	395.36 395.36	86,401.64 86,401.64	0.09	11,436.00 11,436.00
200,000.000 CIGNA CORP 125523AH3 4.375% 10/15/2028 DD 04/15/19	120.8687 120.8687	204,106.58 204,106.58	1,858.26 1,858.26	241,737.38 241,737.38	0.26	37,630.80 37,630.80
101,030.130 CLI FUNDING VI LLC 1A A 144A 12563LAL1 3.710% 05/18/2044 DD 05/20/19	101.9754 101.9754	101,029.16 101,029.16	141.12 141.12	103,025.84 103,025.84	0.11	1,996.68 1,996.68

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
277,162.500 CLI FUNDING VI LLC 3A A 144A 12563LAS6 2.070% 10/18/2045 DD 10/19/20	100.8569 100.8569	277,105.38 277,105.38	215.88 215.88	279,537.48 279,537.48	 0.30	2,432.10 2,432.10
153,217.460 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	100.0509 100.0509	153,216.19 153,216.19	123.25 123.25	153,295.37 153,295.37	 0.17	79.18 79.18
80,000.000 CVS HEALTH CORP 126650CW8 4.100% 03/25/2025 DD 03/09/18	113.2451 113.2451	79,503.07 79,503.07	874.80 874.80	90,596.11 90,596.11	 0.10	11,093.04 11,093.04
200,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	118.9961 118.9961	201,307.33 201,307.33	2,293.48 2,293.48	237,992.15 237,992.15	 0.26	36,684.82 36,684.82
70,000.000 CVS HEALTH CORP 126650DG2 3.250% 08/15/2029 DD 08/15/19	112.6234 112.6234	69,443.65 69,443.65	862.68 862.68	78,836.41 78,836.41	 0.08	9,392.76 9,392.76
300,000.000 CAMPBELL SOUP CO 134429BF5 3.950% 03/15/2025 DD 03/16/18	112.7049 112.7049	321,280.84 321,280.84	3,489.02 3,489.02	338,114.80 338,114.80	 0.36	16,833.96 16,833.96
100,000.000 CAPITAL ONE FINANCIAL CORP 14040HCE3 3.650% 05/11/2027 DD 05/11/20	114.6464 114.6464	99,858.75 99,858.75	506.91 506.91	114,646.37 114,646.37	 0.12	14,787.62 14,787.62
250,000.000 CAPITAL ONE NA 14042RNW7 2.150% 09/06/2022 DD 09/06/19	102.7755 102.7755	249,936.62 249,936.62	1,717.05 1,717.05	256,938.77 256,938.77	 0.28	7,002.15 7,002.15
70,000.000 CARRIER GLOBAL CORP 14448CAQ7 2.722% 02/15/2030 DD 08/15/20	106.9413 106.9413	69,994.40 69,994.40	721.88 721.88	74,858.92 74,858.92	 0.08	4,864.52 4,864.52

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,000.000 COMMONSPIRIT HEALTH 14916RAF1 4.200% 08/01/2023 DD 10/30/13	108.0659 108.0659	34,969.60 34,969.60	612.15 612.15	37,823.07 37,823.07	0.04	2,853.47 2,853.47
230,000.000 CHESAPEAKE FUNDING I 1A B 144A 165183BK9 3.450% 04/15/2030 DD 04/17/18	102.2385 102.2385	229,999.29 229,999.29	362.61 362.61	235,148.44 235,148.44	0.25	5,149.15 5,149.15
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	120.1634 120.1634	62,013.18 62,013.18	990.10 990.10	72,098.02 72,098.02	0.08	10,084.84 10,084.84
185,000.000 CITIZENS FINANCIAL GROUP 144A 174610AV7 2.638% 09/30/2032 DD 09/30/20	105.3544 105.3544	184,892.70 184,892.70	1,233.80 1,233.80	194,905.65 194,905.65	0.21	10,012.95 10,012.95
75,000.000 COLONIAL ENTERPRISES INC 144A 19565CAA8 3.250% 05/15/2030 DD 05/13/20	113.1036 113.1036	74,964.08 74,964.08	311.37 311.37	84,827.67 84,827.67	0.09	9,863.59 9,863.59
185,000.000 COLUMBUS OH 199492YQ6 5.000% 04/01/2032 DD 10/16/19	132.6690 132.6690	242,412.48 242,412.48	2,312.64 2,312.64	245,437.65 245,437.65	0.26	3,025.17 3,025.17
105,000.000 COMCAST CORP 20030NCS8 3.950% 10/15/2025 DD 10/05/18	114.8880 114.8880	104,909.97 104,909.97	880.80 880.80	120,632.39 120,632.39	0.13	15,722.42 15,722.42
33,428.730 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	101.7697 101.7697	33,419.92 33,419.92	17.15 17.15	34,020.31 34,020.31	0.04	600.39 600.39
53,437.820 COMMONBOND STUDENT BGS A1 144A 20268KAA8 2.680% 09/25/2042 DD 10/26/17	102.5590 102.5590	53,426.84 53,426.84	26.95 26.95	54,805.29 54,805.29	0.06	1,378.45 1,378.45

Asset and Accrual Detail - By Asset type

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50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	112.0756 112.0756	50,000.00 50,000.00	352.79 352.79	56,037.82 56,037.82	0.06	6,037.82 6,037.82
150,000.000 COMMUNITY PRESERVATION CORP/TH 20402CAA3 2.867% 02/01/2030 DD 02/03/20	104.5620 104.5620	150,000.00 150,000.00	1,792.08 1,792.08	156,843.01 156,843.01	0.17	6,843.01 6,843.01
315,000.000 CONAGRA BRANDS INC 205887CD2 5.300% 11/01/2038 DD 10/22/18	133.6902 133.6902	335,439.40 335,439.40	2,782.38 2,782.38	421,124.03 421,124.03	0.45	85,684.63 85,684.63
55,000.000 CONSTELLATION BRANDS INC 21036PBF4 2.875% 05/01/2030 DD 04/27/20	109.5780 109.5780	54,898.02 54,898.02	263.45 263.45	60,267.87 60,267.87	0.06	5,369.85 5,369.85
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	105.2024 105.2024	63,976.99 63,976.99	10.30 10.30	68,381.54 68,381.54	0.07	4,404.55 4,404.55
215,000.000 CUBESMART LP 22966RAG1 2.000% 02/15/2031 DD 10/06/20	100.2699 100.2699	213,048.25 213,048.25	1,017.12 1,017.12	215,580.23 215,580.23	0.23	2,531.98 2,531.98
97,474.600 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	100.5061 100.5061	108,799.94 108,799.94	368.50 368.50	97,967.95 97,967.95	0.11	-10,831.99 -10,831.99
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	110.6333 110.6333	338,503.64 338,503.64	859.94 859.94	348,494.86 348,494.86	0.38	9,991.22 9,991.22
350,000.000 DALLAS-FORT WORTH TX INTERNATI 2350364X5 3.144% 11/01/2045 DD 08/22/19	106.9530 106.9530	350,000.00 350,000.00	1,834.08 1,834.08	374,335.50 374,335.50	0.40	24,335.50 24,335.50

Asset and Accrual Detail - By Asset type

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315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	152.7580 152.7580	445,883.90 445,883.90	1,574.80 1,574.80	481,187.70 481,187.70	0.52	35,303.80 35,303.80
75,000.000 DALLAS TX WTRWKS & SWR SYS REV 23542JRC1 2.772% 10/01/2040 DD 07/07/20	105.6190 105.6190	75,000.00 75,000.00	519.98 519.98	79,214.25 79,214.25	0.09	4,214.25 4,214.25
89,796.320 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08	102.4361 102.4361	96,398.48 96,398.48	2,404.08 2,404.08	91,983.80 91,983.80	0.10	-4,414.68 -4,414.68
300,000.000 DIGITAL REALTY TRUST LP 25389JAU0 3.600% 07/01/2029 DD 06/14/19	114.6491 114.6491	299,541.06 299,541.06	5,399.72 5,399.72	343,947.18 343,947.18	0.37	44,406.12 44,406.12
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	108.8990 108.8990	75,000.00 75,000.00	476.59 476.59	81,674.26 81,674.26	0.09	6,674.26 6,674.26
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	104.8535 104.8535	75,000.00 75,000.00	562.88 562.88	78,640.13 78,640.13	0.08	3,640.13 3,640.13
200,000.000 DIST OF COLUMBIA INCOME TAX SE 25477GRR8 5.000% 03/01/2036 DD 03/11/20	134.0970 134.0970	267,362.30 267,362.30	3,333.36 3,333.36	268,194.00 268,194.00	0.29	831.70 831.70
125,000.000 DIST OF COLUMBIA WTR & SWR AUT 254845RM4 3.207% 10/01/2048 DD 11/06/19	107.0350 107.0350	125,000.00 125,000.00	1,002.56 1,002.56	133,793.75 133,793.75	0.14	8,793.75 8,793.75
65,000.000 DOW CHEMICAL CO/THE 260543CY7 4.800% 11/30/2028 DD 05/30/19	122.9559 122.9559	64,946.41 64,946.41	268.76 268.76	79,921.36 79,921.36	0.09	14,974.95 14,974.95

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
175,000.000 DUPONT DE NEMOURS INC 26078JAC4 4.493% 11/15/2025 DD 11/28/18	116.7350 116.7350	175,000.00 175,000.00	1,004.78 1,004.78	204,286.26 204,286.26	0.22	29,286.26 29,286.26
75,000.000 EI DU PONT DE NEMOURS AND CO 263534CP2 2.300% 07/15/2030 DD 05/15/20	106.3708 106.3708	74,743.92 74,743.92	1,085.34 1,085.34	79,778.08 79,778.08	0.09	5,034.16 5,034.16
290,000.000 DUKE ENERGY CORP 26441CBE4 3.400% 06/15/2029 DD 06/07/19	113.5279 113.5279	289,618.68 289,618.68	450.67 450.67	329,230.96 329,230.96	0.35	39,612.28 39,612.28
95,000.000 EQM MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	103.0220 103.0220	94,417.80 94,417.80	1,584.06 1,584.06	97,870.90 97,870.90	0.11	3,453.10 3,453.10
75,000.000 EDISON INTERNATIONAL 281020AP2 3.125% 11/15/2022 DD 11/19/19	103.8243 103.8243	74,972.11 74,972.11	299.46 299.46	77,868.24 77,868.24	0.08	2,896.13 2,896.13
50,000.000 EMPOWER FINANCE 2020 LP 144A 29248HAB9 1.776% 03/17/2031 DD 09/17/20	102.5724 102.5724	50,000.00 50,000.00	256.86 256.86	51,286.18 51,286.18	0.06	1,286.18 1,286.18
10,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	104.2600 104.2600	10,000.00 10,000.00	141.04 141.04	10,426.00 10,426.00	0.01	426.00 426.00
70,000.000 ENERGY TRANSFER OPERATING LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	109.4505 109.4505	71,765.59 71,765.59	1,429.26 1,429.26	76,615.37 76,615.37	0.08	4,849.78 4,849.78
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	117.7110 117.7110	42,502.40 42,502.40	360.11 360.11	47,084.40 47,084.40	0.05	4,582.00 4,582.00

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	104.0435 104.0435	50,196.22 50,196.22	767.56 767.56	52,021.75 52,021.75	0.06	1,825.53 1,825.53
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	111.9664 111.9664	44,927.69 44,927.69	640.06 640.06	50,384.87 50,384.87	0.05	5,457.18 5,457.18
28,973.659 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	105.4873 105.4873	28,973.66 28,973.66	104.28 104.28	30,563.52 30,563.52	0.03	1,589.86 1,589.86
101,451.050 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	106.1479 106.1479	103,726.01 103,726.01	253.58 253.58	107,688.20 107,688.20	0.12	3,962.19 3,962.19
30,934.670 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	112.1919 112.1919	32,829.66 32,829.66	116.00 116.00	34,706.18 34,706.18	0.04	1,876.52 1,876.52
292,798.080 FHLMC POOL #G0-8775 3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	107.3320 107.3320	307,967.06 307,967.06	975.88 975.88	314,266.17 314,266.17	0.34	6,299.11 6,299.11
46,150.186 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	106.3581 106.3581	47,743.49 47,743.49	115.32 115.32	49,084.47 49,084.47	0.05	1,340.98 1,340.98
50,551.350 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	108.9772 108.9772	53,413.02 53,413.02	168.64 168.64	55,089.45 55,089.45	0.06	1,676.43 1,676.43
170,924.506 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	107.0743 107.0743	176,719.77 176,719.77	498.48 498.48	183,016.18 183,016.18	0.20	6,296.41 6,296.41

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,149,988.815 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	105.1810 105.1810	1,188,832.50 1,188,832.50	2,874.94 2,874.94	1,209,570.16 1,209,570.16	 1.30	20,737.66 20,737.66
44,332.009 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	109.7433 109.7433	47,242.10 47,242.10	147.87 147.87	48,651.41 48,651.41	 0.05	1,409.31 1,409.31
113,004.872 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	106.3800 106.3800	113,886.84 113,886.84	282.41 282.41	120,214.58 120,214.58	 0.13	6,327.74 6,327.74
309,359.045 FHLMC POOL #ZS-4703 3132A5GL3 3.000% 02/01/2047 DD 09/01/18	105.7484 105.7484	328,920.92 328,920.92	773.45 773.45	327,142.09 327,142.09	 0.35	-1,778.83 -1,778.83
105,688.884 FHLMC POOL #ZT-1777 3132AD6N3 4.000% 03/01/2049 DD 03/01/19	106.7044 106.7044	109,206.34 109,206.34	352.16 352.16	112,774.73 112,774.73	 0.12	3,568.39 3,568.39
96,172.405 FHLMC POOL #ZT-1864 3132AEB96 4.000% 04/01/2049 DD 04/01/19	106.7034 106.7034	99,789.54 99,789.54	320.54 320.54	102,619.26 102,619.26	 0.11	2,829.72 2,829.72
60,808.450 FHLMC POOL #ZT-1951 3132AEEY8 3.500% 05/01/2049 DD 05/01/19	105.4316 105.4316	62,762.19 62,762.19	177.32 177.32	64,111.30 64,111.30	 0.07	1,349.11 1,349.11
175,180.047 FHLMC POOL #ZT-2087 3132AEJ80 4.000% 06/01/2049 DD 05/01/19	106.6797 106.6797	181,799.23 181,799.23	584.04 584.04	186,881.50 186,881.50	 0.20	5,082.27 5,082.27
78,401.360 FHLMC POOL #SD-0217 3132DMG25 4.000% 01/01/2050 DD 01/01/20	106.6793 106.6793	82,050.96 82,050.96	261.33 261.33	83,638.03 83,638.03	 0.09	1,587.07 1,587.07

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
268,270.175 FHLMC POOL #SD-0210 3132DMGT6 3.000% 12/01/2049 DD 12/01/19	106.5095 106.5095	284,210.30 284,210.30	670.53 670.53	285,733.11 285,733.11	0.31	1,522.81 1,522.81
136,082.686 FHLMC POOL #SD-8001 3132DV3J2 3.500% 07/01/2049 DD 06/01/19	105.4880 105.4880	139,649.08 139,649.08	396.80 396.80	143,550.91 143,550.91	0.15	3,901.83 3,901.83
346,515.879 FHLMC POOL #SD-8090 3132DV7B5 2.000% 08/01/2050 DD 08/01/20	103.8884 103.8884	357,798.04 357,798.04	577.53 577.53	359,989.88 359,989.88	0.39	2,191.84 2,191.84
63,474.719 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	107.2391 107.2391	65,349.92 65,349.92	185.07 185.07	68,069.70 68,069.70	0.07	2,719.78 2,719.78
77,265.879 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	107.6082 107.6082	79,803.56 79,803.56	225.37 225.37	83,144.45 83,144.45	0.09	3,340.89 3,340.89
418,926.900 FHLMC POOL #QA-3869 31339UJN1 3.500% 10/01/2049 DD 10/01/19	105.4943 105.4943	431,798.08 431,798.08	1,221.96 1,221.96	441,943.87 441,943.87	0.48	10,145.79 10,145.79
347,997.394 FHLMC POOL #RA-3725 3133KKD63 2.000% 10/01/2050 DD 09/01/20	103.9712 103.9712	360,545.69 360,545.69	580.01 580.01	361,817.13 361,817.13	0.39	1,271.44 1,271.44
3,000.087 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	117.9657 117.9657	3,258.37 3,258.37	14.88 14.88	3,539.07 3,539.07	0.00	280.70 280.70
219,318.990 FNMA GTD REMIC P/T 17-T1 A 3136AV6R5 2.898% 06/25/2027 DD 04/01/17	110.5114 110.5114	219,318.99 219,318.99	529.79 529.79	242,372.46 242,372.46	0.26	23,053.47 23,053.47

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
3,883.330 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	114.2340 114.2340	4,186.88 4,186.88	19.47 19.47	4,436.08 4,436.08	0.00	249.20 249.20
2,373.720 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	118.6993 118.6993	2,584.11 2,584.11	11.84 11.84	2,817.59 2,817.59	0.00	233.48 233.48
3,742.658 FNMA POOL #0256799 31371NGG4 5.500% 07/01/2037 DD 06/01/07	117.5616 117.5616	4,036.27 4,036.27	17.05 17.05	4,399.93 4,399.93	0.00	363.66 363.66
1,056.130 FNMA POOL #0257123 31371NSL0 5.500% 03/01/2038 DD 02/01/08	117.5634 117.5634	1,137.13 1,137.13	4.96 4.96	1,241.62 1,241.62	0.00	104.49 104.49
240,000.000 FHLMC MULTICLASS MTG K064 A2 3137BXQY1 3.224% 03/25/2027 DD 05/01/17	113.9594 113.9594	244,776.67 244,776.67	644.80 644.80	273,502.58 273,502.58	0.29	28,725.91 28,725.91
135,000.000 FREDDIE MAC STRUCTURED SR01 A3 3137FCJG0 3.089% 11/25/2027 DD 12/01/17	108.3785 108.3785	135,972.02 135,972.02	347.51 347.51	146,310.98 146,310.98	0.16	10,338.96 10,338.96
165,000.000 FHLMC MULTICLASS MTG KGX1 AFX 3137FCKD5 3.000% 10/25/2027 DD 12/01/17	111.7250 111.7250	165,193.12 165,193.12	412.61 412.61	184,346.20 184,346.20	0.20	19,153.08 19,153.08
125,000.000 FHLMC MULTICLASS MTG K071 A2 3137FCLD4 3.286% 11/25/2027 DD 12/01/17	115.3220 115.3220	127,715.13 127,715.13	342.24 342.24	144,152.51 144,152.51	0.16	16,437.38 16,437.38
100,048.570 FHLMC MULTICLASS MTG K154 A1 3137FDER9 3.176% 11/25/2028 DD 01/01/18	110.6311 110.6311	101,563.74 101,563.74	264.74 264.74	110,684.85 110,684.85	0.12	9,121.11 9,121.11

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 FHLMC MULTICLASS MTG K087 A2 3137FKUP9 3.771% 12/25/2028 DD 01/01/19	119.4313 119.4313	325,444.48 325,444.48	942.71 942.71	358,293.84 358,293.84	 0.39	 32,849.36
300,000.000 FHLMC MULTICLASS MTG K089 A2 3137FL6P4 3.563% 01/25/2029 DD 03/01/19	118.3919 118.3919	321,547.52 321,547.52	890.63 890.63	355,175.73 355,175.73	 0.38	 33,628.21
300,000.000 FHLMC MULTICLASS MTG K090 A2 3137FLMV3 3.422% 02/25/2029 DD 04/01/19	117.4902 117.4902	318,816.14 318,816.14	855.60 855.60	352,470.57 352,470.57	 0.38	 33,654.43
43,188.090 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	116.2829 116.2829	46,256.36 46,256.36	179.80 179.80	50,220.37 50,220.37	 0.05	 3,964.01
4,701.790 FNMA POOL #0AH6893 3138A8UT1 4.500% 03/01/2041 DD 03/01/11	108.5108 108.5108	4,965.91 4,965.91	17.67 17.67	5,101.95 5,101.95	 0.01	 136.04
9,082.695 FNMA POOL #0AI4891 3138AJNH1 4.500% 06/01/2041 DD 06/01/11	111.8928 111.8928	9,608.29 9,608.29	34.10 34.10	10,162.89 10,162.89	 0.01	 554.60
22,216.503 FNMA POOL #0AJ4576 3138AWCN1 3.500% 11/01/2041 DD 10/01/11	107.4527 107.4527	22,666.76 22,666.76	64.79 64.79	23,872.23 23,872.23	 0.03	 1,205.47
63,492.010 FNMA POOL #0AJ7547 3138E0L56 4.000% 01/01/2042 DD 12/01/11	109.7068 109.7068	66,972.97 66,972.97	211.67 211.67	69,655.04 69,655.04	 0.08	 2,682.07
77,638.030 FNMA POOL #0AK9393 3138EENK1 3.500% 04/01/2042 DD 03/01/12	107.8446 107.8446	80,382.36 80,382.36	226.30 226.30	83,728.39 83,728.39	 0.09	 3,346.03

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
103,011.507 FNMA POOL #0AL1895 3138EJC97 3.500% 06/01/2042 DD 06/01/12	109.2920 109.2920	108,750.92 108,750.92	300.39 300.39	112,583.30 112,583.30	0.12	3,832.38 3,832.38
36,101.710 FNMA POOL #0AL3319 3138EKVM4 3.500% 03/01/2043 DD 03/01/13	108.0025 108.0025	37,787.21 37,787.21	105.40 105.40	38,990.76 38,990.76	0.04	1,203.55 1,203.55
56,341.492 FNMA POOL #0AL3423 3138EKYV1 5.000% 05/01/2040 DD 03/01/13	116.0946 116.0946	61,549.58 61,549.58	234.67 234.67	65,409.45 65,409.45	0.07	3,859.87 3,859.87
244,818.590 FNMA POOL #0AL4905 3138EMNX5 3.000% 02/01/2043 DD 02/01/14	106.9979 106.9979	251,099.00 251,099.00	611.94 611.94	261,950.64 261,950.64	0.28	10,851.64 10,851.64
112,661.540 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	106.5449 106.5449	113,758.24 113,758.24	281.79 281.79	120,035.08 120,035.08	0.13	6,276.84 6,276.84
78,428.940 FNMA POOL #0AL7769 3138EQT36 3.000% 12/01/2043 DD 11/01/15	106.3119 106.3119	80,137.25 80,137.25	195.98 195.98	83,379.32 83,379.32	0.09	3,242.07 3,242.07
69,974.410 FNMA POOL #0AL7855 3138EQWR9 3.000% 10/01/2043 DD 12/01/15	106.4911 106.4911	72,297.53 72,297.53	174.84 174.84	74,516.49 74,516.49	0.08	2,218.96 2,218.96
185,854.490 FNMA POOL #0AL9106 3138ERDL1 4.500% 02/01/2046 DD 09/01/16	110.5559 110.5559	199,274.15 199,274.15	696.94 696.94	205,473.16 205,473.16	0.22	6,199.01 6,199.01
336,311.940 FNMA POOL #0AL9107 3138ERDM9 4.500% 03/01/2046 DD 09/01/16	111.9669 111.9669	360,031.34 360,031.34	1,261.08 1,261.08	376,558.19 376,558.19	0.41	16,526.85 16,526.85

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
84,703.710 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	108.5358 108.5358	87,043.68 87,043.68	211.79 211.79	91,933.82 91,933.82	 0.10	4,890.14 4,890.14
113,684.870 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	108.8107 108.8107	117,162.81 117,162.81	284.21 284.21	123,701.34 123,701.34	 0.13	6,538.53 6,538.53
285,006.740 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	107.8548 107.8548	295,222.51 295,222.51	831.42 831.42	307,393.37 307,393.37	 0.33	12,170.86 12,170.86
473,363.228 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	108.9772 108.9772	504,711.97 504,711.97	1,577.90 1,577.90	515,858.14 515,858.14	 0.56	11,146.17 11,146.17
935,841.290 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	106.5551 106.5551	982,345.77 982,345.77	2,729.55 2,729.55	997,186.49 997,186.49	 1.07	14,840.72 14,840.72
98,527.446 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	110.5013 110.5013	99,959.82 99,959.82	287.37 287.37	108,874.07 108,874.07	 0.12	8,914.25 8,914.25
106,160.700 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	108.5395 108.5395	109,653.63 109,653.63	265.36 265.36	115,226.32 115,226.32	 0.12	5,572.69 5,572.69
92,888.516 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	108.6673 108.6673	95,627.10 95,627.10	270.94 270.94	100,939.49 100,939.49	 0.11	5,312.39 5,312.39
223,658.232 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	108.4625 108.4625	231,778.34 231,778.34	652.24 652.24	242,585.41 242,585.41	 0.26	10,807.07 10,807.07

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
217,819.660	FNMA POOL #0AZ0846	108.7447	230,588.56	726.02	236,867.42		6,278.86
3138YR5G9	4.000% 07/01/2045 DD 07/01/15	108.7447	230,588.56	726.02	236,867.42	0.26	6,278.86
7,257.634	FNMA POOL #0694448	115.9492	7,810.06	33.23	8,415.17		605.11
31400QP98	5.500% 04/01/2033 DD 03/01/03	115.9492	7,810.06	33.23	8,415.17	0.01	605.11
9,271.917	FNMA POOL #0694655	116.4263	9,977.47	42.53	10,794.95		817.48
31400QWQ2	5.500% 04/01/2033 DD 03/01/03	116.4263	9,977.47	42.53	10,794.95	0.01	817.48
4,198.230	FNMA POOL #0702690	112.4889	4,475.36	17.42	4,722.54		247.18
31401AUP0	5.000% 07/01/2033 DD 07/01/03	112.4889	4,475.36	17.42	4,722.54	0.01	247.18
13,251.855	FNMA POOL #0725236	110.5558	13,947.24	49.60	14,650.70		703.46
31402CV58	4.500% 03/01/2034 DD 02/01/04	110.5558	13,947.24	49.60	14,650.70	0.02	703.46
36,835.909	FNMA POOL #0745870	116.2025	39,171.96	153.45	42,804.24		3,632.28
31403DT33	5.000% 10/01/2036 DD 09/01/06	116.2025	39,171.96	153.45	42,804.24	0.05	3,632.28
4,099.850	FNMA POOL #0829186	116.2386	4,378.17	17.05	4,765.61		387.44
31407FF39	5.000% 07/01/2035 DD 07/01/05	116.2386	4,378.17	17.05	4,765.61	0.01	387.44
3,557.750	FNMA POOL #0850278	113.3534	3,837.50	16.43	4,032.83		195.33
31408FUB3	5.500% 12/01/2035 DD 12/01/05	113.3534	3,837.50	16.43	4,032.83	0.00	195.33
171.580	FNMA POOL #0879628	100.2999	172.54	0.87	172.09		-0.45
31409VHD8	5.500% 06/01/2021 DD 06/01/06	100.2999	172.54	0.87	172.09	0.00	-0.45

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
149,301.620 FNMA POOL #0BE2335 3140FMSZO 3.500% 02/01/2047 DD 02/01/17	107.1328 107.1328	152,275.60 152,275.60	435.55 435.55	159,951.06 159,951.06	 0.17	7,675.46 7,675.46
218,539.940 FNMA POOL #0BE5041 3140FQS73 3.500% 11/01/2046 DD 12/01/16	108.3262 108.3262	223,961.77 223,961.77	637.36 637.36	236,735.96 236,735.96	 0.26	12,774.19 12,774.19
312,875.025 FNMA POOL #0BM4676 3140J9FS5 4.000% 10/01/2048 DD 10/01/18	110.2346 110.2346	322,196.06 322,196.06	1,042.90 1,042.90	344,896.46 344,896.46	 0.37	22,700.40 22,700.40
119,849.600 FNMA POOL #0BN0334 3140JGLQ6 4.000% 12/01/2048 DD 12/01/18	106.8142 106.8142	124,683.53 124,683.53	399.53 399.53	128,016.34 128,016.34	 0.14	3,332.81 3,332.81
152,342.052 FNMA POOL #0BN6595 3140JPKH7 3.500% 05/01/2049 DD 05/01/19	105.6247 105.6247	155,791.15 155,791.15	444.23 444.23	160,910.77 160,910.77	 0.17	5,119.62 5,119.62
221,529.460 FNMA POOL #0BO2200 3140JWNS5 3.500% 09/01/2049 DD 09/01/19	105.6385 105.6385	228,844.78 228,844.78	646.10 646.10	234,020.49 234,020.49	 0.25	5,175.71 5,175.71
387,758.406 FNMA POOL #0BO2263 3140JWQR4 3.500% 10/01/2049 DD 10/01/19	105.6469 105.6469	399,790.87 399,790.87	1,130.88 1,130.88	409,654.84 409,654.84	 0.44	9,863.97 9,863.97
444,980.659 FNMA POOL #0BO3192 3140JXRN0 3.000% 10/01/2049 DD 10/01/19	104.9463 104.9463	456,788.25 456,788.25	1,112.59 1,112.59	466,990.91 466,990.91	 0.50	10,202.66 10,202.66
1,274,891.663 FNMA POOL #0BP5709 3140KDKX7 2.500% 05/01/2050 DD 05/01/20	105.5066 105.5066	1,320,705.09 1,320,705.09	2,656.08 2,656.08	1,345,095.17 1,345,095.17	 1.45	24,390.08 24,390.08

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
521,861.240 FNMA POOL #0BQ3000 3140KNKN7 2.000% 10/01/2050 DD 10/01/20	103.8884 103.8884	540,414.06 540,414.06	869.80 869.80	542,153.41 542,153.41	0.58	1,739.35 1,739.35
339,312.710 FNMA POOL #0BQ5487 3140KRCZ0 2.500% 11/01/2050 DD 11/01/20	105.5066 105.5066	356,431.51 356,431.51	707.56 707.56	357,997.39 357,997.39	0.39	1,565.88 1,565.88
141,354.960 FNMA POOL #0CA2474 3140Q9XC2 4.000% 07/01/2048 DD 09/01/18	106.8917 106.8917	146,341.04 146,341.04	471.20 471.20	151,096.69 151,096.69	0.16	4,755.65 4,755.65
126,459.030 FNMA POOL #0CA2963 3140QAJH4 4.500% 01/01/2049 DD 12/01/18	108.5076 108.5076	133,461.06 133,461.06	474.30 474.30	137,217.67 137,217.67	0.15	3,756.61 3,756.61
421,006.426 FNMA POOL #0CA4976 3140QCQ66 3.000% 01/01/2050 DD 12/01/19	106.5987 106.5987	447,431.99 447,431.99	1,052.45 1,052.45	448,787.31 448,787.31	0.48	1,355.32 1,355.32
446,473.614 FNMA POOL #0CA6427 3140QED90 3.000% 07/01/2050 DD 06/01/20	105.7797 105.7797	474,434.23 474,434.23	1,116.25 1,116.25	472,278.66 472,278.66	0.51	-2,155.57 -2,155.57
350,766.593 FNMA POOL #0CA7224 3140QFA25 2.000% 10/01/2050 DD 09/01/20	103.9712 103.9712	363,796.21 363,796.21	584.60 584.60	364,696.27 364,696.27	0.39	900.06 900.06
987,484.999 FNMA POOL #0CA7587 3140QFND7 1.500% 11/01/2050 DD 10/01/20	101.0952 101.0952	997,468.31 997,468.31	1,260.92 1,260.92	998,299.97 998,299.97	1.08	831.66 831.66
105,610.483 FNMA POOL #0FM1028 3140X4EA0 3.500% 06/01/2049 DD 06/01/19	105.3925 105.3925	108,419.56 108,419.56	308.14 308.14	111,305.52 111,305.52	0.12	2,885.96 2,885.96

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
162,639.696 FNMA POOL #0FM1875 3140X5CM3 4.000% 01/01/2049 DD 11/01/19	106.4389 106.4389	169,908.82 169,908.82	542.19 542.19	173,111.86 173,111.86	 0.19	3,203.04 3,203.04
446,598.850 FNMA POOL #0FM3480 3140X62N0 2.500% 06/01/2050 DD 06/01/20	105.5066 105.5066	465,195.45 465,195.45	930.37 930.37	471,191.37 471,191.37	 0.51	5,995.92 5,995.92
276,937.394 FNMA POOL #0FM2714 3140X6AQ4 3.000% 03/01/2050 DD 03/01/20	105.5973 105.5973	294,090.59 294,090.59	692.29 692.29	292,438.44 292,438.44	 0.32	-1,652.15 -1,652.15
264,955.960 FNMA POOL #0FM3241 3140X6S77 3.000% 07/01/2050 DD 06/01/20	106.2366 106.2366	281,185.40 281,185.40	662.47 662.47	281,480.30 281,480.30	 0.30	294.90 294.90
347,310.638 FNMA POOL #0FM4374 3140X72G3 2.000% 09/01/2050 DD 09/01/20	103.9199 103.9199	359,402.24 359,402.24	578.77 578.77	360,924.85 360,924.85	 0.39	1,522.61 1,522.61
293,524.800 FNMA POOL #0FM3727 3140X7D97 3.000% 07/01/2050 DD 07/01/20	104.9054 104.9054	310,573.93 310,573.93	733.77 733.77	307,923.29 307,923.29	 0.33	-2,650.64 -2,650.64
518,550.210 FNMA POOL #0FM4635 3140X8EH6 2.000% 11/01/2050 DD 10/01/20	104.0832 104.0832	538,518.42 538,518.42	864.28 864.28	539,723.88 539,723.88	 0.58	1,205.46 1,205.46
1,109.554 FNMA POOL #0895203 31410RRY7 6.500% 08/01/2036 DD 08/01/06	112.0371 112.0371	1,219.56 1,219.56	5.89 5.89	1,243.11 1,243.11	 0.00	23.55 23.55
1,610.550 FNMA POOL #0899147 31410V5G1 5.500% 04/01/2037 DD 04/01/07	116.9722 116.9722	1,735.67 1,735.67	7.38 7.38	1,883.90 1,883.90	 0.00	148.23 148.23

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
2,587.706	FNMA POOL #0914724	115.4949	2,789.58	11.84	2,988.67		199.09
	31411UG96 5.500% 04/01/2037 DD 03/01/07	115.4949	2,789.58	11.84	2,988.67	0.00	199.09
4,620.360	FNMA POOL #0929637	116.9374	4,982.03	21.14	5,402.93		420.90
	31412MZA9 5.500% 06/01/2038 DD 06/01/08	116.9374	4,982.03	21.14	5,402.93	0.01	420.90
3,615.463	FNMA POOL #0933511	118.2933	3,936.34	18.04	4,276.85		340.51
	31412SR80 6.000% 02/01/2038 DD 02/01/08	118.2933	3,936.34	18.04	4,276.85	0.00	340.51
9,156.510	FNMA POOL #0942165	118.4589	9,954.67	45.82	10,846.70		892.03
	31413DFE2 6.000% 07/01/2037 DD 07/01/07	118.4589	9,954.67	45.82	10,846.70	0.01	892.03
1,180.772	FNMA POOL #0946019	112.0371	1,299.65	6.51	1,322.90		23.25
	31413HPC6 6.500% 09/01/2037 DD 09/01/07	112.0371	1,299.65	6.51	1,322.90	0.00	23.25
1,138.430	FNMA POOL #0946594	118.0682	1,235.49	5.58	1,344.12		108.63
	31413JC77 6.000% 09/01/2037 DD 08/01/07	118.0682	1,235.49	5.58	1,344.12	0.00	108.63
1,343.590	FNMA POOL #0949301	114.1428	1,460.82	6.76	1,533.61		72.79
	31413MDE4 6.000% 10/01/2037 DD 10/01/07	114.1428	1,460.82	6.76	1,533.61	0.00	72.79
3,412.910	FNMA POOL #0972960	110.6382	3,652.10	14.26	3,775.98		123.88
	31414QMH7 5.000% 03/01/2038 DD 02/01/08	110.6382	3,652.10	14.26	3,775.98	0.00	123.88
4,264.679	FNMA POOL #0974151	117.9104	4,636.53	21.39	5,028.50		391.97
	31414RWL5 6.000% 02/01/2038 DD 02/01/08	117.9104	4,636.53	21.39	5,028.50	0.01	391.97

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,204.622 FNMA POOL #0992032 31415XA92 5.500% 10/01/2038 DD 10/01/08	117.5596 117.5596	3,457.66 3,457.66	14.63 14.63	3,767.34 3,767.34	0.00	309.68 309.68
3,112.630 FNMA POOL #0992293 31415XKE0 5.000% 01/01/2039 DD 01/01/09	116.2846 116.2846	3,328.91 3,328.91	13.02 13.02	3,619.51 3,619.51	0.00	290.60 290.60
71,945.660 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	110.2202 110.2202	75,308.41 75,308.41	239.88 239.88	79,298.63 79,298.63	0.09	3,990.22 3,990.22
42,723.210 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	109.0328 109.0328	45,315.68 45,315.68	142.29 142.29	46,582.31 46,582.31	0.05	1,266.63 1,266.63
75,230.530 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	107.9699 107.9699	78,709.96 78,709.96	219.48 219.48	81,226.36 81,226.36	0.09	2,516.40 2,516.40
38,997.591 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	106.5499 106.5499	39,070.11 39,070.11	97.40 97.40	41,551.89 41,551.89	0.04	2,481.78 2,481.78
105,560.770 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	109.0892 109.0892	105,987.87 105,987.87	263.81 263.81	115,155.45 115,155.45	0.12	9,167.58 9,167.58
3,863.620 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	112.2838 112.2838	4,078.14 4,078.14	14.51 14.51	4,338.22 4,338.22	0.00	260.08 260.08
32,191.620 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	116.2869 116.2869	34,431.05 34,431.05	134.23 134.23	37,434.65 37,434.65	0.04	3,003.60 3,003.60

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref		Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
42,241.760	FNMA POOL #0MA0907	109.7075	44,446.65	140.80	46,342.38		1,895.73
31418AAH1	4.000% 11/01/2041 DD 10/01/11	109.7075	44,446.65	140.80	46,342.38	0.05	1,895.73
108,459.050	FNMA POOL #0MA2671	106.8446	114,191.05	316.26	115,882.60		1,691.55
31418B6H4	3.500% 07/01/2046 DD 06/01/16	106.8446	114,191.05	316.26	115,882.60	0.12	1,691.55
113,630.040	FNMA POOL #0MA1926	111.4561	122,153.40	426.25	126,647.58		4,494.18
31418BD86	4.500% 06/01/2044 DD 05/01/14	111.4561	122,153.40	426.25	126,647.58	0.14	4,494.18
238,947.700	FNMA POOL #0MA2549	107.0426	250,572.39	696.88	255,775.73		5,203.34
31418BZP4	3.500% 03/01/2046 DD 02/01/16	107.0426	250,572.39	696.88	255,775.73	0.28	5,203.34
835,675.416	FNMA POOL #0MA3495	106.7606	859,225.14	2,785.66	892,172.16		32,947.02
31418C3D4	4.000% 09/01/2048 DD 09/01/18	106.7606	859,225.14	2,785.66	892,172.16	0.96	32,947.02
128,263.699	FNMA POOL #0MA3521	106.6798	133,455.93	427.55	136,831.45		3,375.52
31418C4F8	4.000% 11/01/2048 DD 10/01/18	106.6798	133,455.93	427.55	136,831.45	0.15	3,375.52
112,297.617	FNMA POOL #0MA3537	108.4091	118,135.30	421.04	121,740.83		3,605.53
31418C4X9	4.500% 12/01/2048 DD 11/01/18	108.4091	118,135.30	421.04	121,740.83	0.13	3,605.53
93,760.424	FNMA POOL #0MA3467	106.7477	97,377.83	312.48	100,087.10		2,709.27
31418CZ98	4.000% 05/01/2048 DD 08/01/18	106.7477	97,377.83	312.48	100,087.10	0.11	2,709.27
152,792.980	FNMA POOL #0MA3444	108.8208	161,246.05	572.88	166,270.49		5,024.44
31418CZJ6	4.500% 08/01/2048 DD 07/01/18	108.8208	161,246.05	572.88	166,270.49	0.18	5,024.44

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
123,942.915 FNMA POOL #0MA3614 31418DAQ5 3.500% 02/01/2049 DD 02/01/19	105.6478 105.6478	127,283.05 127,283.05	361.46 361.46	130,942.92 130,942.92	0.14	3,659.87 3,659.87
164,084.094 FNMA POOL #0MA3616 31418DAS1 4.500% 03/01/2049 DD 02/01/19	108.4201 108.4201	171,731.70 171,731.70	615.29 615.29	177,900.15 177,900.15	0.19	6,168.45 6,168.45
157,435.261 FNMA POOL #0MA3637 31418DBF8 3.500% 03/01/2049 DD 03/01/19	105.6453 105.6453	161,701.10 161,701.10	459.11 459.11	166,322.94 166,322.94	0.18	4,621.84 4,621.84
182,254.662 FNMA POOL #0MA3692 31418DC67 3.500% 07/01/2049 DD 06/01/19	105.6415 105.6415	186,683.28 186,683.28	531.59 531.59	192,536.48 192,536.48	0.21	5,853.20 5,853.20
981,375.120 FNMA POOL #0MA3686 31418DCY6 3.500% 05/01/2049 DD 05/01/19	105.5363 105.5363	996,673.68 996,673.68	2,862.23 2,862.23	1,035,707.34 1,035,707.34	1.12	39,033.66 39,033.66
168,712.200 FNMA POOL #0MA3744 31418DES7 3.000% 07/01/2049 DD 07/01/19	104.8821 104.8821	169,657.41 169,657.41	421.85 421.85	176,948.93 176,948.93	0.19	7,291.52 7,291.52
117,935.695 FNMA POOL #0MA3775 31418DFR8 3.500% 09/01/2049 DD 08/01/19	105.6378 105.6378	121,065.78 121,065.78	344.10 344.10	124,584.67 124,584.67	0.13	3,518.89 3,518.89
207,291.871 FNMA POOL #0MA3834 31418DHL9 3.000% 10/01/2049 DD 10/01/19	104.8635 104.8635	210,110.05 210,110.05	518.32 518.32	217,373.52 217,373.52	0.23	7,263.47 7,263.47
227,643.710 FNMA POOL #0MA3905 31418DKT8 3.000% 01/01/2050 DD 12/01/19	104.8484 104.8484	230,939.10 230,939.10	569.16 569.16	238,680.68 238,680.68	0.26	7,741.58 7,741.58

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
347,366.335 FNMA POOL #0MA4119 31418DSH6 2.000% 09/01/2050 DD 08/01/20	103.8884 103.8884	358,824.61 358,824.61	579.08 579.08	360,873.40 360,873.40	0.39	2,048.79 2,048.79
349,873.130 FNMA POOL #0MA4158 31418DTQ5 2.000% 10/01/2050 DD 09/01/20	103.8884 103.8884	361,495.63 361,495.63	583.11 583.11	363,477.67 363,477.67	0.39	1,982.04 1,982.04
23,041.070 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	112.2842 112.2842	24,322.13 24,322.13	86.49 86.49	25,871.49 25,871.49	0.03	1,549.36 1,549.36
52,581.934 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	111.8923 111.8923	55,515.84 55,515.84	197.16 197.16	58,835.14 58,835.14	0.06	3,319.30 3,319.30
23,194.420 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	109.0196 109.0196	24,138.48 24,138.48	77.19 77.19	25,286.47 25,286.47	0.03	1,147.99 1,147.99
52,230.133 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	110.2162 110.2162	54,351.82 54,351.82	174.22 174.22	57,566.07 57,566.07	0.06	3,214.25 3,214.25
26,467.479 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	109.0164 109.0164	27,541.88 27,541.88	88.35 88.35	28,853.88 28,853.88	0.03	1,312.00 1,312.00
300,000.000 FISERV INC 337738AU2 3.500% 07/01/2029 DD 06/24/19	114.1856 114.1856	299,562.84 299,562.84	5,250.72 5,250.72	342,556.93 342,556.93	0.37	42,994.09 42,994.09
225,000.000 FLORIDA ST BRD OF ADMIN FIN CO 341271AF1 2.154% 07/01/2030 DD 09/16/20	105.2220 105.2220	225,000.00 225,000.00	1,413.56 1,413.56	236,749.50 236,749.50	0.26	11,749.50 11,749.50

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 FLUOR CORP 343412AF9 4.250% 09/15/2028 DD 08/29/18	99.7530 99.7530	99,831.78 99,831.78	1,251.30 1,251.30	99,753.00 99,753.00	0.11	-78.78 -78.78
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	106.5000 106.5000	80,000.00 80,000.00	224.40 224.40	85,200.00 85,200.00	0.09	5,200.00 5,200.00
350,000.000 FRANCISCAN MISSIONARIES OF OUR 351837AA7 3.914% 07/01/2049 DD 10/29/19	118.6079 118.6079	350,000.00 350,000.00	6,849.92 6,849.92	415,127.52 415,127.52	0.45	65,127.52 65,127.52
175,000.000 FRESENIUS MEDICAL CARE US 144A 35805BAB4 2.375% 02/16/2031 DD 09/16/20	101.6353 101.6353	174,485.02 174,485.02	1,212.29 1,212.29	177,861.69 177,861.69	0.19	3,376.67 3,376.67
33,560.081 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	105.2557 105.2557	33,216.38 33,216.38	83.95 83.95	35,323.91 35,323.91	0.04	2,107.53 2,107.53
33,315.788 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	110.7861 110.7861	34,867.35 34,867.35	110.98 110.98	36,909.26 36,909.26	0.04	2,041.91 2,041.91
36,971.220 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	110.7805 110.7805	38,358.64 38,358.64	123.38 123.38	40,956.90 40,956.90	0.04	2,598.26 2,598.26
29,648.497 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	111.6325 111.6325	31,358.61 31,358.61	111.29 111.29	33,097.35 33,097.35	0.04	1,738.74 1,738.74
21,986.990 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	111.4117 111.4117	23,533.34 23,533.34	82.40 82.40	24,496.07 24,496.07	0.03	962.73 962.73

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,204.710 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	111.6367 111.6367	11,911.62 11,911.62	42.10 42.10	12,508.57 12,508.57	0.01	596.95 596.95
42,152.530 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	111.6372 111.6372	45,690.51 45,690.51	158.10 158.10	47,057.92 47,057.92	0.05	1,367.41 1,367.41
39,940.410 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	106.5638 106.5638	40,152.88 40,152.88	99.82 99.82	42,562.03 42,562.03	0.05	2,409.15 2,409.15
95,644.946 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	109.6827 109.6827	98,686.45 98,686.45	279.00 279.00	104,906.00 104,906.00	0.11	6,219.55 6,219.55
31,843.372 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	106.4286 106.4286	32,839.20 32,839.20	93.00 93.00	33,890.45 33,890.45	0.04	1,051.25 1,051.25
40,030.970 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	109.2678 109.2678	42,602.27 42,602.27	133.36 133.36	43,740.97 43,740.97	0.05	1,138.70 1,138.70
120,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	107.2141 107.2141	120,000.00 120,000.00	190.91 190.91	128,656.97 128,656.97	0.14	8,656.97 8,656.97
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	111.3213 111.3213	282,461.85 282,461.85	803.52 803.52	306,133.69 306,133.69	0.33	23,671.84 23,671.84
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	111.5530 111.5530	309,030.13 309,030.13	933.41 933.41	334,659.09 334,659.09	0.36	25,628.96 25,628.96

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
300,000.000 GS MORTGAGE SECURITIES GC40 A3 36257HBN5 2.904% 07/10/2052 DD 07/01/19	109.6792 109.6792	302,911.72 302,911.72	726.02 726.02	329,037.66 329,037.66	0.35	26,125.94 26,125.94
350,000.000 GAINESVILLE FL UTILITIES SYS R 362848UP6 5.000% 10/01/2044 DD 04/12/19	129.4220 129.4220	408,774.10 408,774.10	4,374.78 4,374.78	452,977.00 452,977.00	0.49	44,202.90 44,202.90
115,000.000 GENERAL DYNAMICS CORP 369550BG2 3.500% 05/15/2025 DD 05/11/18	111.7802 111.7802	114,080.42 114,080.42	514.30 514.30	128,547.24 128,547.24	0.14	14,466.82 14,466.82
75,000.000 GENERAL ELECTRIC CO 36962GT95 5.550% 01/05/2026 DD 01/05/06	121.0639 121.0639	78,847.18 78,847.18	2,036.40 2,036.40	90,797.94 90,797.94	0.10	11,950.76 11,950.76
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	135.3892 135.3892	49,966.63 49,966.63	825.04 825.04	67,694.60 67,694.60	0.07	17,727.97 17,727.97
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	105.9915 105.9915	39,965.12 39,965.12	213.80 213.80	42,396.61 42,396.61	0.05	2,431.49 2,431.49
100,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBT2 4.350% 01/17/2027 DD 01/17/17	113.8388 113.8388	101,009.67 101,009.67	1,987.32 1,987.32	113,838.78 113,838.78	0.12	12,829.11 12,829.11
200,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCS3 5.650% 01/17/2029 DD 01/17/19	123.9089 123.9089	204,404.91 204,404.91	5,164.44 5,164.44	247,817.81 247,817.81	0.27	43,412.90 43,412.90
280,000.000 GILROY CA UNIF SCH DIST 376087GM8 3.364% 08/01/2047 DD 10/31/19	105.2660 105.2660	280,000.00 280,000.00	3,924.36 3,924.36	294,744.80 294,744.80	0.32	14,744.80 14,744.80

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	111.6782 111.6782	59,900.61 59,900.61	484.94 484.94	67,006.90 67,006.90	0.07	7,106.29 7,106.29
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	113.5948 113.5948	115,056.49 115,056.49	1,518.51 1,518.51	130,633.96 130,633.96	0.14	15,577.47 15,577.47
80,000.000 HP INC 40434LAC9 3.400% 06/17/2030 DD 06/17/20	111.2853 111.2853	81,064.94 81,064.94	109.65 109.65	89,028.27 89,028.27	0.10	7,963.33 7,963.33
150,000.000 HACKENSACK MERIDIAN HEALTH INC 404530AD9 2.875% 09/01/2050 DD 08/26/20	103.1754 103.1754	150,000.00 150,000.00	1,506.92 1,506.92	154,763.15 154,763.15	0.17	4,763.15 4,763.15
150,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAG9 3.100% 02/15/2030 DD 09/16/19	109.2334 109.2334	149,540.72 149,540.72	1,762.70 1,762.70	163,850.07 163,850.07	0.18	14,309.35 14,309.35
90,000.000 HUDSON PACIFIC PROPERTIES LP 44409MAA4 3.950% 11/01/2027 DD 10/02/17	110.0761 110.0761	89,886.73 89,886.73	592.46 592.46	99,068.49 99,068.49	0.11	9,181.76 9,181.76
185,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BT3 6.250% 05/15/2026 DD 05/10/19	105.8900 105.8900	187,417.06 187,417.06	1,477.40 1,477.40	195,896.50 195,896.50	0.21	8,479.44 8,479.44
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	144.6890 144.6890	243,141.35 243,141.35	5,412.90 5,412.90	282,143.55 282,143.55	0.30	39,002.20 39,002.20
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	109.7042 109.7042	24,925.53 24,925.53	212.52 212.52	27,426.05 27,426.05	0.03	2,500.52 2,500.52

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 IRON MOUNTAIN INC 144A 46284VAF8 4.875% 09/15/2029 DD 09/09/19	105.5000 105.5000	100,000.00 100,000.00	1,435.04 1,435.04	105,500.00 105,500.00	 0.11	5,500.00 5,500.00
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	111.5940 111.5940	282,488.77 282,488.77	824.60 824.60	306,883.58 306,883.58	 0.33	24,394.81 24,394.81
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	106.8801 106.8801	204,319.68 204,319.68	1,153.20 1,153.20	219,104.12 219,104.12	 0.24	14,784.44 14,784.44
98,449.580 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	104.4471 104.4471	102,470.16 102,470.16	257.92 257.92	102,827.72 102,827.72	 0.11	357.56 357.56
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	112.2087 112.2087	330,473.64 330,473.64	950.46 950.46	336,626.04 336,626.04	 0.36	6,152.40 6,152.40
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	115.0470 115.0470	110,000.00 110,000.00	2,191.52 2,191.52	126,551.70 126,551.70	 0.14	16,551.70 16,551.70
180,000.000 KELLOGG CO 487836BW7 4.300% 05/15/2028 DD 05/14/18	119.7146 119.7146	179,505.87 179,505.87	989.11 989.11	215,486.36 215,486.36	 0.23	35,980.49 35,980.49
200,000.000 KEURIG DR PEPPER INC 49271VAF7 4.597% 05/25/2028 DD 05/25/19	121.7103 121.7103	200,000.00 200,000.00	919.56 919.56	243,420.63 243,420.63	 0.26	43,420.63 43,420.63
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	101.0480 101.0480	45,070.61 45,070.61	618.60 618.60	45,471.61 45,471.61	 0.05	401.00 401.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
180,000.000 KEYCORP 49326EEJ8 2.550% 10/01/2029 DD 09/11/19	108.3084 108.3084	179,873.29 179,873.29	1,147.58 1,147.58	194,955.13 194,955.13	0.21	15,081.84 15,081.84
100,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17	119.1895 119.1895	99,913.98 99,913.98	1,088.49 1,088.49	119,189.46 119,189.46	0.13	19,275.48 19,275.48
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	112.1763 112.1763	39,882.53 39,882.53	437.20 437.20	44,870.53 44,870.53	0.05	4,988.00 4,988.00
260,000.000 KILROY REALTY LP 49427RAP7 3.050% 02/15/2030 DD 09/17/19	106.3961 106.3961	259,711.31 259,711.31	3,006.08 3,006.08	276,629.79 276,629.79	0.30	16,918.48 16,918.48
300,000.000 KROGER CO/THE 501044CN9 5.400% 07/15/2040 DD 07/13/10	135.8225 135.8225	370,313.80 370,313.80	7,490.50 7,490.50	407,467.47 407,467.47	0.44	37,153.67 37,153.67
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	108.8989 108.8989	14,928.36 14,928.36	100.01 100.01	16,334.84 16,334.84	0.02	1,406.48 1,406.48
170,000.000 LAZARD GROUP LLC 52107QAJ4 4.500% 09/19/2028 DD 09/19/18	118.6833 118.6833	168,733.33 168,733.33	2,167.22 2,167.22	201,761.53 201,761.53	0.22	33,028.20 33,028.20
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	108.7864 108.7864	90,328.46 90,328.46	181.05 181.05	97,907.79 97,907.79	0.11	7,579.33 7,579.33
115,000.000 LIFE STORAGE LP 53227JAA2 3.875% 12/15/2027 DD 12/07/17	114.2537 114.2537	114,597.56 114,597.56	203.66 203.66	131,391.74 131,391.74	0.14	16,794.18 16,794.18

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 LIFE STORAGE LP 53227JAC8 2.200% 10/15/2030 DD 09/23/20	102.0771 102.0771	74,652.00 74,652.00	449.32 449.32	76,557.79 76,557.79	 0.08	1,905.79 1,905.79
200,000.000 LINCOLN NATIONAL CORP 534187BJ7 3.050% 01/15/2030 DD 08/19/19	111.5350 111.5350	199,812.58 199,812.58	2,820.40 2,820.40	223,069.91 223,069.91	 0.24	23,257.33 23,257.33
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	165.2800 165.2800	468,492.34 468,492.34	8,662.77 8,662.77	520,632.00 520,632.00	 0.56	52,139.66 52,139.66
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	152.4810 152.4810	66,647.30 66,647.30	1,571.60 1,571.60	83,864.55 83,864.55	 0.09	17,217.25 17,217.25
95,000.000 MPLX LP 55336VBN9 4.250% 12/01/2027 DD 12/01/19	117.4171 117.4171	95,380.46 95,380.46	336.35 336.35	111,546.22 111,546.22	 0.12	16,165.76 16,165.76
175,000.000 MARATHON PETROLEUM CORP 56585ABD3 3.800% 04/01/2028 DD 04/01/19	111.4795 111.4795	171,810.92 171,810.92	1,662.66 1,662.66	195,089.19 195,089.19	 0.21	23,278.27 23,278.27
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	101.3784 101.3784	45,150.61 45,150.61	999.10 999.10	45,620.28 45,620.28	 0.05	469.67 469.67
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	133.5173 133.5173	92,826.13 92,826.13	2,217.67 2,217.67	120,165.55 120,165.55	 0.13	27,339.42 27,339.42
75,000.000 MASSACHUSETTS ST WTR RESOURCES 576051WJ1 3.104% 08/01/2039 DD 11/01/19	109.2460 109.2460	75,000.00 75,000.00	970.38 970.38	81,934.50 81,934.50	 0.09	6,934.50 6,934.50

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	112.2213 112.2213	33,845.49 33,845.49	417.46 417.46	38,155.24 38,155.24	0.04	4,309.75 4,309.75
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	110.2333 110.2333	175,000.00 175,000.00	986.41 986.41	192,908.20 192,908.20	0.21	17,908.20 17,908.20
125,000.000 MERCY HEALTH/OH 58942HAB7 3.555% 08/01/2027 DD 12/21/17	110.5726 110.5726	125,000.00 125,000.00	1,851.75 1,851.75	138,215.76 138,215.76	0.15	13,215.76 13,215.76
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	130.5180 130.5180	110,324.87 110,324.87	724.28 724.28	110,940.30 110,940.30	0.12	615.43 615.43
125,000.000 MIAMI-DADE CNTY FL WTR & SWR R 59334DLS1 3.490% 10/01/2042 DD 11/06/19	107.8910 107.8910	125,000.00 125,000.00	1,090.86 1,090.86	134,863.75 134,863.75	0.15	9,863.75 9,863.75
230,000.000 MICROCHIP TECHNOLOGY INC 595017AP9 4.333% 06/01/2023 DD 05/29/18	108.2513 108.2513	230,000.00 230,000.00	830.49 830.49	248,978.05 248,978.05	0.27	18,978.05 18,978.05
145,000.000 MISSOURI ST HLTH & EDUCTNL FAC 60636AVL4 3.229% 05/15/2050 DD 04/03/20	116.7580 116.7580	145,000.00 145,000.00	598.45 598.45	169,299.10 169,299.10	0.18	24,299.10 24,299.10
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	117.8988 117.8988	100,257.44 100,257.44	1,365.02 1,365.02	117,898.83 117,898.83	0.13	17,641.39 17,641.39
65,000.000 MOUNT SINAI HOSPITALS GROUP IN 623115AC6 3.831% 07/01/2035 DD 12/21/17	107.6270 107.6270	65,000.00 65,000.00	1,244.76 1,244.76	69,957.54 69,957.54	0.08	4,957.54 4,957.54

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
155,000.000 NP SPE II LLC 1A A2 144A 62954JAB0 3.241% 09/20/2049 DD 08/29/19	101.1992 101.1992	154,999.56 154,999.56	-256.63 -256.63	156,858.73 156,858.73	 0.17	1,859.17 1,859.17
125,000.000 NATIONAL OILWELL VARCO INC 637071AM3 3.600% 12/01/2029 DD 11/14/19	104.5695 104.5695	124,170.50 124,170.50	375.10 375.10	130,711.85 130,711.85	 0.14	6,541.35 6,541.35
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	106.2500 106.2500	44,803.35 44,803.35	490.38 490.38	47,812.50 47,812.50	 0.05	3,009.15 3,009.15
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	102.1250 102.1250	30,000.00 30,000.00	859.86 859.86	30,637.50 30,637.50	 0.03	637.50 637.50
75,000.000 NETFLIX INC 144A 64110LAY2 3.625% 06/15/2025 DD 04/28/20	107.0740 107.0740	75,000.00 75,000.00	124.27 124.27	80,305.50 80,305.50	 0.09	5,305.50 5,305.50
200,000.000 NEW JERSEY ST TRANSPRTN TRUST 6461366S5 4.131% 06/15/2042 DD 12/18/19	103.5880 103.5880	200,000.00 200,000.00	377.57 377.57	207,176.00 207,176.00	 0.22	7,176.00 7,176.00
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	139.4580 139.4580	235,840.87 235,840.87	972.47 972.47	271,943.10 271,943.10	 0.29	36,102.23 36,102.23
100,000.000 NEW YORK ST THRUWAY AUTH 650009S61 3.500% 01/01/2042 DD 10/30/19	104.4850 104.4850	100,000.00 100,000.00	1,750.04 1,750.04	104,485.00 104,485.00	 0.11	4,485.00 4,485.00
310,000.000 NEW YORK TRANSPRTN DEV CORP LE 650117AA2 4.248% 09/01/2035 DD 04/15/20	110.9270 110.9270	310,000.00 310,000.00	4,389.60 4,389.60	343,873.70 343,873.70	 0.37	33,873.70 33,873.70

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	173.4140 173.4140	483,375.32 483,375.32	10,581.16 10,581.16	546,254.10 546,254.10	0.59	62,878.78 62,878.78
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	100.2500 100.2500	55,000.00 55,000.00	1,546.74 1,546.74	55,137.50 55,137.50	0.06	137.50 137.50
200,000.000 O'REILLY AUTOMOTIVE INC 67103HAG2 4.350% 06/01/2028 DD 05/17/18	118.9490 118.9490	199,630.22 199,630.22	725.09 725.09	237,898.08 237,898.08	0.26	38,267.86 38,267.86
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	110.5720 110.5720	49,691.94 49,691.94	99.45 99.45	55,286.00 55,286.00	0.06	5,594.06 5,594.06
110,000.000 OCCIDENTAL PETROLEUM CORP 674599CS2 3.500% 08/15/2029 DD 08/08/19	91.5170 91.5170	109,523.16 109,523.16	1,459.05 1,459.05	100,668.70 100,668.70	0.11	-8,854.46 -8,854.46
275,000.000 OHIO ST WTR DEV AUTH REVENUE 67765QHN9 5.000% 06/01/2044 DD 11/19/19	130.7690 130.7690	328,837.46 328,837.46	1,145.76 1,145.76	359,614.75 359,614.75	0.39	30,777.29 30,777.29
200,000.000 OKLAHOMA GAS AND ELECTRIC CO 678858BU4 3.300% 03/15/2030 DD 06/07/19	114.3409 114.3409	199,481.62 199,481.62	1,943.06 1,943.06	228,681.73 228,681.73	0.25	29,200.11 29,200.11
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	108.8638 108.8638	80,294.60 80,294.60	990.30 990.30	87,091.00 87,091.00	0.09	6,796.40 6,796.40
49,779.240 ONEMAIN FINANCIAL I 1A A1 144A 68267LAA6 2.370% 09/14/2032 DD 09/06/17	100.1308 100.1308	49,773.79 49,773.79	57.06 57.06	49,844.37 49,844.37	0.05	70.58 70.58

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
210,000.000 ONEOK INC 682680AW3 4.350% 03/15/2029 DD 03/13/19	113.4099 113.4099	209,442.78 209,442.78	2,689.74 2,689.74	238,160.80 238,160.80	0.26	28,718.02 28,718.02
300,000.000 ONEMAIN FINANCIAL IS 2A A 144A 68269BAA6 3.140% 10/14/2036 DD 09/20/19	107.9878 107.9878	299,881.28 299,881.28	455.76 455.76	323,963.49 323,963.49	0.35	24,082.21 24,082.21
135,000.000 OREGON ST 68609TKM9 5.000% 06/01/2034 DD 02/21/19	132.6050 132.6050	178,676.97 178,676.97	562.65 562.65	179,016.75 179,016.75	0.19	339.78 339.78
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	108.5240 108.5240	326,514.19 326,514.19	3,363.94 3,363.94	341,850.60 341,850.60	0.37	15,336.41 15,336.41
215,000.000 OWL ROCK TECHNOLOGY FINAN 144A 691205AE8 3.750% 06/17/2026 DD 12/17/20	100.5428 100.5428	213,573.55 213,573.55	325.05 325.05	216,166.99 216,166.99	0.23	2,593.44 2,593.44
175,000.000 PENSKE TRUCK LEASING CO L 144A 709599BE3 4.450% 01/29/2026 DD 01/29/19	115.7534 115.7534	174,646.86 174,646.86	3,307.08 3,307.08	202,568.47 202,568.47	0.22	27,921.61 27,921.61
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	110.1314 110.1314	44,746.64 44,746.64	207.09 207.09	49,559.15 49,559.15	0.05	4,812.51 4,812.51
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	115.9070 115.9070	180,000.00 180,000.00	2,113.08 2,113.08	208,632.60 208,632.60	0.22	28,632.60 28,632.60
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	109.9481 109.9481	75,000.00 75,000.00	821.06 821.06	82,461.08 82,461.08	0.09	7,461.08 7,461.08

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	110.6413 110.6413	60,715.49 60,715.49	637.10 637.10	66,384.80 66,384.80	0.07	5,669.31 5,669.31
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	102.3975 102.3975	49,889.44 49,889.44	589.32 589.32	51,198.74 51,198.74	0.06	1,309.30 1,309.30
250,000.000 ROPER TECHNOLOGIES INC 776743AG1 2.950% 09/15/2029 DD 08/26/19	109.8643 109.8643	251,039.11 251,039.11	2,172.00 2,172.00	274,660.65 274,660.65	0.30	23,621.54 23,621.54
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	102.3727 102.3727	49,997.11 49,997.11	220.48 220.48	51,186.37 51,186.37	0.06	1,189.26 1,189.26
125,000.000 SSM HEALTH CARE CORP 784710AB1 3.688% 06/01/2023 DD 05/08/18	106.7935 106.7935	124,563.57 124,563.57	384.09 384.09	133,491.87 133,491.87	0.14	8,928.30 8,928.30
55,068.960 SOFI PROFESSIONAL D A2FX 144A 78471CAB5 2.650% 09/25/2040 DD 07/25/17	103.0278 103.0278	55,055.34 55,055.34	27.44 27.44	56,736.34 56,736.34	0.06	1,681.00 1,681.00
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	142.4300 142.4300	412,743.44 412,743.44	3,150.11 3,150.11	448,654.50 448,654.50	0.48	35,911.06 35,911.06
75,000.000 SANTA MONICA-MALIBU CA UNIF SC 802498UX1 3.114% 08/01/2043 DD 11/06/19	105.4920 105.4920	75,000.00 75,000.00	973.44 973.44	79,119.00 79,119.00	0.09	4,119.00 4,119.00
90,000.000 SANTANDER HOLDINGS USA INC 80282KAP1 4.400% 07/13/2027 DD 01/13/18	114.2849 114.2849	89,889.11 89,889.11	1,852.80 1,852.80	102,856.41 102,856.41	0.11	12,967.30 12,967.30

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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
200,000.000 SANTANDER HOLDINGS USA INC 80282KAW6 3.500% 06/07/2024 DD 06/07/19	108.0314 108.0314	199,879.66 199,879.66	470.50 470.50	216,062.86 216,062.86	0.23	16,183.20 16,183.20
250,000.000 SPECTRUM HEALTH SYSTEM OBLIGAT 84765EAA6 3.487% 07/15/2049 DD 10/29/19	114.5109 114.5109	250,000.00 250,000.00	4,030.50 4,030.50	286,277.35 286,277.35	0.31	36,277.35 36,277.35
84,970.890 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	95.0589 95.0589	84,970.89 84,970.89	871.34 871.34	80,772.35 80,772.35	0.09	-4,198.54 -4,198.54
125,000.000 ONEMAIN FINANCE CORP 85172FAM1 6.875% 03/15/2025 DD 03/12/18	116.1250 116.1250	125,000.00 125,000.00	2,530.22 2,530.22	145,156.25 145,156.25	0.16	20,156.25 20,156.25
75,000.000 ONEMAIN FINANCE CORP 85172FAR0 5.375% 11/15/2029 DD 11/07/19	112.5000 112.5000	75,493.77 75,493.77	515.24 515.24	84,375.00 84,375.00	0.09	8,881.23 8,881.23
205,000.000 STARBUCKS CORP 855244AV1 2.000% 03/12/2027 DD 03/12/20	106.1160 106.1160	204,251.16 204,251.16	1,241.35 1,241.35	217,537.82 217,537.82	0.23	13,286.66 13,286.66
210,000.000 STORE CAPITAL CORP 862121AB6 4.625% 03/15/2029 DD 02/28/19	116.0072 116.0072	208,682.80 208,682.80	2,859.90 2,859.90	243,615.20 243,615.20	0.26	34,932.40 34,932.40
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	102.0000 102.0000	35,126.88 35,126.88	670.82 670.82	35,700.00 35,700.00	0.04	573.12 573.12
210,000.000 TRUIST BANK 86787EBC0 3.200% 04/01/2024 DD 03/18/19	108.5464 108.5464	209,955.07 209,955.07	1,679.82 1,679.82	227,947.38 227,947.38	0.25	17,992.31 17,992.31

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
50,000.000 NUVEEN FINANCE LLC 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	112.7040 112.7040	49,984.88 49,984.88	343.64 343.64	56,352.01 56,352.01	0.06	6,367.13 6,367.13
300,000.000 3M CO 88579YBJ9 2.375% 08/26/2029 DD 08/26/19	108.2020 108.2020	297,145.52 297,145.52	2,489.60 2,489.60	324,606.12 324,606.12	0.35	27,460.60 27,460.60
220,000.000 TOLEDO HOSPITAL/THE 889184AC1 5.325% 11/15/2028 DD 10/25/18	117.8974 117.8974	220,000.00 220,000.00	1,496.83 1,496.83	259,374.33 259,374.33	0.28	39,374.33 39,374.33
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	103.7877 103.7877	79,953.41 79,953.41	1,047.44 1,047.44	83,030.19 83,030.19	0.09	3,076.78 3,076.78
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	101.8750 101.8750	25,000.00 25,000.00	568.57 568.57	25,468.75 25,468.75	0.03	468.75 468.75
245,000.000 TRI-STATE GENERATION AND TRANS 89566EAH1 4.700% 11/01/2044 DD 05/01/15	123.3369 123.3369	283,524.98 283,524.98	1,919.15 1,919.15	302,175.48 302,175.48	0.33	18,650.50 18,650.50
55,000.000 TRI-STATE GENERATION AND TRANS 89566EAK4 4.250% 06/01/2046 DD 05/23/16	115.5069 115.5069	60,121.29 60,121.29	194.68 194.68	63,528.81 63,528.81	0.07	3,407.52 3,407.52
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	111.0527 111.0527	70,435.26 70,435.26	1,047.77 1,047.77	77,736.90 77,736.90	0.08	7,301.64 7,301.64
105,000.000 UDR INC 90265EAQ3 3.200% 01/15/2030 DD 07/02/19	111.2832 111.2832	104,689.02 104,689.02	1,553.10 1,553.10	116,847.34 116,847.34	0.13	12,158.32 12,158.32

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
15,112.440 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	91.8162 91.8162	14,710.78 14,710.78	208.19 208.19	13,875.67 13,875.67	 0.01	-835.11 -835.11
75,000.000 UNITED RENTALS NORTH AMERICA I 911363AM1 3.875% 02/15/2031 DD 08/10/20	104.9050 104.9050	75,000.00 75,000.00	1,140.24 1,140.24	78,678.75 78,678.75	 0.08	3,678.75 3,678.75
380,000.000 U S TREASURY BOND 912810RS9 2.500% 05/15/2046 DD 05/15/16	119.4648 119.4648	370,641.81 370,641.81	1,233.43 1,233.43	453,966.41 453,966.41	 0.49	83,324.60 83,324.60
540,000.000 U S TREASURY BOND 912810RX8 3.000% 05/15/2047 DD 05/15/17	130.9570 130.9570	554,839.72 554,839.72	2,103.31 2,103.31	707,167.97 707,167.97	 0.76	152,328.25 152,328.25
575,312.903 US TREAS-CPI INFLAT 9128283R9 0.500% 01/15/2028 DD 01/15/18	113.3802 113.3802	552,963.93 552,963.93	1,328.85 1,328.85	652,290.97 652,290.97	 0.70	99,327.04 99,327.04
252,648.900 US TREAS-CPI INFLAT 9128285W6 0.875% 01/15/2029 DD 01/15/19	117.5104 117.5104	261,097.94 261,097.94	1,021.24 1,021.24	296,888.78 296,888.78	 0.32	35,790.84 35,790.84
839,808.750 US TREAS-CPI INFLAT 9128287D6 0.250% 07/15/2029 DD 07/15/19	113.1901 113.1901	845,998.46 845,998.46	969.89 969.89	950,580.40 950,580.40	 1.02	104,581.94 104,581.94
550,000.000 U S TREASURY NOTE 912828R69 1.625% 05/31/2023 DD 05/31/16	103.5664 103.5664	569,309.71 569,309.71	785.71 785.71	569,615.23 569,615.23	 0.61	305.52 305.52
1,280,000.000 U S TREASURY NOTE 912828ZQ6 0.625% 05/15/2030 DD 05/15/20	97.7656 97.7656	1,286,275.84 1,286,275.84	1,038.67 1,038.67	1,251,400.00 1,251,400.00	 1.35	-34,875.84 -34,875.84

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
315,000.000 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	144.5460 144.5460	414,236.16 414,236.16	2,322.50 2,322.50	455,319.90 455,319.90	0.49	41,083.74 41,083.74
67,145.860 VSE 2016-A VOI MORTGA AA 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	100.5818 100.5818	67,138.94 67,138.94	142.18 142.18	67,536.52 67,536.52	0.07	397.58 397.58
210,000.000 VALERO ENERGY CORP 91913YAW0 4.000% 04/01/2029 DD 03/25/19	112.5011 112.5011	208,629.98 208,629.98	2,099.86 2,099.86	236,252.23 236,252.23	0.25	27,622.25 27,622.25
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	115.0320 115.0320	24,898.61 24,898.61	476.30 476.30	28,758.01 28,758.01	0.03	3,859.40 3,859.40
100,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	111.9142 111.9142	99,462.53 99,462.53	962.40 962.40	111,914.18 111,914.18	0.12	12,451.65 12,451.65
125,000.000 VERIZON COMMUNICATIONS INC 92343VEA8 4.500% 08/10/2033 DD 08/10/17	126.1810 126.1810	124,704.01 124,704.01	2,207.88 2,207.88	157,726.26 157,726.26	0.17	33,022.25 33,022.25
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	129.9794 129.9794	184,794.64 184,794.64	371.52 371.52	240,461.82 240,461.82	0.26	55,667.18 55,667.18
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	115.0864 115.0864	49,903.88 49,903.88	531.02 531.02	57,543.21 57,543.21	0.06	7,639.33 7,639.33
35,000.000 WRKCO INC 92940PAF1 4.200% 06/01/2032 DD 05/20/19	120.7874 120.7874	34,989.15 34,989.15	122.45 122.45	42,275.57 42,275.57	0.05	7,286.42 7,286.42

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	109.2326 109.2326	94,791.21 94,791.21	1,485.27 1,485.27	103,771.00 103,771.00	0.11	8,979.79 8,979.79
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	112.0959 112.0959	154,064.81 154,064.81	457.87 457.87	168,143.85 168,143.85	0.18	14,079.04 14,079.04
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	112.7055 112.7055	179,950.24 179,950.24	559.86 559.86	197,234.68 197,234.68	0.21	17,284.44 17,284.44
280,000.000 WELLS FARGO COMMERCIAL C51 A4 95001VAU4 3.311% 06/15/2052 DD 07/01/19	102.9153 102.9153	288,162.97 288,162.97	772.52 772.52	288,162.97 288,162.97	0.31	0.00 0.00
100,000.000 WELLTOWER INC 95040QAD6 4.250% 04/15/2028 DD 04/10/18	116.8872 116.8872	99,968.97 99,968.97	902.46 902.46	116,887.17 116,887.17	0.13	16,918.20 16,918.20
205,000.000 WESTERN MIDSTREAM OPERATING LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	104.9390 104.9390	205,445.89 205,445.89	4,766.92 4,766.92	215,124.95 215,124.95	0.23	9,679.06 9,679.06
125,000.000 WHIRLPOOL CORP 963320AW6 4.750% 02/26/2029 DD 02/26/19	121.9422 121.9422	123,736.54 123,736.54	2,074.68 2,074.68	152,427.79 152,427.79	0.16	28,691.25 28,691.25
85,000.000 WILLIAMS COS INC/THE 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	110.8735 110.8735	84,140.19 84,140.19	1,532.70 1,532.70	94,242.44 94,242.44	0.10	10,102.25 10,102.25
200,000.000 WISCONSIN ST GEN FUND ANNUAL A 977100GH3 3.154% 05/01/2027 DD 05/16/17	113.2110 113.2110	200,000.00 200,000.00	1,051.36 1,051.36	226,422.00 226,422.00	0.24	26,422.00 26,422.00

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,506.884 ANGEL OAK MORTGAGE T 2 A1 144A 03463VAA3 VAR RT 07/27/2048 DD 06/01/18	101.3650 101.3650	66,071.24 66,071.24	200.57 200.57	66,401.03 66,401.03	0.07	329.79 329.79
22,152.410 ANGEL OAK MORTGAGE T 2 A1 144A 03463WAA1 VAR RT 03/25/2049 DD 03/01/19	102.2755 102.2755	22,152.29 22,152.29	66.96 66.96	22,656.48 22,656.48	0.02	504.19 504.19
118,999.990 BX COMMERCIAL MORTG IND B 144A 056059AG3 VAR RT 11/15/2035 DD 10/31/18	99.8798 99.8798	118,999.99 118,999.99	59.51 59.51	118,856.98 118,856.98	0.13	-143.01 -143.01
106,887.050 BRAVO RESIDENTIAL NQM1 A1 144A 10568HAA3 VAR RT 07/25/2059 DD 07/01/19	102.3500 102.3500	106,887.00 106,887.00	237.46 237.46	109,398.90 109,398.90	0.12	2,511.90 2,511.90
121,360.080 COLT 2020-1 MORTGAGE 1 A1 144A 12597KAA7 VAR RT 02/25/2050 DD 01/01/20	101.1270 101.1270	121,358.90 121,358.90	251.45 251.45	122,727.82 122,727.82	0.13	1,368.92 1,368.92
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	108.0155 108.0155	71,880.17 71,880.17	248.84 248.84	75,610.84 75,610.84	0.08	3,730.67 3,730.67
300,000.000 CITIGROUP INC 172967LD1 VAR RT 01/10/2028 DD 01/10/17	114.6078 114.6078	298,868.63 298,868.63	5,548.65 5,548.65	343,823.55 343,823.55	0.37	44,954.92 44,954.92
89,681.438 COLT 2019-4 MORTGAGE 4 A1 144A 196860AA8 VAR RT 11/25/2049 DD 09/01/19	101.2651 101.2651	89,680.78 89,680.78	192.61 192.61	90,816.01 90,816.01	0.10	1,135.23 1,135.23
86,000.000 FREMF 2014-K40 MORT K40 B 144A 30285FAE9 VAR RT 11/25/2047 DD 11/01/14	110.3999 110.3999	90,904.11 90,904.11	300.35 300.35	94,943.92 94,943.92	0.10	4,039.81 4,039.81

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
295,000.000 FHLMC MULTICLASS MTG K063 A2 3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	114.7202 114.7202	300,762.60 300,762.60	843.20 843.20	338,424.62 338,424.62	0.36	37,662.02 37,662.02
250,000.000 FHLMC MULTICLASS MTG KW02 A2 3137BWFV9 VAR RT 12/25/2026 DD 03/01/17	113.3695 113.3695	254,848.51 254,848.51	699.98 699.98	283,423.75 283,423.75	0.31	28,575.24 28,575.24
210,262.880 GCAT 2019-NQM3 TR NQM3 A1 144A 36167VAA2 VAR RT 11/25/2059 DD 11/01/19	102.6751 102.6751	210,258.20 210,258.20	470.58 470.58	215,887.54 215,887.54	0.23	5,629.34 5,629.34
178,325.570 GS MORTGAGE-BACKED PJ4 A2 144A 36259VAB9 VAR RT 01/25/2051 DD 09/01/20	102.9334 102.9334	183,730.30 183,730.30	445.78 445.78	183,556.57 183,556.57	0.20	-173.73 -173.73
278,407.310 GS MORTGAGE-BACKED SECU PJ5 A2 36260DAB6 VAR RT 03/27/2051 DD 10/01/20	102.9634 102.9634	286,990.23 286,990.23	695.95 695.95	286,657.63 286,657.63	0.31	-332.60 -332.60
300,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWZ3 VAR RT 05/01/2029 DD 04/23/18	118.6363 118.6363	301,138.90 301,138.90	2,111.56 2,111.56	355,908.93 355,908.93	0.38	54,770.03 54,770.03
350,000.000 JP MORGAN MORTGAGE 2 A5A 144A 46591TAJ3 VAR RT 07/25/2050 DD 02/01/20	103.9965 103.9965	359,972.18 359,972.18	875.13 875.13	363,987.68 363,987.68	0.39	4,015.50 4,015.50
41,054.440 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	107.1818 107.1818	41,424.71 41,424.71	136.71 136.71	44,002.88 44,002.88	0.05	2,578.17 2,578.17
280,000.000 JPMORGAN CHASE & CO 46647PAM8 VAR RT 01/23/2029 DD 01/23/18	113.7286 113.7286	273,981.54 273,981.54	4,331.22 4,331.22	318,440.01 318,440.01	0.34	44,458.47 44,458.47

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
225,000.000 JP MORGAN MORTGAGE 1 A5A 144A 46651XAK8 VAR RT 06/25/2050 DD 01/01/20	103.1176 103.1176	229,905.27 229,905.27	562.65 562.65	232,014.56 232,014.56	0.25	2,109.29 2,109.29
300,000.000 MORGAN STANLEY 6174468G7 VAR RT 01/23/2030 DD 01/23/19	121.6407 121.6407	310,044.83 310,044.83	5,859.66 5,859.66	364,922.11 364,922.11	0.39	54,877.28 54,877.28
106,473.380 NEW RESIDENTIAL M NQM4 A1 144A 64828EAA3 VAR RT 09/25/2059 DD 09/01/19	101.8562 101.8562	106,473.48 106,473.48	221.03 221.03	108,449.73 108,449.73	0.12	1,976.25 1,976.25
288,305.870 NEW RESIDENTIAL MOR 4A B1 144A 64830WAQ4 VAR RT 12/25/2058 DD 07/01/19	110.4754 110.4754	300,182.70 300,182.70	961.00 961.00	318,507.18 318,507.18	0.34	18,324.48 18,324.48
260,000.000 PROVIDENT FUNDING MO 1 A4 144A 743874AG4 VAR RT 02/25/2050 DD 02/01/20	103.9868 103.9868	265,424.89 265,424.89	650.07 650.07	270,365.58 270,365.58	0.29	4,940.69 4,940.69
82,290.680 SG RESIDENTIAL MORTG 3 A1 144A 78432BAA7 VAR RT 09/25/2059 DD 10/01/19	101.3742 101.3742	82,289.38 82,289.38	185.38 185.38	83,421.53 83,421.53	0.09	1,132.15 1,132.15
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	104.2548 104.2548	137,780.08 137,780.08	90.65 90.65	145,956.65 145,956.65	0.16	8,176.57 8,176.57
7,278.513 TOWD POINT MORTGAGE 4 A1 144A 89178BAA2 VAR RT 10/25/2059 DD 10/01/19	105.5559 105.5559	7,348.70 7,348.70	17.67 17.67	7,682.90 7,682.90	0.01	334.20 334.20
78,238.380 VERUS SECURITIZATION 1 A1 144A 92536PAA2 VAR RT 01/25/2060 DD 01/01/20	101.8630 101.8630	78,237.80 78,237.80	157.69 157.69	79,695.94 79,695.94	0.09	1,458.14 1,458.14

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
143,637.990 VERUS SECURITIZATION 4 A1 144A 92537KAA2 VAR RT 11/25/2059 DD 10/01/19	102.3185	143,637.99	316.20	146,968.25		3,330.26
	102.3185	143,637.99	316.20	146,968.25	0.16	3,330.26
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	100.5694	118,321.59	449.50	110,626.30		-7,695.29
	100.5694	118,321.59	449.50	110,626.30	0.12	-7,695.29
400,000.000 WELLS FARGO MORTGAGE 1 A5 144A 95002KAE3 VAR RT 12/25/2049 DD 02/01/20	103.9687	410,748.93	1,000.06	415,874.68		5,125.75
	103.9687	410,748.93	1,000.06	415,874.68	0.45	5,125.75
210,000.000 WESTINGHOUSE AIR BRAKE TECHNOL 960386AM2 VAR RT 09/15/2028 DD 09/14/18	118.6423	209,809.98	3,060.76	249,148.86		39,338.88
	118.6423	209,809.98	3,060.76	249,148.86	0.27	39,338.88
25,000.000 WYNDHAM DESTINATIONS INC 98310WAM0 VAR RT 10/01/2025 DD 09/15/15	113.0000	24,993.49	412.68	28,250.00		3,256.51
	113.0000	24,993.49	412.68	28,250.00	0.03	3,256.51
5,525,000.000 U S TREASURY BD PRIN STRIP 912803EV1 0.000% 11/15/2046 DD 11/15/16	65.2951	3,784,369.39	0.00	3,607,553.56		-176,815.83
	65.2951	3,784,369.39	0.00	3,607,553.56	3.89	-176,815.83
8,453.000 ISHARES IBOXX INVESTMENT GRA 464287242	138.1300	1,013,966.94	0.00	1,167,612.89		153,645.95
	138.1300	1,013,966.94	0.00	1,167,612.89	1.26	153,645.95
9,325.000 ISHARES IBOXX HIGH YLD CORP 464288513	87.3000	799,684.03	0.00	814,072.50		14,388.47
	87.3000	799,684.03	0.00	814,072.50	0.88	14,388.47
78,584.000 VANECK FALLEN ANGEL HIGH YLD 92189F437	32.1000	2,220,135.84	9,956.59	2,522,546.40		302,410.56
	32.1000	2,220,135.84	9,956.59	2,522,546.40	2.72	302,410.56



Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		80,012,054.89	441,425.00	85,358,129.99		5,346,075.10
		80,012,054.89	441,425.00	85,358,129.99	91.96	5,346,075.10
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR						
		84,835,763.38	489,445.12	90,657,154.21		5,821,390.83
		84,835,763.38	489,445.12	90,657,154.21	97.68	5,821,390.83
TOTAL FIXED INCOME SECURITIES						
		84,835,763.38	489,445.12	90,657,154.21	97.68	5,821,390.83
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC	90.9147	216,109.94	608.80	222,741.02		6,631.08
40428NAC3 VAR RT 07/15/2027 DD 10/15/97	90.9147	216,109.94	608.80	222,741.02	0.24	6,631.08
TOTAL ASSETS - BASE:		<u>86,969,381.07</u>	<u>490,068.24</u>	<u>92,797,402.98</u>	<u>99.98</u>	<u>5,828,021.91</u>
NET ASSETS - BASE:				<u>93,287,471.22</u>		



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,444.2	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,444.20	3,444.20	1	0.00
		3,444.20	3,444.20	1	0.00
COMMON STOCK					
12	CUSIP # 001055102 AFLAC INC	533.64	610.31	0	0.00
11	CUSIP # 00123Q104 AGNC INVESTMENT CORP	171.60	191.50	0	1.32
9	CUSIP # 00130H105 AES CORPORATION	211.50	159.14	0	0.00
138	CUSIP # 00206R102 AT&T INC	3,968.88	4,364.02	1	0.00
25	CUSIP # 002824100 ABBOTT LABORATORIES	2,737.25	2,004.53	1	0.00
29	CUSIP # 00287Y109 ABBVIE INC	3,107.35	2,759.35	1	0.00
1	CUSIP # 003654100 ABIOMED INC	324.20	310.68	0	0.00
12	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	1,114.20	591.69	0	0.00
7	CUSIP # 00724F101 ADOBE SYSTEMS INC	3,500.84	1,894.02	1	0.00
1	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	157.51	168.02	0	0.25

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18	CUSIP # 007903107 ADVANCED MICRO DEVICES	1,650.78	586.81	0	0.00
4	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	473.96	321.48	0	0.00
7	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	1,912.54	1,467.36	0	9.38
3	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	314.97	236.35	0	0.00
4	CUSIP # 012653101 ALBEMARLE CORP	590.08	298.50	0	1.54
2	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	356.44	305.75	0	2.18
4	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	624.96	511.07	0	0.00
1	CUSIP # 016255101 ALIGN TECHNOLOGY INC	534.38	275.18	0	0.00
3	CUSIP # 018802108 ALLIANT ENERGY CORP	154.59	143.32	0	0.00
5	CUSIP # 02005N100 ALLY FINANCIAL INC	178.30	161.30	0	0.00
2	CUSIP # 02043Q107 ALNYLAM PHARMACEUTICALS INC	259.94	234.30	0	0.00
5	CUSIP # 02079K107 ALPHABET INC CL C	8,759.40	6,191.60	2	0.00
5	CUSIP # 02079K305 ALPHABET INC	8,763.20	6,213.64	2	0.00
1	CUSIP # 02156B103 ALTERYX INC COM CL A	121.79	164.74	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 023135106 AMAZON.COM INC	19,541.58	10,885.07	4	0.00
3	CUSIP # 023608102 AMEREN CORPORATION	234.18	229.33	0	0.00
11	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	173.47	145.48	0	0.00
8	CUSIP # 025537101 AMERICAN ELECTRIC POWER	666.16	673.34	0	0.00
9	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	1,088.19	997.23	0	0.00
4	CUSIP # 02665T306 AMERICAN HOMES 4 RENT-A	120.00	107.04	0	0.20
7	CUSIP # 03027X100 AMERICAN TOWER CORP	1,571.22	1,472.50	0	8.47
3	CUSIP # 030420103 AMERICAN WATER WORKS CO INC	460.41	342.36	0	0.00
2	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	195.52	154.44	0	0.00
2	CUSIP # 03076C106 AMERIPRISE FINANCIAL INC	388.66	250.58	0	0.00
5	CUSIP # 031100100 AMETEK INC	604.70	419.03	0	0.00
9	CUSIP # 031162100 AMGEN INC	2,069.28	1,758.52	0	0.00
4	CUSIP # 032095101 AMPHENOL CORP CL A	523.08	379.16	0	1.16
4	CUSIP # 032654105 ANALOG DEVICES INC	590.92	445.68	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	245 . 05	270 . 60	0	6 . 38
1	CUSIP # 03662Q105 ANSYS INC	363 . 80	179 . 64	0	0 . 00
5	CUSIP # 036752103 ANTHEM INC	1 , 605 . 45	1 , 441 . 68	0	0 . 00
256	CUSIP # 037833100 APPLE INC	33 , 968 . 64	12 , 986 . 87	7	0 . 00
12	CUSIP # 038222105 APPLIED MATERIALS INC	1 , 035 . 60	493 . 53	0	0 . 00
1	CUSIP # 038336103 APTARGROUP INC	136 . 89	121 . 51	0	0 . 00
8	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	403 . 28	331 . 69	0	0 . 00
1	CUSIP # 040413106 ARISTA NETWORKS INC	290 . 57	307 . 91	0	0 . 00
1	CUSIP # 045327103 ASPEN TECHNOLOGY INC	130 . 25	104 . 23	0	0 . 00
2	CUSIP # 049560105 ATMOS ENERGY CORP	190 . 86	206 . 28	0	0 . 00
3	CUSIP # 052769106 AUTODESK INC	916 . 02	478 . 18	0	0 . 00
6	CUSIP # 053015103 AUTO DATA PROCESSING INC.	1 , 057 . 20	940 . 91	0	5 . 58
2	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	320 . 86	399 . 94	0	3 . 18
1	CUSIP # 053611109 AVERY DENNISON CORP	155 . 11	109 . 84	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 05722G100 BAKER HUGHES CO	208 .50	230 .61	0	0 .00
4	CUSIP # 058498106 BALL CORPORATION	372 .72	233 .04	0	0 .00
176	CUSIP # 060505104 BANK OF AMERICA CORP	5,334 .56	4,852 .10	1	0 .00
11	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	466 .84	536 .86	0	0 .00
7	CUSIP # 071813109 BAXTER INTERNATIONAL INC	561 .68	561 .81	0	1 .72
5	CUSIP # 075887109 BECTON DICKINSON AND CO	1,251 .10	1,222 .85	0	0 .00
3	CUSIP # 084423102 BERKLEY (W R) CORPORATION	199 .26	177 .77	0	0 .00
33	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	7,651 .71	6,539 .51	1	0 .00
3	CUSIP # 086516101 BEST BUY INC	299 .37	211 .06	0	1 .65
2	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	175 .38	178 .02	0	0 .00
3	CUSIP # 09062X103 BIOGEN IDEC INC	734 .58	712 .32	0	0 .00
1	CUSIP # 09073M104 BIO-TECHNE CORP	317 .55	262 .14	0	0 .00
2	CUSIP # 09247X101 BLACKROCK INC	1,443 .08	839 .46	0	0 .00
2	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	174 .36	123 .36	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 099724106 BORG WARNER CORP	77.28	73.46	0	0.00
3	CUSIP # 101121101 BOSTON PROPERTIES INC	283.59	388.19	0	2.94
22	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	790.90	850.69	0	0.00
2	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	345.98	266.95	0	0.00
31	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	1,922.93	1,933.46	0	15.19
2	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	306.40	227.12	0	1.15
4	CUSIP # 115236101 BROWN & BROWN INC	189.64	128.30	0	0.00
2	CUSIP # 115637209 BROWN FORMAN CORP CL B	158.86	107.89	0	0.36
1	CUSIP # 122017106 BURLINGTON STORES INC	261.55	147.01	0	0.00
2	CUSIP # 12503M108 CBOE HOLDINGS INC	186.24	186.20	0	0.00
5	CUSIP # 12504L109 CBRE GROUP INC	313.60	254.05	0	0.00
2	CUSIP # 12514G108 CDW CORP OF DELAWARE	263.58	193.54	0	0.00
2	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	187.74	168.00	0	1.02
6	CUSIP # 12572Q105 CME GROUP INC	1,092.30	982.93	0	15.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 125896100 CMS ENERGY CORP	244 .04	226 .23	0	0 .00
11	CUSIP # 126408103 CSX CORP	998 .25	764 .39	0	0 .00
18	CUSIP # 126650100 CVS HEALTH CORP	1,229 .40	1,034 .40	0	0 .00
6	CUSIP # 127097103 CABOT OIL & GAS CORP	97 .68	102 .30	0	0 .00
3	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	409 .29	195 .53	0	0 .00
2	CUSIP # 133131102 CAMDEN PROPERTY TRUST	199 .84	191 .63	0	1 .66
3	CUSIP # 134429109 CAMPBELL SOUP CO	145 .05	128 .57	0	0 .00
6	CUSIP # 14040H105 CAPITAL ONE FINANCIAL CORP	593 .10	490 .45	0	0 .00
1	CUSIP # 142339100 CARLISLE COMPANIES INC	156 .18	120 .07	0	0 .00
2	CUSIP # 143130102 CARMAX INC	188 .92	149 .55	0	0 .00
10	CUSIP # 143658300 CARNIVAL CORP	216 .60	474 .73	0	0 .00
2	CUSIP # 148806102 CATALENT INC	208 .14	126 .77	0	0 .00
10	CUSIP # 149123101 CATERPILLAR INC	1,820 .20	1,305 .42	0	0 .00
5	CUSIP # 150870103 CELANESE CORP SERIES A	649 .70	494 .56	0	0 .00

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12	CUSIP # 15135B101 CENTENE CORPORATION	720 .36	738 .20	0	0 .00
7	CUSIP # 15189T107 CENTERPOINT ENERGY INC	151 .48	204 .28	0	0 .00
20	CUSIP # 156700106 CENTURY TEL INC	195 .00	241 .14	0	0 .00
1	CUSIP # 15677J108 GERIDIAN HCM HOLDING INC	106 .56	79 .25	0	0 .00
4	CUSIP # 156782104 CERNER CORP	313 .92	242 .39	0	0 .88
1	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	249 .86	159 .08	0	0 .00
6	CUSIP # 163092109 CHEGG INC	541 .98	404 .94	0	0 .00
4	CUSIP # 16411R208 CHENIERE ENERGY INC	240 .12	267 .85	0	0 .00
30	CUSIP # 166764100 CHEVRON CORP	2,533 .50	2,664 .60	0	0 .00
3	CUSIP # 171340102 CHURCH & DWIGHT CO INC	261 .69	207 .51	0	0 .00
3	CUSIP # 171779309 CIENA CORP	158 .55	162 .00	0	0 .00
3	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	262 .11	233 .74	0	1 .80
73	CUSIP # 17275R102 CISCO SYSTEMS INC	3,266 .75	3,906 .56	1	0 .00
1	CUSIP # 172908105 CINTAS CORP	353 .46	234 .98	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
35	CUSIP # 172967424 CITIGROUP INC NEW	2,158.10	2,123.14	0	0.00
10	CUSIP # 174610105 CITIZENS FINANCIAL GROUP	357.60	328.54	0	0.00
2	CUSIP # 177376100 CITRIX SYSTEMS INC	260.20	199.57	0	0.00
2	CUSIP # 189054109 CLOROX COMPANY	403.84	319.52	0	0.00
59	CUSIP # 191216100 COCA-COLA CO	3,235.56	2,807.35	1	0.00
3	CUSIP # 192422103 COGNEX CORPORATION	240.86	160.56	0	0.00
10	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	819.50	568.10	0	0.00
11	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	940.61	747.48	0	0.00
81	CUSIP # 20030N101 COMCAST CORP	4,244.40	3,298.94	1	0.00
10	CUSIP # 205887102 CONAGRA FOODS INC	362.60	356.10	0	0.00
3	CUSIP # 20605P101 CONCHO RESOURCES INC	175.05	324.42	0	0.00
15	CUSIP # 20825C104 CONOCO/PHILLIPS	599.85	945.00	0	0.00
5	CUSIP # 209115104 CONSOLIDATED EDISON INC	361.35	432.69	0	0.00
2	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	438.10	339.88	0	0.00

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1	CUSIP # 216648402 COOPER COMPANIES, INC	363.32	295.25	0	0.00
10	CUSIP # 217204106 COPART INC	1,272.50	757.70	0	0.00
8	CUSIP # 219350105 CORNING INC	288.00	267.49	0	0.00
7	CUSIP # 22160K105 COSTCO WHOLESALE CORP	2,637.46	1,807.50	1	0.00
1	CUSIP # 22160N109 COSTAR GROUP INC	924.28	713.49	0	0.00
1	CUSIP # 22266L106 COUPA SOFTWARE INC	338.91	169.79	0	0.00
1	CUSIP # 225447101 CREE INC	105.90	59.17	0	0.00
7	CUSIP # 22822V101 CROWN CASTLE INTERNATIONAL CORP	1,114.33	958.80	0	0.00
2	CUSIP # 228368106 CROWN HOLDINGS, INC	200.40	109.02	0	0.00
2	CUSIP # 231021106 CUMMINS INC	454.20	314.90	0	0.00
2	CUSIP # 23283R100 CYRUSONE INC	146.30	128.06	0	1.02
7	CUSIP # 23331A109 D R HORTON INC	482.44	320.40	0	0.00
3	CUSIP # 233331107 DTE ENERGY CO	364.23	358.90	0	3.26
11	CUSIP # 235851102 DANAHER CORP	2,443.54	1,591.77	0	1.98

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2	CUSIP # 237194105 DARDEN RESTAURANTS INC	238 . 24	238 . 74	0	0 . 00
1	CUSIP # 23918K108 DAVITA INC	117 . 40	53 . 28	0	0 . 00
5	CUSIP # 244199105 DEERE & CO	1 , 345 . 25	788 . 91	0	3 . 80
11	CUSIP # 247361702 DELTA AIR LINES INC	442 . 31	556 . 94	0	0 . 00
3	CUSIP # 24906P109 DENTSPLY SIRONA INC	157 . 08	148 . 13	0	0 . 30
1	CUSIP # 252131107 DEXCOM INC	369 . 72	124 . 31	0	0 . 00
3	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	145 . 20	247 . 77	0	0 . 00
5	CUSIP # 253868103 DIGITAL REALTY TRUST INC	697 . 55	635 . 02	0	5 . 60
55	CUSIP # 254687106 DISNEY WALT	9 , 964 . 90	6 , 125 . 08	2	0 . 00
7	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	633 . 71	502 . 14	0	0 . 00
3	CUSIP # 256163106 DOCUSIGN INC	666 . 90	321 . 00	0	0 . 00
4	CUSIP # 256677105 DOLLAR GENERAL CORP	841 . 20	755 . 92	0	0 . 00
4	CUSIP # 256746108 DOLLAR TREE INC	432 . 16	398 . 68	0	0 . 00
14	CUSIP # 25746U109 DOMINION RESOURCES INC	1 , 052 . 80	1 , 094 . 63	0	0 . 00

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1	CUSIP # 25754A201 DOMINO'S PIZZA INC	383.46	245.00	0	0.00
2	CUSIP # 260003108 DOVER CORPORATION	252.50	183.88	0	0.00
5	CUSIP # 264411505 DUKE REALTY CORP	199.85	154.20	0	0.00
12	CUSIP # 26441C204 DUKE ENERGY CORPORATION	1,098.72	1,102.49	0	0.00
9	CUSIP # 26875P101 EOG RESOURCES INC	448.83	830.00	0	0.00
4	CUSIP # 277432100 EASTMAN CHEMICAL CO	401.12	305.76	0	2.76
7	CUSIP # 278865100 ECOLAB INC	1,514.52	1,295.88	0	3.36
6	CUSIP # 281020107 EDISON INTERNATIONAL	376.92	390.87	0	3.98
10	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	912.30	633.82	0	0.00
5	CUSIP # 285512109 ELECTRONIC ARTS INC	718.00	655.95	0	0.00
11	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	884.07	749.10	0	0.00
2	CUSIP # 29362U104 ENTEGRIS INC	192.20	115.18	0	0.00
3	CUSIP # 29364G103 ENTERGY CORPORATION	299.52	289.86	0	0.00
1	CUSIP # 29414B104 EPAM SYSTEMS INC	358.35	168.12	0	0.00

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1	CUSIP # 29444U700 EQUINIX INC	714 . 18	447 . 99	0	0 . 00
3	CUSIP # 29472R108 EQUITY LIFESTYLE PROPERTIES	190 . 08	176 . 63	0	1 . 03
6	CUSIP # 29476L107 EQUITY RESIDENTIAL	355 . 68	432 . 02	0	3 . 62
1	CUSIP # 297178105 ESSEX PROPERTY TRUST INC	237 . 42	290 . 87	0	2 . 08
2	CUSIP # 29786A106 ETSY INC	355 . 82	213 . 87	0	0 . 00
3	CUSIP # 30034W106 EVERGY INC	166 . 53	176 . 06	0	0 . 00
5	CUSIP # 30040W108 EVERSOURCE ENERGY	432 . 55	377 . 77	0	0 . 00
2	CUSIP # 30063P105 EXACT SCIENCES CORP	264 . 98	184 . 35	0	0 . 00
17	CUSIP # 30161N101 EXELON CORPORATION	717 . 74	808 . 03	0	0 . 00
4	CUSIP # 30161Q104 EXELIXIS INC	80 . 28	94 . 84	0	0 . 00
3	CUSIP # 30212P303 EXPEDIA INC	397 . 20	382 . 78	0	0 . 00
2	CUSIP # 302130109 EXPEDITORS INTL WASH INC	190 . 22	147 . 70	0	0 . 00
2	CUSIP # 30225T102 EXTRA SPACE STORAGE INC	231 . 72	201 . 78	0	0 . 00
69	CUSIP # 30231G102 EXXON MOBIL CORPORATION	2,844 . 18	3,054 . 98	1	0 . 00

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5	CUSIP # 302491303 FMC CORPORATION	574.65	465.05	0	2.40
18	CUSIP # 30303M102 FACEBOOK INC	4,916.88	3,277.01	1	0.00
1	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	332.50	327.01	0	0.00
10	CUSIP # 311900104 FASTENAL COMPANY	488.30	316.44	0	0.00
1	CUSIP # 313747206 FEDERAL REALTY INVS TRUST	85.12	136.53	0	1.06
4	CUSIP # 31428X106 FEDEX CORPORATION	1,038.48	666.65	0	0.00
1	CUSIP # 315616102 F5 NETWORKS INC	175.94	152.78	0	0.00
8	CUSIP # 31620M106 FIDELITY NATIONAL INFORMATION	1,131.68	1,033.72	0	0.00
5	CUSIP # 31620R303 FNF GROUP	195.45	188.89	0	0.00
15	CUSIP # 316773100 FIFTH THIRD BANCORP	413.55	372.50	0	4.05
4	CUSIP # 33616C100 FIRST REPUBLIC BANK	587.72	400.74	0	0.00
8	CUSIP # 337738108 FISERV INC	910.88	726.43	0	0.00
10	CUSIP # 337932107 FIRSTENERGY CORP	306.10	418.76	0	0.00
1	CUSIP # 338307101 FIVE9 INC	174.40	110.55	0	0.00

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1	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	272 . 83	279 . 69	0	0 . 00
59	CUSIP # 345370860 FORD MOTOR COMPANY	518 . 61	494 . 95	0	0 . 00
2	CUSIP # 34959E109 FORTINET INC	297 . 06	170 . 98	0	0 . 00
5	CUSIP # 34959J108 FORTIVE CORP	354 . 10	67 . 29	0	0 . 00
3	CUSIP # 34964C106 FORTUNE BRANDS HOME & SECURITY	257 . 16	161 . 44	0	0 . 00
27	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	702 . 54	329 . 75	0	0 . 00
3	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	371 . 13	254 . 97	0	0 . 00
3	CUSIP # 36467J108 GAMING AND LEISURE PROP INC	127 . 20	111 . 57	0	1 . 44
1	CUSIP # 366651107 GARTNER INC	160 . 19	145 . 79	0	0 . 00
1	CUSIP # 368736104 GENERAC HOLDINGS INC	227 . 41	120 . 97	0	0 . 00
6	CUSIP # 369550108 GENERAL DYNAMICS CORP	892 . 92	986 . 55	0	0 . 00
176	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	1,900 . 80	1,689 . 23	0	1 . 76
10	CUSIP # 370334104 GENERAL MILLS INC	588 . 00	520 . 27	0	0 . 00
19	CUSIP # 37045V100 GENERAL MOTORS CO	791 . 16	675 . 07	0	0 . 00

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3	CUSIP # 371901109 GENTEX CORP	101.79	91.44	0	0.00
2	CUSIP # 372460105 GENUINE PARTS CO	200.86	217.52	0	1.58
18	CUSIP # 375558103 GILEAD SCIENCES, INC	1,048.68	1,174.93	0	0.00
5	CUSIP # 37940X102 GLOBAL PAYMENTS INC	1,077.10	785.01	0	0.00
3	CUSIP # 380237107 GODADDY INC	248.85	224.74	0	0.00
3	CUSIP # 384109104 GRACO INC	217.05	144.63	0	0.00
1	CUSIP # 384802104 WW GRAINGER INC	408.34	288.42	0	0.00
1	CUSIP # 40171V100 GUIDEWIRE SOFTWARE INC	128.73	94.41	0	0.00
3	CUSIP # 40412C101 HCA HOLDINGS INC	493.38	396.00	0	0.81
20	CUSIP # 40434L105 HP INC	491.80	381.76	0	3.88
13	CUSIP # 406216101 HALLIBURTON COMPANY	245.70	362.26	0	0.00
7	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	342.86	320.66	0	2.28
2	CUSIP # 418056107 HASBRO INC	187.08	168.86	0	0.00
2	CUSIP # 422806208 HEICO CORP CL A	234.12	184.93	0	0.00

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1	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	161 .99	136 .54	0	0 .00
2	CUSIP # 427866108 HERSHEY CO	304 .66	226 .66	0	0 .00
4	CUSIP # 42809H107 HESS CORP	211 .16	269 .32	0	0 .00
17	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	201 .45	259 .97	0	2 .04
1	CUSIP # 431475102 HILL ROM HOLDINGS INC	97 .97	104 .99	0	0 .00
5	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	556 .30	431 .65	0	0 .00
4	CUSIP # 436440101 HOLOGIC INC	291 .32	189 .38	0	0 .00
16	CUSIP # 437076102 HOME DEPOT INC	4,249 .92	3,158 .26	1	0 .00
14	CUSIP # 438516106 HONEYWELL INTERNATIONAL	2,977 .80	2,195 .98	1	0 .00
5	CUSIP # 440452100 HORMEL FOODS CORP	233 .05	228 .35	0	0 .00
12	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	175 .56	220 .88	0	0 .00
1	CUSIP # 443510607 HUBBELL INC	156 .79	116 .36	0	0 .00
1	CUSIP # 443573100 HUBSPOT INC	396 .44	184 .94	0	0 .00
2	CUSIP # 444859102 HUMANA INC	820 .54	536 .06	0	1 .25

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1	CUSIP # 445658107 J B HUNT TRANS SVCS INC	136 . 65	97 . 25	0	0 . 00
25	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	315 . 75	309 . 82	0	3 . 75
1	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	170 . 48	225 . 01	0	0 . 00
1	CUSIP # 44891N109 IAC/INTERACTIVE CORP	189 . 35	214 . 91	0	0 . 00
1	CUSIP # 45167R104 IDEX CORP	199 . 20	149 . 12	0	0 . 00
1	CUSIP # 45168D104 IDEXX LABORATORIES INC	499 . 87	220 . 07	0	0 . 00
5	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	1, 019 . 40	751 . 08	0	5 . 70
2	CUSIP # 45337C102 INCYTE CORP	173 . 96	165 . 74	0	0 . 00
1	CUSIP # 45784P101 INSULET CORP	255 . 63	115 . 43	0	0 . 00
64	CUSIP # 458140100 INTEL CORPORATION	3, 188 . 48	3, 473 . 89	1	0 . 00
10	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	1, 152 . 90	808 . 48	0	0 . 00
14	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	1, 762 . 32	1, 980 . 20	0	0 . 00
4	CUSIP # 459506101 INTL FLAVORS & FRAGRANCES INC	435 . 36	533 . 34	0	3 . 08
7	CUSIP # 460146103 INTERNATIONAL PAPER COMPANY	348 . 04	304 . 49	0	0 . 00

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13	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	305.76	241.98	0	0.00
4	CUSIP # 461202103 INTUIT INC	1,519.40	1,062.93	0	0.00
2	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,636.20	1,183.63	0	0.00
9	CUSIP # 46187W107 INVITATION HOMES INC	267.30	244.66	0	0.00
2	CUSIP # 462222100 IONIS PHARMACEUTICALS INC	113.08	140.58	0	0.00
2	CUSIP # 46266C105 IQVIA HOLDINGS INC	358.34	286.82	0	0.00
4	CUSIP # 46284V101 IRON MOUNTAIN INC	117.92	131.99	0	2.47
53	CUSIP # 46625H100 JP MORGAN CHASE & CO	6,734.71	5,330.29	1	0.00
4	CUSIP # 469814107 JACOBS ENGINEERING GROUP INC	435.84	317.42	0	0.00
43	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	6,767.34	5,944.85	1	0.00
6	CUSIP # 48203R104 JUNIPER NETWORKS INC	135.06	150.11	0	0.00
2	CUSIP # 482480100 KLA-TENCOR CORP	517.82	241.10	0	0.00
1	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	204.13	120.72	0	0.44
5	CUSIP # 487836108 KELLOGG COMPANY	311.15	290.71	0	0.00

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24	CUSIP # 493267108 KEYCORP	393 .84	358 .22	0	0 .00
3	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	396 .27	272 .27	0	0 .00
2	CUSIP # 49427F108 KILROY REALTY CORP	114 .80	155 .28	0	1 .00
6	CUSIP # 494368103 KIMBERLY-CLARK CORP	808 .98	779 .97	0	6 .42
12	CUSIP # 500754106 THE KRAFT HEINZ CO	415 .92	384 .63	0	0 .00
12	CUSIP # 501044101 KROGER COMPANY	381 .12	291 .29	0	0 .00
4	CUSIP # 501889208 LKQ CORP	140 .96	113 .90	0	0 .00
1	CUSIP # 50540R409 LABORATORY CORP AMERICA	203 .55	153 .18	0	0 .00
2	CUSIP # 512807108 LAM RESEARCH CORPORATION	944 .54	363 .22	0	2 .60
3	CUSIP # 513272104 LAMB WESTON HOLDINGS INC	236 .22	209 .69	0	0 .00
5	CUSIP # 517834107 LAS VEGAS SANDS CORP	298 .00	298 .28	0	0 .00
8	CUSIP # 518439104 LAUDER ESTEE COMPANIES	2,129 .52	1,422 .13	0	0 .00
1	CUSIP # 521865204 LEAR CORPORATION	159 .03	134 .73	0	0 .00
2	CUSIP # 525327102 LEIDOS HOLDINGS INC	210 .24	127 .04	0	0 .00

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5	CUSIP # 526057104 LENNAR CORPORATION	381 . 15	258 . 54	0	0 . 00
1	CUSIP # 526107107 LENNOX INTERNATIONAL INC	273 . 97	242 . 49	0	0 . 77
2	CUSIP # 530307305 LIBERTY BROADBAND C	316 . 74	195 . 02	0	0 . 00
6	CUSIP # 531229854 LIBERTY MEDIA CORP	255 . 60	204 . 08	0	0 . 00
10	CUSIP # 532457108 LILLY ELI & COMPANY	1 , 688 . 40	1 , 286 . 35	0	0 . 00
3	CUSIP # 534187109 LINCOLN NATIONAL CORPORATION	150 . 93	174 . 79	0	0 . 00
7	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	2 , 484 . 86	2 , 348 . 28	0	0 . 00
5	CUSIP # 540424108 LOEWS CORP	225 . 10	223 . 72	0	0 . 00
10	CUSIP # 548661107 LOWES COS INC	1 , 605 . 10	1 , 052 . 26	0	0 . 00
2	CUSIP # 55261F104 M & T BANK CORP	254 . 60	323 . 66	0	0 . 00
10	CUSIP # 552953101 MGM MIRAGE	315 . 10	226 . 94	0	0 . 00
1	CUSIP # 55354G100 MSCI INC A	446 . 53	191 . 79	0	0 . 00
11	CUSIP # 56585A102 MARATHON PETROLEUM CORP	454 . 96	613 . 26	0	0 . 00
1	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	570 . 56	498 . 08	0	0 . 00

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8	CUSIP # 571748102 MARSH & MCLENNAN COS INC	936 .00	774 .30	0	0 .00
6	CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A	791 .52	680 .25	0	0 .00
2	CUSIP # 573284106 MARTIN MARIETTA MATERIALS INC	567 .94	400 .62	0	0 .00
7	CUSIP # 574599106 MASCO CORPORATION	384 .51	293 .94	0	0 .00
1	CUSIP # 574795100 MASIMO CORPORATION	268 .38	143 .31	0	0 .00
14	CUSIP # 57636Q104 MASTERCARD INC	4,997 .16	3,395 .19	1	0 .00
2	CUSIP # 57667L107 MATCH GROUP INC	302 .38	9 .27	0	0 .00
3	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	265 .95	163 .11	0	0 .00
4	CUSIP # 579780206 MCCORMICK & CO	382 .40	320 .30	0	1 .36
15	CUSIP # 580135101 MCDONALDS CORPORATION	3,218 .70	2,821 .45	1	0 .00
3	CUSIP # 58155Q103 MCKESSON CORPORATION	521 .76	383 .57	0	1 .26
9	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	196 .11	179 .73	0	2 .43
43	CUSIP # 58933Y105 MERCK & CO INC	3,517 .40	3,531 .17	1	27 .95
13	CUSIP # 59156R108 METLIFE INC	610 .35	542 .46	0	0 .00

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122	CUSIP # 594918104 MICROSOFT CORPORATION	27,135.24	15,075.60	5	0.00
3	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	414.33	253.83	0	0.00
18	CUSIP # 595112103 MICRON TECHNOLOGY INC	1,353.24	778.23	0	0.00
2	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	253.38	217.18	0	0.00
1	CUSIP # 60855R100 MOLINA HEALTHCARE INC	212.68	139.71	0	0.00
26	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	1,520.22	1,312.36	0	8.19
1	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	366.23	182.82	0	0.50
5	CUSIP # 61174X109 MONSTER BEVERAGE CORP	462.40	273.80	0	0.00
2	CUSIP # 615369105 MOODYS CORP	580.48	356.50	0	0.00
22	CUSIP # 617446448 MORGAN STANLEY	1,507.66	936.81	0	0.00
3	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	510.18	443.43	0	2.13
4	CUSIP # 629377508 NRG ENERGY INC	150.20	162.09	0	0.00
2	CUSIP # 631103108 NASDAQ OMX GROUP INC	265.48	194.28	0	0.00
3	CUSIP # 64110D104 NETAPP INC	198.72	180.28	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	95.85	85.97	0	0.00
5	CUSIP # 650111107 NEW YORK TIMES CO CL A	258.85	209.75	0	0.00
11	CUSIP # 651639106 NEWMONT MINING CORP	658.79	401.52	0	0.00
24	CUSIP # 65339F101 NEXTERA ENERGY INC	1,851.60	1,211.65	0	0.00
6	CUSIP # 65473P105 NISOURCE INC	137.64	160.07	0	0.00
1	CUSIP # 655663102 NORDSON CORP	200.95	170.41	0	0.39
3	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	712.83	569.56	0	0.00
2	CUSIP # 665859104 NORTHERN TRUST CORPORATION	186.28	192.69	0	1.40
5	CUSIP # 666807102 NORTHROP GRUMMAN CORP	1,523.60	1,460.55	0	0.00
3	CUSIP # 67020Y100 NUANCE COMMUNICATIONS INC	132.27	75.98	0	0.00
6	CUSIP # 670346105 NUCOR CORPORATION	319.14	343.62	0	2.43
9	CUSIP # 67066G104 NVIDIA CORP	4,699.80	1,778.86	1	0.00
1	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	452.57	385.50	0	0.00
11	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	190.41	682.91	0	0.11

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2	CUSIP # 679295105 OKTA INC	508 . 52	284 . 78	0	0 . 00
1	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	195 . 18	95 . 39	0	0 . 00
6	CUSIP # 681919106 OMNICOM GROUP INC	374 . 22	381 . 21	0	3 . 90
4	CUSIP # 681936100 OMEGA HEALTHCARE INVESTORS	145 . 28	142 . 59	0	0 . 00
5	CUSIP # 682189105 ON SEMICONDUCTOR CORP	163 . 65	105 . 80	0	0 . 00
7	CUSIP # 682680103 ONEOK INC	268 . 66	415 . 33	0	0 . 00
32	CUSIP # 68389X105 ORACLE CORP	2, 070 . 08	1, 728 . 35	0	0 . 00
1	CUSIP # 68902V107 OTIS WORLDWIDE CORP	67 . 55	37 . 97	0	0 . 00
9	CUSIP # 693475105 PNC FINANCIAL SERVICES GROUP	1, 341 . 00	1, 094 . 29	0	0 . 00
5	CUSIP # 693506107 PPG INDUSTRIES INC	721 . 10	534 . 16	0	0 . 00
12	CUSIP # 69351T106 PPL CORPORATION	338 . 40	384 . 54	0	4 . 98
2	CUSIP # 69370C100 PTC INC	239 . 22	171 . 00	0	0 . 00
5	CUSIP # 693718108 PACCAR INC	431 . 40	344 . 14	0	3 . 50
2	CUSIP # 695156109 PACKAGING CORP OF AMERICA	275 . 82	190 . 54	0	2 . 00

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2	CUSIP # 697435105 PALO ALTO NETWORKS INC	710.78	472.57	0	0.00
2	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	544.82	330.24	0	0.00
4	CUSIP # 704326107 PAYCHEX INC	372.72	318.20	0	0.00
1	CUSIP # 70432V102 PAYCOM SOFTWARE INC	452.25	186.64	0	0.00
18	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	4,215.60	1,954.43	1	0.00
21	CUSIP # 713448108 PEPSICO INC	3,114.30	2,605.98	1	21.47
2	CUSIP # 714046109 PERKINELMER INC	287.00	192.62	0	0.00
87	CUSIP # 717081103 PFIZER INC	3,202.47	3,037.91	1	0.00
37	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	3,063.23	2,930.40	1	44.40
8	CUSIP # 718546104 PHILLIPS 66	559.52	732.33	0	0.00
2	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	159.90	169.69	0	0.00
3	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	341.67	382.36	0	1.65
1	CUSIP # 73278L105 POOL CORPORATION	372.50	187.36	0	0.00
4	CUSIP # 74144T108 T ROWE PRICE GROUP INC	605.56	419.52	0	0.00

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5	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	248.05	254.82	0	0.00
35	CUSIP # 742718109 PROCTER & GAMBLE CO	4,869.90	3,684.97	1	0.00
11	CUSIP # 743315103 PROGRESSIVE CORP	1,087.68	834.34	0	0.00
13	CUSIP # 74340W103 PROLOGIS INC	1,295.58	1,034.50	0	0.00
1	CUSIP # 743424103 PROOFPOINT INC	136.41	109.94	0	0.00
6	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	468.42	550.57	0	0.00
7	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	408.10	419.81	0	0.00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	692.79	662.17	0	0.00
5	CUSIP # 745867101 PULTEGROUP INC	215.60	149.60	0	0.70
2	CUSIP # 74736K101 QORVO INC	332.54	187.73	0	0.00
18	CUSIP # 747525103 QUALCOMM INC	2,742.12	1,632.60	1	0.00
2	CUSIP # 74834L100 QUEST DIAGNOSTICS	238.34	177.14	0	0.00
1	CUSIP # 74838J101 QUIDEL CORP	179.65	224.71	0	0.00
2	CUSIP # 749685103 RPM INTERNATIONAL INC	181.56	115.74	0	0.00

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2	CUSIP # 754730109 RAYMOND JAMES FINANCIAL INC	191 .34	155 .68	0	0 .00
6	CUSIP # 756109104 REALTY INCOME CORP	373 .02	430 .57	0	1 .41
3	CUSIP # 758849103 REGENCY CENTERS CORP	136 .77	196 .97	0	1 .79
1	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	483 .11	402 .42	0	0 .00
19	CUSIP # 7591EP100 REGIONS FINANCIAL CORP	306 .28	269 .81	0	2 .95
4	CUSIP # 760759100 REPUBLIC SERVICES INC	385 .20	322 .47	0	1 .70
3	CUSIP # 761152107 RESMED INC	637 .68	572 .70	0	0 .00
1	CUSIP # 76680R206 RINGCENTRAL INC CL A	378 .97	107 .74	0	0 .00
2	CUSIP # 773903109 ROCKWELL AUTOMATION	501 .62	333 .42	0	0 .00
12	CUSIP # 775711104 ROLLINS INC	468 .84	338 .16	0	0 .00
2	CUSIP # 776696106 ROPER INDUSTRIES INC	862 .18	721 .82	0	0 .00
6	CUSIP # 778296103 ROSS STORES INC	736 .86	552 .52	0	0 .00
1	CUSIP # 780287108 ROYAL GOLD INC	106 .36	112 .92	0	0 .00
4	CUSIP # 78409V104 S&P GLOBAL INC	1,314 .92	822 .12	0	0 .00

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2	CUSIP # 78410G104 SBA COMMUNICATIONS CORP	564.26	505.84	0	0.00
3	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	218.25	182.17	0	0.00
1	CUSIP # 78486Q101 SVB FINANCIAL GROUP	387.83	216.97	0	0.00
16	CUSIP # 79466L302 SALESFORCE.COM INC	3,560.48	2,582.23	1	0.00
1	CUSIP # 803607100 SAREPTA THERAPEUTICS INC	170.49	119.18	0	0.00
2	CUSIP # 806407102 HENRY SCHEIN INC	133.72	141.22	0	0.00
23	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	1,219.92	938.13	0	0.00
1	CUSIP # 81181C104 SEAGEN INC	175.14	75.23	0	0.00
4	CUSIP # 816851109 SEMPRA ENERGY	509.64	502.52	0	4.18
9	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	441.90	350.93	0	0.00
3	CUSIP # 81762P102 SERVICENOW INC	1,651.29	806.20	0	0.00
2	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	1,469.82	996.93	0	0.00
5	CUSIP # 828806109 SIMON PROPERTY GROUP INC	426.40	877.35	0	6.50
35	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	222.95	204.46	0	0.00

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2	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	305.76	207.50	0	0.00
2	CUSIP # 832696405 JM SMUCKER CO	231.20	233.16	0	0.00
1	CUSIP # 833034101 SNAP-ON INC	171.14	151.97	0	0.00
2	CUSIP # 83417M104 SOLAREGE TECHNOLOGIES COM	638.24	276.34	0	0.00
14	CUSIP # 842587107 SOUTHERN COMPANY	860.02	755.47	0	0.00
14	CUSIP # 844741108 SOUTHWEST AIRLINES	652.54	481.32	0	0.00
2	CUSIP # 848637104 SPLUNK INC	339.78	250.14	0	0.00
5	CUSIP # 852234103 SQUARE INC-A	1,088.20	368.70	0	0.00
3	CUSIP # 854502101 STANLEY BLACK & DECKER INC	535.68	403.06	0	0.00
21	CUSIP # 855244109 STARBUCKS CORP	2,246.58	1,563.92	0	0.00
6	CUSIP # 857477103 STATE STREET CORP	436.68	407.85	0	3.12
6	CUSIP # 863667101 STRYKER CORP	1,470.24	1,197.75	0	3.78
2	CUSIP # 866674104 SUN COMMUNITIES INC	303.90	253.74	0	1.58
2	CUSIP # 871607107 SYNOPSIS INC	518.48	225.20	0	0.00

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8	CUSIP # 87165B103 SYNCHRONY FINANCIAL	277.68	245.13	0	0.00
7	CUSIP # 871829107 SYSCO CORPORATION	519.82	481.09	0	0.00
18	CUSIP # 872540109 TJX COMPANIES INC	1,229.22	973.71	0	0.00
2	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	415.58	196.26	0	0.00
8	CUSIP # 87612E106 TARGET CORPORATION	1,412.24	714.08	0	0.00
1	CUSIP # 87918A105 TELADOC HEALTH INC COM	199.96	189.99	0	0.00
1	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	391.98	309.57	0	0.00
1	CUSIP # 879369106 TELEFLEX INC	411.57	325.41	0	0.00
2	CUSIP # 880770102 TERADYNE INC	239.78	79.62	0	0.00
10	CUSIP # 88160R101 TESLA MOTORS INC	7,056.70	535.22	1	0.00
13	CUSIP # 882508104 TEXAS INSTRUMENTS INC	2,133.69	1,452.27	0	0.00
5	CUSIP # 883203101 TEXTRON, INC	241.65	216.77	0	0.10
1	CUSIP # 88339J105 TRADE DESK INC CLASS A	801.00	410.51	0	0.00
5	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	2,328.90	1,346.80	0	1.10

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3	CUSIP # 886547108 TIFFANY & CO	394 .35	359 .27	0	0 .00
2	CUSIP # 891092108 TORO COMPANY	189 .68	134 .52	0	0 .53
1	CUSIP # 892356106 TRACTOR SUPPLY	140 .58	108 .61	0	0 .00
1	CUSIP # 893641100 TRANSDIGM GROUP INC	618 .85	449 .24	0	0 .00
3	CUSIP # 89400J107 TRANSUNION	297 .66	217 .68	0	0 .00
5	CUSIP # 89417E109 TRAVELERS COS INC	701 .85	654 .34	0	0 .00
4	CUSIP # 89531P105 TREX CO INC	334 .88	261 .14	0	0 .00
4	CUSIP # 896239100 TRIMBLE NAVIGATION LTD	267 .08	162 .56	0	0 .00
2	CUSIP # 90138F102 TWILIO INC	677 .00	254 .11	0	0 .00
5	CUSIP # 902494103 TYSON FOODS INC CL A	322 .20	350 .56	0	0 .00
5	CUSIP # 902653104 UDR INC	192 .15	218 .11	0	0 .00
3	CUSIP # 902681105 UGI CORPORATION	104 .88	156 .66	0	0 .99
34	CUSIP # 902973304 US BANCORP	1,584 .06	1,707 .18	0	14 .28
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	287 .16	342 .33	0	0 .00

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10	CUSIP # 907818108 UNION PACIFIC CORP	2,082.20	1,683.80	0	0.00
6	CUSIP # 910047109 UNITED AIRLINES	259.50	443.11	0	0.00
13	CUSIP # 911312106 UNITED PARCEL SERVICE INC	2,189.20	1,422.09	0	0.00
1	CUSIP # 911363109 UNITED RENTALS, INC	231.91	131.35	0	0.00
16	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	5,610.88	4,019.12	1	0.00
1	CUSIP # 91347P105 UNIVERSAL DISPLAY CORP	229.80	154.43	0	0.00
1	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	137.50	134.39	0	0.00
9	CUSIP # 918204108 VF CORP	768.69	766.20	0	0.00
1	CUSIP # 91879Q109 VAIL RESORTS INC	278.96	222.68	0	0.00
7	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	395.99	550.17	0	0.00
1	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	175.01	139.69	0	0.00
2	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	544.50	282.45	0	0.00
6	CUSIP # 92276F100 VENTAS INC	294.24	382.71	0	2.70
3.6	CUSIP # 92339V308 VEREIT INC	136.04	156.93	0	1.39

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2	CUSIP # 92343E102 VERISIGN INC	432.80	365.72	0	0.00
80	CUSIP # 92343V104 VERIZON COMMUNICATIONS	4,700.00	4,713.61	1	0.00
3	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	622.77	430.93	0	0.00
3	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	709.02	609.72	0	0.00
17.9999	CUSIP # 92556V106 VIATRIS INC	337.32	704.16	0	0.00
8	CUSIP # 925652109 VICI PROPERTIES INC	204.00	181.33	0	2.64
27	CUSIP # 92826C839 VISA INC CL A	5,905.71	4,400.39	1	0.00
7	CUSIP # 92840M102 VISTRA ENERGY CORP	137.62	168.01	0	0.00
1	CUSIP # 928563402 VMWARE INC CL A	140.26	181.95	0	0.00
2	CUSIP # 928881101 VONTIER CORP	66.80	343.40	0	0.00
3	CUSIP # 929042109 VORNADO REALTY TRUST	112.02	194.44	0	0.00
4	CUSIP # 929160109 VULCAN MATERIALS CO	593.24	459.90	0	0.00
3	CUSIP # 92936U109 WP CAREY INC	211.74	237.80	0	3.14
5	CUSIP # 92939U106 WEC ENERGY GROUP INC	460.15	406.16	0	0.00

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3	CUSIP # 929740108 WABTEC CORP	219 .60	220 .22	0	0 .00
19	CUSIP # 931142103 WAL-MART STORES INC	2,738 .85	1,933 .86	1	10 .26
11	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	438 .68	654 .60	0	0 .00
6	CUSIP # 94106L109 WASTE MANAGEMENT INC	707 .58	620 .35	0	0 .00
1	CUSIP # 941848103 WATERS CORPORATION	247 .42	247 .61	0	0 .00
1	CUSIP # 94419L101 WAYFAIR INC-	225 .81	196 .51	0	0 .00
7	CUSIP # 95040Q104 WELLTOWER INC	452 .34	534 .36	0	0 .00
1	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	283 .31	105 .60	0	0 .00
3	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	166 .17	144 .63	0	0 .00
7	CUSIP # 959802109 WESTERN UNION CO	153 .58	133 .65	0	0 .00
4	CUSIP # 96145D105 WESTROCK CO	174 .12	152 .89	0	0 .00
1	CUSIP # 96208T104 WEX INC	203 .53	188 .17	0	0 .00
14	CUSIP # 962166104 WEYERHAUSER CO	469 .42	354 .39	0	0 .00
1	CUSIP # 963320106 WHIRLPOOL CORPORATION	180 .49	130 .00	0	0 .00

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15	CUSIP # 969457100 WILLIAMS COS INC	300 .75	360 .31	0	0 .00
1	CUSIP # 969904101 WILLIAMS-SONOMA INC	101 .84	81 .75	0	0 .00
3	CUSIP # 98138H101 WORKDAY INC CL A	718 .83	587 .08	0	0 .00
2	CUSIP # 983134107 WYNN RESORTS LTD	225 .66	148 .04	0	0 .00
2	CUSIP # 983793100 XPO LOGISTICS INC	238 .40	131 .82	0	0 .00
7	CUSIP # 98389B100 XCEL ENERGY INC	466 .69	405 .93	0	3 .01
3	CUSIP # 983919101 XILINX INC	425 .31	353 .68	0	0 .00
3	CUSIP # 98419M100 XYLEM INC	305 .37	237 .04	0	0 .00
5	CUSIP # 988498101 YUM BRANDS INC	542 .80	482 .34	0	0 .00
5	CUSIP # 98850P109 YUM CHINA HOLDINGS INC	285 .45	221 .82	0	0 .00
1	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	384 .33	207 .68	0	0 .00
2	CUSIP # 98936J101 ZENDESK INC	286 .24	171 .62	0	0 .00
3	CUSIP # 98954M200 ZILLOW GROUP INC-C	389 .40	173 .31	0	0 .00
4	CUSIP # 98956P102 ZIMMER HOLDINGS INC	616 .36	493 .62	0	0 .96

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6	CUSIP # 98978V103 ZOETIS INC	993 .00	673 .22	0	0 .00
16	CUSIP # 98986T108 ZYNGA INC CL A	157 .92	153 .20	0	0 .00
12	CUSIP # G51502105 JOHNSON CONTROLS INTERNATION	559 .08	441 .02	0	3 .12
4	CUSIP # N72482123 QIAGEN NV	211 .40	163 .25	0	0 .00
		485 , 285 .28	357 , 678 .47	94	366 .56
FOREIGN STOCK					
4	CUSIP # 550021109 LULULEMON ATHLETICA INC	1 , 392 .12	716 .73	0	0 .00
22	CUSIP # 806857108 SCHLUMBERGER LTD	480 .26	828 .52	0	2 .75
1	CUSIP # G0176J109 ALLEGION PLC	116 .38	87 .90	0	0 .00
2	CUSIP # G02602103 AMDOCS LTD	141 .86	108 .24	0	0 .66
7	CUSIP # G0450A105 ARCH CAPITAL GROUP LTD	252 .49	217 .75	0	0 .00
2	CUSIP # G06242104 ATLASSIAN CORP PLC CL A	467 .74	244 .28	0	0 .00
9	CUSIP # G1151C101 ACCENTURE PLC	2 , 350 .89	1 , 583 .03	0	0 .00
7	CUSIP # G29183103 EATON CORP PLC	840 .98	569 .33	0	0 .00

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1	CUSIP # G3223R108 EVEREST RE GROUP LTD	234 . 09	215 . 68	0	0 . 00
3	CUSIP # G3922B107 GENPACT LTD	124 . 08	133 . 62	0	0 . 00
2	CUSIP # G46188101 HORIZON THERAPEUTICS PLC	146 . 30	77 . 46	0	0 . 00
5	CUSIP # G47567105 IHS MARKIT LTD	449 . 15	294 . 29	0	0 . 00
9	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	427 . 86	206 . 84	0	0 . 54
22	CUSIP # G5960L103 MEDTRONIC PLC	2,577 . 08	2,070 . 13	0	12 . 76
3	CUSIP # G6095L109 APTIV PLC	390 . 87	235 . 95	0	0 . 00
1	CUSIP # G7496G103 RENAISSANCERE HOLDINGS LTD	165 . 82	175 . 43	0	0 . 00
2	CUSIP # G96629103 WILLIS TOWERS WATSON PLC	421 . 36	353 . 66	0	1 . 42
2	CUSIP # G97822103 PERRIGO COMPANY PLC	89 . 44	119 . 74	0	0 . 00
7	CUSIP # H1467J104 CHUBB LIMITED	1,077 . 44	950 . 91	0	5 . 46
2	CUSIP # H2906T109 GARMIN LTD	239 . 32	185 . 69	0	0 . 00
9	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	824 . 94	774 . 19	0	0 . 00
		13,210 . 47	10,149 . 37	3	23 . 59
MUTUAL FUNDS - EQUITY					

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73	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	15,464.32	13,830.87	3	0.00
		15,464.32	13,830.87	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
980.74	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	980.74	980.74	0	0.00
		980.74	980.74	0	0.00
RIGHTS AND WARRANTS					
11	CUSIP # 110122157 BRISTOL-MYERS SQUIBB COMPANY RIGHTS EXP 03/31/2021	7.59	24.75	0	0.00
1	CUSIP # 674599162 OCCIDENTAL PETROLEUM CORPORATION WARRANTS	6.81	0.00	0	0.00
		14.40	24.75	0	0.00



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SHORT TERM INVESTMENTS					
3,444.2	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,444.20	3,444.20	1	0.00
		3,444.20	3,444.20	1	0.00
COMMON STOCK					
12	CUSIP # 001055102 AFLAC INC	533.64	610.31	0	0.00
11	CUSIP # 00123Q104 AGNC INVESTMENT CORP	171.60	191.50	0	1.32
9	CUSIP # 00130H105 AES CORPORATION	211.50	159.14	0	0.00
138	CUSIP # 00206R102 AT&T INC	3,968.88	4,364.02	1	0.00
25	CUSIP # 002824100 ABBOTT LABORATORIES	2,737.25	2,004.53	1	0.00
29	CUSIP # 00287Y109 ABBVIE INC	3,107.35	2,759.35	1	0.00
1	CUSIP # 003654100 ABIOMED INC	324.20	310.68	0	0.00
12	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	1,114.20	591.69	0	0.00
7	CUSIP # 00724F101 ADOBE SYSTEMS INC	3,500.84	1,894.02	1	0.00
1	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	157.51	168.02	0	0.25

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18	CUSIP # 007903107 ADVANCED MICRO DEVICES	1,650.78	586.81	0	0.00
4	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	473.96	321.48	0	0.00
7	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	1,912.54	1,467.36	0	9.38
3	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	314.97	236.35	0	0.00
4	CUSIP # 012653101 ALBEMARLE CORP	590.08	298.50	0	1.54
2	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	356.44	305.75	0	2.18
4	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	624.96	511.07	0	0.00
1	CUSIP # 016255101 ALIGN TECHNOLOGY INC	534.38	275.18	0	0.00
3	CUSIP # 018802108 ALLIANT ENERGY CORP	154.59	143.32	0	0.00
5	CUSIP # 02005N100 ALLY FINANCIAL INC	178.30	161.30	0	0.00
2	CUSIP # 02043Q107 ALNYLAM PHARMACEUTICALS INC	259.94	234.30	0	0.00
5	CUSIP # 02079K107 ALPHABET INC CL C	8,759.40	6,191.60	2	0.00
5	CUSIP # 02079K305 ALPHABET INC	8,763.20	6,213.64	2	0.00
1	CUSIP # 02156B103 ALTERYX INC COM CL A	121.79	164.74	0	0.00

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6	CUSIP # 023135106 AMAZON.COM INC	19,541.58	10,885.07	4	0.00
3	CUSIP # 023608102 AMEREN CORPORATION	234.18	229.33	0	0.00
11	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	173.47	145.48	0	0.00
8	CUSIP # 025537101 AMERICAN ELECTRIC POWER	666.16	673.34	0	0.00
9	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	1,088.19	997.23	0	0.00
4	CUSIP # 02665T306 AMERICAN HOMES 4 RENT-A	120.00	107.04	0	0.20
7	CUSIP # 03027X100 AMERICAN TOWER CORP	1,571.22	1,472.50	0	8.47
3	CUSIP # 030420103 AMERICAN WATER WORKS CO INC	460.41	342.36	0	0.00
2	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	195.52	154.44	0	0.00
2	CUSIP # 03076C106 AMERIPRISE FINANCIAL INC	388.66	250.58	0	0.00
5	CUSIP # 031100100 AMETEK INC	604.70	419.03	0	0.00
9	CUSIP # 031162100 AMGEN INC	2,069.28	1,758.52	0	0.00
4	CUSIP # 032095101 AMPHENOL CORP CL A	523.08	379.16	0	1.16
4	CUSIP # 032654105 ANALOG DEVICES INC	590.92	445.68	0	0.00

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29	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	245 .05	270 .60	0	6 .38
1	CUSIP # 03662Q105 ANSYS INC	363 .80	179 .64	0	0 .00
5	CUSIP # 036752103 ANTHEM INC	1,605 .45	1,441 .68	0	0 .00
256	CUSIP # 037833100 APPLE INC	33,968 .64	12,986 .87	7	0 .00
12	CUSIP # 038222105 APPLIED MATERIALS INC	1,035 .60	493 .53	0	0 .00
1	CUSIP # 038336103 APTARGROUP INC	136 .89	121 .51	0	0 .00
8	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	403 .28	331 .69	0	0 .00
1	CUSIP # 040413106 ARISTA NETWORKS INC	290 .57	307 .91	0	0 .00
1	CUSIP # 045327103 ASPEN TECHNOLOGY INC	130 .25	104 .23	0	0 .00
2	CUSIP # 049560105 ATMOS ENERGY CORP	190 .86	206 .28	0	0 .00
3	CUSIP # 052769106 AUTODESK INC	916 .02	478 .18	0	0 .00
6	CUSIP # 053015103 AUTO DATA PROCESSING INC.	1,057 .20	940 .91	0	5 .58
2	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	320 .86	399 .94	0	3 .18
1	CUSIP # 053611109 AVERY DENNISON CORP	155 .11	109 .84	0	0 .00

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10	CUSIP # 05722G100 BAKER HUGHES CO	208 .50	230 .61	0	0 .00
4	CUSIP # 058498106 BALL CORPORATION	372 .72	233 .04	0	0 .00
176	CUSIP # 060505104 BANK OF AMERICA CORP	5,334 .56	4,852 .10	1	0 .00
11	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	466 .84	536 .86	0	0 .00
7	CUSIP # 071813109 BAXTER INTERNATIONAL INC	561 .68	561 .81	0	1 .72
5	CUSIP # 075887109 BECTON DICKINSON AND CO	1,251 .10	1,222 .85	0	0 .00
3	CUSIP # 084423102 BERKLEY (W R) CORPORATION	199 .26	177 .77	0	0 .00
33	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	7,651 .71	6,539 .51	1	0 .00
3	CUSIP # 086516101 BEST BUY INC	299 .37	211 .06	0	1 .65
2	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	175 .38	178 .02	0	0 .00
3	CUSIP # 09062X103 BIOGEN IDEC INC	734 .58	712 .32	0	0 .00
1	CUSIP # 09073M104 BIO-TECHNE CORP	317 .55	262 .14	0	0 .00
2	CUSIP # 09247X101 BLACKROCK INC	1,443 .08	839 .46	0	0 .00
2	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	174 .36	123 .36	0	0 .00

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2	CUSIP # 099724106 BORG WARNER CORP	77.28	73.46	0	0.00
3	CUSIP # 101121101 BOSTON PROPERTIES INC	283.59	388.19	0	2.94
22	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	790.90	850.69	0	0.00
2	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	345.98	266.95	0	0.00
31	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	1,922.93	1,933.46	0	15.19
2	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	306.40	227.12	0	1.15
4	CUSIP # 115236101 BROWN & BROWN INC	189.64	128.30	0	0.00
2	CUSIP # 115637209 BROWN FORMAN CORP CL B	158.86	107.89	0	0.36
1	CUSIP # 122017106 BURLINGTON STORES INC	261.55	147.01	0	0.00
2	CUSIP # 12503M108 CBOE HOLDINGS INC	186.24	186.20	0	0.00
5	CUSIP # 12504L109 CBRE GROUP INC	313.60	254.05	0	0.00
2	CUSIP # 12514G108 CDW CORP OF DELAWARE	263.58	193.54	0	0.00
2	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	187.74	168.00	0	1.02
6	CUSIP # 12572Q105 CME GROUP INC	1,092.30	982.93	0	15.00

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4	CUSIP # 125896100 CMS ENERGY CORP	244 .04	226 .23	0	0 .00
11	CUSIP # 126408103 CSX CORP	998 .25	764 .39	0	0 .00
18	CUSIP # 126650100 CVS HEALTH CORP	1 , 229 .40	1 , 034 .40	0	0 .00
6	CUSIP # 127097103 CABOT OIL & GAS CORP	97 .68	102 .30	0	0 .00
3	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	409 .29	195 .53	0	0 .00
2	CUSIP # 133131102 CAMDEN PROPERTY TRUST	199 .84	191 .63	0	1 .66
3	CUSIP # 134429109 CAMPBELL SOUP CO	145 .05	128 .57	0	0 .00
6	CUSIP # 14040H105 CAPITAL ONE FINANCIAL CORP	593 .10	490 .45	0	0 .00
1	CUSIP # 142339100 CARLISLE COMPANIES INC	156 .18	120 .07	0	0 .00
2	CUSIP # 143130102 CARMAX INC	188 .92	149 .55	0	0 .00
10	CUSIP # 143658300 CARNIVAL CORP	216 .60	474 .73	0	0 .00
2	CUSIP # 148806102 CATALENT INC	208 .14	126 .77	0	0 .00
10	CUSIP # 149123101 CATERPILLAR INC	1 , 820 .20	1 , 305 .42	0	0 .00
5	CUSIP # 150870103 CELANESE CORP SERIES A	649 .70	494 .56	0	0 .00

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12	CUSIP # 15135B101 CENTENE CORPORATION	720 .36	738 .20	0	0 .00
7	CUSIP # 15189T107 CENTERPOINT ENERGY INC	151 .48	204 .28	0	0 .00
20	CUSIP # 156700106 CENTURY TEL INC	195 .00	241 .14	0	0 .00
1	CUSIP # 15677J108 GERIDIAN HCM HOLDING INC	106 .56	79 .25	0	0 .00
4	CUSIP # 156782104 CERNER CORP	313 .92	242 .39	0	0 .88
1	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	249 .86	159 .08	0	0 .00
6	CUSIP # 163092109 CHEGG INC	541 .98	404 .94	0	0 .00
4	CUSIP # 16411R208 CHENIERE ENERGY INC	240 .12	267 .85	0	0 .00
30	CUSIP # 166764100 CHEVRON CORP	2,533 .50	2,664 .60	0	0 .00
3	CUSIP # 171340102 CHURCH & DWIGHT CO INC	261 .69	207 .51	0	0 .00
3	CUSIP # 171779309 CIENA CORP	158 .55	162 .00	0	0 .00
3	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	262 .11	233 .74	0	1 .80
73	CUSIP # 17275R102 CISCO SYSTEMS INC	3,266 .75	3,906 .56	1	0 .00
1	CUSIP # 172908105 CINTAS CORP	353 .46	234 .98	0	0 .00

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35	CUSIP # 172967424 CITIGROUP INC NEW	2,158.10	2,123.14	0	0.00
10	CUSIP # 174610105 CITIZENS FINANCIAL GROUP	357.60	328.54	0	0.00
2	CUSIP # 177376100 CITRIX SYSTEMS INC	260.20	199.57	0	0.00
2	CUSIP # 189054109 CLOROX COMPANY	403.84	319.52	0	0.00
59	CUSIP # 191216100 COCA-COLA CO	3,235.56	2,807.35	1	0.00
3	CUSIP # 192422103 COGNEX CORPORATION	240.86	160.56	0	0.00
10	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	819.50	568.10	0	0.00
11	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	940.61	747.48	0	0.00
81	CUSIP # 20030N101 COMCAST CORP	4,244.40	3,298.94	1	0.00
10	CUSIP # 205887102 CONAGRA FOODS INC	362.60	356.10	0	0.00
3	CUSIP # 20605P101 CONCHO RESOURCES INC	175.05	324.42	0	0.00
15	CUSIP # 20825C104 CONOCO/PHILLIPS	599.85	945.00	0	0.00
5	CUSIP # 209115104 CONSOLIDATED EDISON INC	361.35	432.69	0	0.00
2	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	438.10	339.88	0	0.00

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1	CUSIP # 216648402 COOPER COMPANIES, INC	363.32	295.25	0	0.00
10	CUSIP # 217204106 COPART INC	1,272.50	757.70	0	0.00
8	CUSIP # 219350105 CORNING INC	288.00	267.49	0	0.00
7	CUSIP # 22160K105 COSTCO WHOLESALE CORP	2,637.46	1,807.50	1	0.00
1	CUSIP # 22160N109 COSTAR GROUP INC	924.28	713.49	0	0.00
1	CUSIP # 22266L106 COUPA SOFTWARE INC	338.91	169.79	0	0.00
1	CUSIP # 225447101 CREE INC	105.90	59.17	0	0.00
7	CUSIP # 22822V101 CROWN CASTLE INTERNATIONAL CORP	1,114.33	958.80	0	0.00
2	CUSIP # 228368106 CROWN HOLDINGS, INC	200.40	109.02	0	0.00
2	CUSIP # 231021106 CUMMINS INC	454.20	314.90	0	0.00
2	CUSIP # 23283R100 CYRUSONE INC	146.30	128.06	0	1.02
7	CUSIP # 23331A109 D R HORTON INC	482.44	320.40	0	0.00
3	CUSIP # 233331107 DTE ENERGY CO	364.23	358.90	0	3.26
11	CUSIP # 235851102 DANAHER CORP	2,443.54	1,591.77	0	1.98

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2	CUSIP # 237194105 DARDEN RESTAURANTS INC	238 . 24	238 . 74	0	0 . 00
1	CUSIP # 23918K108 DAVITA INC	117 . 40	53 . 28	0	0 . 00
5	CUSIP # 244199105 DEERE & CO	1 , 345 . 25	788 . 91	0	3 . 80
11	CUSIP # 247361702 DELTA AIR LINES INC	442 . 31	556 . 94	0	0 . 00
3	CUSIP # 24906P109 DENTSPLY SIRONA INC	157 . 08	148 . 13	0	0 . 30
1	CUSIP # 252131107 DEXCOM INC	369 . 72	124 . 31	0	0 . 00
3	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	145 . 20	247 . 77	0	0 . 00
5	CUSIP # 253868103 DIGITAL REALTY TRUST INC	697 . 55	635 . 02	0	5 . 60
55	CUSIP # 254687106 DISNEY WALT	9 , 964 . 90	6 , 125 . 08	2	0 . 00
7	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	633 . 71	502 . 14	0	0 . 00
3	CUSIP # 256163106 DOCUSIGN INC	666 . 90	321 . 00	0	0 . 00
4	CUSIP # 256677105 DOLLAR GENERAL CORP	841 . 20	755 . 92	0	0 . 00
4	CUSIP # 256746108 DOLLAR TREE INC	432 . 16	398 . 68	0	0 . 00
14	CUSIP # 25746U109 DOMINION RESOURCES INC	1 , 052 . 80	1 , 094 . 63	0	0 . 00

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1	CUSIP # 25754A201 DOMINO'S PIZZA INC	383.46	245.00	0	0.00
2	CUSIP # 260003108 DOVER CORPORATION	252.50	183.88	0	0.00
5	CUSIP # 264411505 DUKE REALTY CORP	199.85	154.20	0	0.00
12	CUSIP # 26441C204 DUKE ENERGY CORPORATION	1,098.72	1,102.49	0	0.00
9	CUSIP # 26875P101 EOG RESOURCES INC	448.83	830.00	0	0.00
4	CUSIP # 277432100 EASTMAN CHEMICAL CO	401.12	305.76	0	2.76
7	CUSIP # 278865100 ECOLAB INC	1,514.52	1,295.88	0	3.36
6	CUSIP # 281020107 EDISON INTERNATIONAL	376.92	390.87	0	3.98
10	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	912.30	633.82	0	0.00
5	CUSIP # 285512109 ELECTRONIC ARTS INC	718.00	655.95	0	0.00
11	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	884.07	749.10	0	0.00
2	CUSIP # 29362U104 ENTEGRIS INC	192.20	115.18	0	0.00
3	CUSIP # 29364G103 ENTERGY CORPORATION	299.52	289.86	0	0.00
1	CUSIP # 29414B104 EPAM SYSTEMS INC	358.35	168.12	0	0.00

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1	CUSIP # 29444U700 EQUINIX INC	714 . 18	447 . 99	0	0 . 00
3	CUSIP # 29472R108 EQUITY LIFESTYLE PROPERTIES	190 . 08	176 . 63	0	1 . 03
6	CUSIP # 29476L107 EQUITY RESIDENTIAL	355 . 68	432 . 02	0	3 . 62
1	CUSIP # 297178105 ESSEX PROPERTY TRUST INC	237 . 42	290 . 87	0	2 . 08
2	CUSIP # 29786A106 ETSY INC	355 . 82	213 . 87	0	0 . 00
3	CUSIP # 30034W106 EVERGY INC	166 . 53	176 . 06	0	0 . 00
5	CUSIP # 30040W108 EVERSOURCE ENERGY	432 . 55	377 . 77	0	0 . 00
2	CUSIP # 30063P105 EXACT SCIENCES CORP	264 . 98	184 . 35	0	0 . 00
17	CUSIP # 30161N101 EXELON CORPORATION	717 . 74	808 . 03	0	0 . 00
4	CUSIP # 30161Q104 EXELIXIS INC	80 . 28	94 . 84	0	0 . 00
3	CUSIP # 30212P303 EXPEDIA INC	397 . 20	382 . 78	0	0 . 00
2	CUSIP # 302130109 EXPEDITORS INTL WASH INC	190 . 22	147 . 70	0	0 . 00
2	CUSIP # 30225T102 EXTRA SPACE STORAGE INC	231 . 72	201 . 78	0	0 . 00
69	CUSIP # 30231G102 EXXON MOBIL CORPORATION	2,844 . 18	3,054 . 98	1	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 302491303 FMC CORPORATION	574.65	465.05	0	2.40
18	CUSIP # 30303M102 FACEBOOK INC	4,916.88	3,277.01	1	0.00
1	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	332.50	327.01	0	0.00
10	CUSIP # 311900104 FASTENAL COMPANY	488.30	316.44	0	0.00
1	CUSIP # 313747206 FEDERAL REALTY INVS TRUST	85.12	136.53	0	1.06
4	CUSIP # 31428X106 FEDEX CORPORATION	1,038.48	666.65	0	0.00
1	CUSIP # 315616102 F5 NETWORKS INC	175.94	152.78	0	0.00
8	CUSIP # 31620M106 FIDELITY NATIONAL INFORMATION	1,131.68	1,033.72	0	0.00
5	CUSIP # 31620R303 FNF GROUP	195.45	188.89	0	0.00
15	CUSIP # 316773100 FIFTH THIRD BANCORP	413.55	372.50	0	4.05
4	CUSIP # 33616C100 FIRST REPUBLIC BANK	587.72	400.74	0	0.00
8	CUSIP # 337738108 FISERV INC	910.88	726.43	0	0.00
10	CUSIP # 337932107 FIRSTENERGY CORP	306.10	418.76	0	0.00
1	CUSIP # 338307101 FIVE9 INC	174.40	110.55	0	0.00

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1	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	272 . 83	279 . 69	0	0 . 00
59	CUSIP # 345370860 FORD MOTOR COMPANY	518 . 61	494 . 95	0	0 . 00
2	CUSIP # 34959E109 FORTINET INC	297 . 06	170 . 98	0	0 . 00
5	CUSIP # 34959J108 FORTIVE CORP	354 . 10	67 . 29	0	0 . 00
3	CUSIP # 34964C106 FORTUNE BRANDS HOME & SECURITY	257 . 16	161 . 44	0	0 . 00
27	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	702 . 54	329 . 75	0	0 . 00
3	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	371 . 13	254 . 97	0	0 . 00
3	CUSIP # 36467J108 GAMING AND LEISURE PROP INC	127 . 20	111 . 57	0	1 . 44
1	CUSIP # 366651107 GARTNER INC	160 . 19	145 . 79	0	0 . 00
1	CUSIP # 368736104 GENERAC HOLDINGS INC	227 . 41	120 . 97	0	0 . 00
6	CUSIP # 369550108 GENERAL DYNAMICS CORP	892 . 92	986 . 55	0	0 . 00
176	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	1,900 . 80	1,689 . 23	0	1 . 76
10	CUSIP # 370334104 GENERAL MILLS INC	588 . 00	520 . 27	0	0 . 00
19	CUSIP # 37045V100 GENERAL MOTORS CO	791 . 16	675 . 07	0	0 . 00

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3	CUSIP # 371901109 GENTEX CORP	101.79	91.44	0	0.00
2	CUSIP # 372460105 GENUINE PARTS CO	200.86	217.52	0	1.58
18	CUSIP # 375558103 GILEAD SCIENCES, INC	1,048.68	1,174.93	0	0.00
5	CUSIP # 37940X102 GLOBAL PAYMENTS INC	1,077.10	785.01	0	0.00
3	CUSIP # 380237107 GODADDY INC	248.85	224.74	0	0.00
3	CUSIP # 384109104 GRACO INC	217.05	144.63	0	0.00
1	CUSIP # 384802104 WW GRAINGER INC	408.34	288.42	0	0.00
1	CUSIP # 40171V100 GUIDEWIRE SOFTWARE INC	128.73	94.41	0	0.00
3	CUSIP # 40412C101 HCA HOLDINGS INC	493.38	396.00	0	0.81
20	CUSIP # 40434L105 HP INC	491.80	381.76	0	3.88
13	CUSIP # 406216101 HALLIBURTON COMPANY	245.70	362.26	0	0.00
7	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	342.86	320.66	0	2.28
2	CUSIP # 418056107 HASBRO INC	187.08	168.86	0	0.00
2	CUSIP # 422806208 HEICO CORP CL A	234.12	184.93	0	0.00

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1	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	161 .99	136 .54	0	0 .00
2	CUSIP # 427866108 HERSHEY CO	304 .66	226 .66	0	0 .00
4	CUSIP # 42809H107 HESS CORP	211 .16	269 .32	0	0 .00
17	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	201 .45	259 .97	0	2 .04
1	CUSIP # 431475102 HILL ROM HOLDINGS INC	97 .97	104 .99	0	0 .00
5	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	556 .30	431 .65	0	0 .00
4	CUSIP # 436440101 HOLOGIC INC	291 .32	189 .38	0	0 .00
16	CUSIP # 437076102 HOME DEPOT INC	4,249 .92	3,158 .26	1	0 .00
14	CUSIP # 438516106 HONEYWELL INTERNATIONAL	2,977 .80	2,195 .98	1	0 .00
5	CUSIP # 440452100 HORMEL FOODS CORP	233 .05	228 .35	0	0 .00
12	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	175 .56	220 .88	0	0 .00
1	CUSIP # 443510607 HUBBELL INC	156 .79	116 .36	0	0 .00
1	CUSIP # 443573100 HUBSPOT INC	396 .44	184 .94	0	0 .00
2	CUSIP # 444859102 HUMANA INC	820 .54	536 .06	0	1 .25

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1	CUSIP # 445658107 J B HUNT TRANS SVCS INC	136 . 65	97 . 25	0	0 . 00
25	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	315 . 75	309 . 82	0	3 . 75
1	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	170 . 48	225 . 01	0	0 . 00
1	CUSIP # 44891N109 IAC/INTERACTIVE CORP	189 . 35	214 . 91	0	0 . 00
1	CUSIP # 45167R104 IDEX CORP	199 . 20	149 . 12	0	0 . 00
1	CUSIP # 45168D104 IDEXX LABORATORIES INC	499 . 87	220 . 07	0	0 . 00
5	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	1,019 . 40	751 . 08	0	5 . 70
2	CUSIP # 45337C102 INCYTE CORP	173 . 96	165 . 74	0	0 . 00
1	CUSIP # 45784P101 INSULET CORP	255 . 63	115 . 43	0	0 . 00
64	CUSIP # 458140100 INTEL CORPORATION	3,188 . 48	3,473 . 89	1	0 . 00
10	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	1,152 . 90	808 . 48	0	0 . 00
14	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	1,762 . 32	1,980 . 20	0	0 . 00
4	CUSIP # 459506101 INTL FLAVORS & FRAGRANCES INC	435 . 36	533 . 34	0	3 . 08
7	CUSIP # 460146103 INTERNATIONAL PAPER COMPANY	348 . 04	304 . 49	0	0 . 00

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13	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	305.76	241.98	0	0.00
4	CUSIP # 461202103 INTUIT INC	1,519.40	1,062.93	0	0.00
2	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,636.20	1,183.63	0	0.00
9	CUSIP # 46187W107 INVITATION HOMES INC	267.30	244.66	0	0.00
2	CUSIP # 462222100 IONIS PHARMACEUTICALS INC	113.08	140.58	0	0.00
2	CUSIP # 46266C105 IQVIA HOLDINGS INC	358.34	286.82	0	0.00
4	CUSIP # 46284V101 IRON MOUNTAIN INC	117.92	131.99	0	2.47
53	CUSIP # 46625H100 JP MORGAN CHASE & CO	6,734.71	5,330.29	1	0.00
4	CUSIP # 469814107 JACOBS ENGINEERING GROUP INC	435.84	317.42	0	0.00
43	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	6,767.34	5,944.85	1	0.00
6	CUSIP # 48203R104 JUNIPER NETWORKS INC	135.06	150.11	0	0.00
2	CUSIP # 482480100 KLA-TENCOR CORP	517.82	241.10	0	0.00
1	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	204.13	120.72	0	0.44
5	CUSIP # 487836108 KELLOGG COMPANY	311.15	290.71	0	0.00

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24	CUSIP # 493267108 KEYCORP	393 .84	358 .22	0	0 .00
3	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	396 .27	272 .27	0	0 .00
2	CUSIP # 49427F108 KILROY REALTY CORP	114 .80	155 .28	0	1 .00
6	CUSIP # 494368103 KIMBERLY-CLARK CORP	808 .98	779 .97	0	6 .42
12	CUSIP # 500754106 THE KRAFT HEINZ CO	415 .92	384 .63	0	0 .00
12	CUSIP # 501044101 KROGER COMPANY	381 .12	291 .29	0	0 .00
4	CUSIP # 501889208 LKQ CORP	140 .96	113 .90	0	0 .00
1	CUSIP # 50540R409 LABORATORY CORP AMERICA	203 .55	153 .18	0	0 .00
2	CUSIP # 512807108 LAM RESEARCH CORPORATION	944 .54	363 .22	0	2 .60
3	CUSIP # 513272104 LAMB WESTON HOLDINGS INC	236 .22	209 .69	0	0 .00
5	CUSIP # 517834107 LAS VEGAS SANDS CORP	298 .00	298 .28	0	0 .00
8	CUSIP # 518439104 LAUDER ESTEE COMPANIES	2,129 .52	1,422 .13	0	0 .00
1	CUSIP # 521865204 LEAR CORPORATION	159 .03	134 .73	0	0 .00
2	CUSIP # 525327102 LEIDOS HOLDINGS INC	210 .24	127 .04	0	0 .00

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5	CUSIP # 526057104 LENNAR CORPORATION	381 . 15	258 . 54	0	0 . 00
1	CUSIP # 526107107 LENNOX INTERNATIONAL INC	273 . 97	242 . 49	0	0 . 77
2	CUSIP # 530307305 LIBERTY BROADBAND C	316 . 74	195 . 02	0	0 . 00
6	CUSIP # 531229854 LIBERTY MEDIA CORP	255 . 60	204 . 08	0	0 . 00
10	CUSIP # 532457108 LILLY ELI & COMPANY	1,688 . 40	1,286 . 35	0	0 . 00
3	CUSIP # 534187109 LINCOLN NATIONAL CORPORATION	150 . 93	174 . 79	0	0 . 00
7	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	2,484 . 86	2,348 . 28	0	0 . 00
5	CUSIP # 540424108 LOEWS CORP	225 . 10	223 . 72	0	0 . 00
10	CUSIP # 548661107 LOWES COS INC	1,605 . 10	1,052 . 26	0	0 . 00
2	CUSIP # 55261F104 M & T BANK CORP	254 . 60	323 . 66	0	0 . 00
10	CUSIP # 552953101 MGM MIRAGE	315 . 10	226 . 94	0	0 . 00
1	CUSIP # 55354G100 MSCI INC A	446 . 53	191 . 79	0	0 . 00
11	CUSIP # 56585A102 MARATHON PETROLEUM CORP	454 . 96	613 . 26	0	0 . 00
1	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	570 . 56	498 . 08	0	0 . 00

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8	CUSIP # 571748102 MARSH & MCLENNAN COS INC	936 .00	774 .30	0	0 .00
6	CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A	791 .52	680 .25	0	0 .00
2	CUSIP # 573284106 MARTIN MARIETTA MATERIALS INC	567 .94	400 .62	0	0 .00
7	CUSIP # 574599106 MASCO CORPORATION	384 .51	293 .94	0	0 .00
1	CUSIP # 574795100 MASIMO CORPORATION	268 .38	143 .31	0	0 .00
14	CUSIP # 57636Q104 MASTERCARD INC	4,997 .16	3,395 .19	1	0 .00
2	CUSIP # 57667L107 MATCH GROUP INC	302 .38	9 .27	0	0 .00
3	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	265 .95	163 .11	0	0 .00
4	CUSIP # 579780206 MCCORMICK & CO	382 .40	320 .30	0	1 .36
15	CUSIP # 580135101 MCDONALDS CORPORATION	3,218 .70	2,821 .45	1	0 .00
3	CUSIP # 58155Q103 MCKESSON CORPORATION	521 .76	383 .57	0	1 .26
9	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	196 .11	179 .73	0	2 .43
43	CUSIP # 58933Y105 MERCK & CO INC	3,517 .40	3,531 .17	1	27 .95
13	CUSIP # 59156R108 METLIFE INC	610 .35	542 .46	0	0 .00

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122	CUSIP # 594918104 MICROSOFT CORPORATION	27,135.24	15,075.60	5	0.00
3	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	414.33	253.83	0	0.00
18	CUSIP # 595112103 MICRON TECHNOLOGY INC	1,353.24	778.23	0	0.00
2	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	253.38	217.18	0	0.00
1	CUSIP # 60855R100 MOLINA HEALTHCARE INC	212.68	139.71	0	0.00
26	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	1,520.22	1,312.36	0	8.19
1	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	366.23	182.82	0	0.50
5	CUSIP # 61174X109 MONSTER BEVERAGE CORP	462.40	273.80	0	0.00
2	CUSIP # 615369105 MOODYS CORP	580.48	356.50	0	0.00
22	CUSIP # 617446448 MORGAN STANLEY	1,507.66	936.81	0	0.00
3	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	510.18	443.43	0	2.13
4	CUSIP # 629377508 NRG ENERGY INC	150.20	162.09	0	0.00
2	CUSIP # 631103108 NASDAQ OMX GROUP INC	265.48	194.28	0	0.00
3	CUSIP # 64110D104 NETAPP INC	198.72	180.28	0	0.00

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1	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	95.85	85.97	0	0.00
5	CUSIP # 650111107 NEW YORK TIMES CO CL A	258.85	209.75	0	0.00
11	CUSIP # 651639106 NEWMONT MINING CORP	658.79	401.52	0	0.00
24	CUSIP # 65339F101 NEXTERA ENERGY INC	1,851.60	1,211.65	0	0.00
6	CUSIP # 65473P105 NISOURCE INC	137.64	160.07	0	0.00
1	CUSIP # 655663102 NORDSON CORP	200.95	170.41	0	0.39
3	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	712.83	569.56	0	0.00
2	CUSIP # 665859104 NORTHERN TRUST CORPORATION	186.28	192.69	0	1.40
5	CUSIP # 666807102 NORTHROP GRUMMAN CORP	1,523.60	1,460.55	0	0.00
3	CUSIP # 67020Y100 NUANCE COMMUNICATIONS INC	132.27	75.98	0	0.00
6	CUSIP # 670346105 NUCOR CORPORATION	319.14	343.62	0	2.43
9	CUSIP # 67066G104 NVIDIA CORP	4,699.80	1,778.86	1	0.00
1	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	452.57	385.50	0	0.00
11	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	190.41	682.91	0	0.11

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2	CUSIP # 679295105 OKTA INC	508 . 52	284 . 78	0	0 . 00
1	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	195 . 18	95 . 39	0	0 . 00
6	CUSIP # 681919106 OMNICOM GROUP INC	374 . 22	381 . 21	0	3 . 90
4	CUSIP # 681936100 OMEGA HEALTHCARE INVESTORS	145 . 28	142 . 59	0	0 . 00
5	CUSIP # 682189105 ON SEMICONDUCTOR CORP	163 . 65	105 . 80	0	0 . 00
7	CUSIP # 682680103 ONEOK INC	268 . 66	415 . 33	0	0 . 00
32	CUSIP # 68389X105 ORACLE CORP	2, 070 . 08	1, 728 . 35	0	0 . 00
1	CUSIP # 68902V107 OTIS WORLDWIDE CORP	67 . 55	37 . 97	0	0 . 00
9	CUSIP # 693475105 PNC FINANCIAL SERVICES GROUP	1, 341 . 00	1, 094 . 29	0	0 . 00
5	CUSIP # 693506107 PPG INDUSTRIES INC	721 . 10	534 . 16	0	0 . 00
12	CUSIP # 69351T106 PPL CORPORATION	338 . 40	384 . 54	0	4 . 98
2	CUSIP # 69370C100 PTC INC	239 . 22	171 . 00	0	0 . 00
5	CUSIP # 693718108 PACCAR INC	431 . 40	344 . 14	0	3 . 50
2	CUSIP # 695156109 PACKAGING CORP OF AMERICA	275 . 82	190 . 54	0	2 . 00

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2	CUSIP # 697435105 PALO ALTO NETWORKS INC	710.78	472.57	0	0.00
2	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	544.82	330.24	0	0.00
4	CUSIP # 704326107 PAYCHEX INC	372.72	318.20	0	0.00
1	CUSIP # 70432V102 PAYCOM SOFTWARE INC	452.25	186.64	0	0.00
18	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	4,215.60	1,954.43	1	0.00
21	CUSIP # 713448108 PEPSICO INC	3,114.30	2,605.98	1	21.47
2	CUSIP # 714046109 PERKINELMER INC	287.00	192.62	0	0.00
87	CUSIP # 717081103 PFIZER INC	3,202.47	3,037.91	1	0.00
37	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	3,063.23	2,930.40	1	44.40
8	CUSIP # 718546104 PHILLIPS 66	559.52	732.33	0	0.00
2	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	159.90	169.69	0	0.00
3	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	341.67	382.36	0	1.65
1	CUSIP # 73278L105 POOL CORPORATION	372.50	187.36	0	0.00
4	CUSIP # 74144T108 T ROWE PRICE GROUP INC	605.56	419.52	0	0.00

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5	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	248 .05	254 .82	0	0 .00
35	CUSIP # 742718109 PROCTER & GAMBLE CO	4 ,869 .90	3 ,684 .97	1	0 .00
11	CUSIP # 743315103 PROGRESSIVE CORP	1 ,087 .68	834 .34	0	0 .00
13	CUSIP # 74340W103 PROLOGIS INC	1 ,295 .58	1 ,034 .50	0	0 .00
1	CUSIP # 743424103 PROOFPOINT INC	136 .41	109 .94	0	0 .00
6	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	468 .42	550 .57	0	0 .00
7	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	408 .10	419 .81	0	0 .00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	692 .79	662 .17	0	0 .00
5	CUSIP # 745867101 PULTEGROUP INC	215 .60	149 .60	0	0 .70
2	CUSIP # 74736K101 QORVO INC	332 .54	187 .73	0	0 .00
18	CUSIP # 747525103 QUALCOMM INC	2 ,742 .12	1 ,632 .60	1	0 .00
2	CUSIP # 74834L100 QUEST DIAGNOSTICS	238 .34	177 .14	0	0 .00
1	CUSIP # 74838J101 QUIDEL CORP	179 .65	224 .71	0	0 .00
2	CUSIP # 749685103 RPM INTERNATIONAL INC	181 .56	115 .74	0	0 .00

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2	CUSIP # 754730109 RAYMOND JAMES FINANCIAL INC	191 . 34	155 . 68	0	0 . 00
6	CUSIP # 756109104 REALTY INCOME CORP	373 . 02	430 . 57	0	1 . 41
3	CUSIP # 758849103 REGENCY CENTERS CORP	136 . 77	196 . 97	0	1 . 79
1	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	483 . 11	402 . 42	0	0 . 00
19	CUSIP # 7591EP100 REGIONS FINANCIAL CORP	306 . 28	269 . 81	0	2 . 95
4	CUSIP # 760759100 REPUBLIC SERVICES INC	385 . 20	322 . 47	0	1 . 70
3	CUSIP # 761152107 RESMED INC	637 . 68	572 . 70	0	0 . 00
1	CUSIP # 76680R206 RINGCENTRAL INC CL A	378 . 97	107 . 74	0	0 . 00
2	CUSIP # 773903109 ROCKWELL AUTOMATION	501 . 62	333 . 42	0	0 . 00
12	CUSIP # 775711104 ROLLINS INC	468 . 84	338 . 16	0	0 . 00
2	CUSIP # 776696106 ROPER INDUSTRIES INC	862 . 18	721 . 82	0	0 . 00
6	CUSIP # 778296103 ROSS STORES INC	736 . 86	552 . 52	0	0 . 00
1	CUSIP # 780287108 ROYAL GOLD INC	106 . 36	112 . 92	0	0 . 00
4	CUSIP # 78409V104 S&P GLOBAL INC	1,314 . 92	822 . 12	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 78410G104 SBA COMMUNICATIONS CORP	564.26	505.84	0	0.00
3	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	218.25	182.17	0	0.00
1	CUSIP # 78486Q101 SVB FINANCIAL GROUP	387.83	216.97	0	0.00
16	CUSIP # 79466L302 SALESFORCE.COM INC	3,560.48	2,582.23	1	0.00
1	CUSIP # 803607100 SAREPTA THERAPEUTICS INC	170.49	119.18	0	0.00
2	CUSIP # 806407102 HENRY SCHEIN INC	133.72	141.22	0	0.00
23	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	1,219.92	938.13	0	0.00
1	CUSIP # 81181C104 SEAGEN INC	175.14	75.23	0	0.00
4	CUSIP # 816851109 SEMPRA ENERGY	509.64	502.52	0	4.18
9	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	441.90	350.93	0	0.00
3	CUSIP # 81762P102 SERVICENOW INC	1,651.29	806.20	0	0.00
2	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	1,469.82	996.93	0	0.00
5	CUSIP # 828806109 SIMON PROPERTY GROUP INC	426.40	877.35	0	6.50
35	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	222.95	204.46	0	0.00

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2	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	305.76	207.50	0	0.00
2	CUSIP # 832696405 JM SMUCKER CO	231.20	233.16	0	0.00
1	CUSIP # 833034101 SNAP-ON INC	171.14	151.97	0	0.00
2	CUSIP # 83417M104 SOLAREEDGE TECHNOLOGIES COM	638.24	276.34	0	0.00
14	CUSIP # 842587107 SOUTHERN COMPANY	860.02	755.47	0	0.00
14	CUSIP # 844741108 SOUTHWEST AIRLINES	652.54	481.32	0	0.00
2	CUSIP # 848637104 SPLUNK INC	339.78	250.14	0	0.00
5	CUSIP # 852234103 SQUARE INC-A	1,088.20	368.70	0	0.00
3	CUSIP # 854502101 STANLEY BLACK & DECKER INC	535.68	403.06	0	0.00
21	CUSIP # 855244109 STARBUCKS CORP	2,246.58	1,563.92	0	0.00
6	CUSIP # 857477103 STATE STREET CORP	436.68	407.85	0	3.12
6	CUSIP # 863667101 STRYKER CORP	1,470.24	1,197.75	0	3.78
2	CUSIP # 866674104 SUN COMMUNITIES INC	303.90	253.74	0	1.58
2	CUSIP # 871607107 SYNOPSIS INC	518.48	225.20	0	0.00

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8	CUSIP # 87165B103 SYNCHRONY FINANCIAL	277.68	245.13	0	0.00
7	CUSIP # 871829107 SYSCO CORPORATION	519.82	481.09	0	0.00
18	CUSIP # 872540109 TJX COMPANIES INC	1,229.22	973.71	0	0.00
2	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	415.58	196.26	0	0.00
8	CUSIP # 87612E106 TARGET CORPORATION	1,412.24	714.08	0	0.00
1	CUSIP # 87918A105 TELADOC HEALTH INC COM	199.96	189.99	0	0.00
1	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	391.98	309.57	0	0.00
1	CUSIP # 879369106 TELEFLEX INC	411.57	325.41	0	0.00
2	CUSIP # 880770102 TERADYNE INC	239.78	79.62	0	0.00
10	CUSIP # 88160R101 TESLA MOTORS INC	7,056.70	535.22	1	0.00
13	CUSIP # 882508104 TEXAS INSTRUMENTS INC	2,133.69	1,452.27	0	0.00
5	CUSIP # 883203101 TEXTRON, INC	241.65	216.77	0	0.10
1	CUSIP # 88339J105 TRADE DESK INC CLASS A	801.00	410.51	0	0.00
5	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	2,328.90	1,346.80	0	1.10

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3	CUSIP # 886547108 TIFFANY & CO	394 .35	359 .27	0	0 .00
2	CUSIP # 891092108 TORO COMPANY	189 .68	134 .52	0	0 .53
1	CUSIP # 892356106 TRACTOR SUPPLY	140 .58	108 .61	0	0 .00
1	CUSIP # 893641100 TRANSDIGM GROUP INC	618 .85	449 .24	0	0 .00
3	CUSIP # 89400J107 TRANSUNION	297 .66	217 .68	0	0 .00
5	CUSIP # 89417E109 TRAVELERS COS INC	701 .85	654 .34	0	0 .00
4	CUSIP # 89531P105 TREX CO INC	334 .88	261 .14	0	0 .00
4	CUSIP # 896239100 TRIMBLE NAVIGATION LTD	267 .08	162 .56	0	0 .00
2	CUSIP # 90138F102 TWILIO INC	677 .00	254 .11	0	0 .00
5	CUSIP # 902494103 TYSON FOODS INC CL A	322 .20	350 .56	0	0 .00
5	CUSIP # 902653104 UDR INC	192 .15	218 .11	0	0 .00
3	CUSIP # 902681105 UGI CORPORATION	104 .88	156 .66	0	0 .99
34	CUSIP # 902973304 US BANCORP	1,584 .06	1,707 .18	0	14 .28
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	287 .16	342 .33	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 907818108 UNION PACIFIC CORP	2,082.20	1,683.80	0	0.00
6	CUSIP # 910047109 UNITED AIRLINES	259.50	443.11	0	0.00
13	CUSIP # 911312106 UNITED PARCEL SERVICE INC	2,189.20	1,422.09	0	0.00
1	CUSIP # 911363109 UNITED RENTALS, INC	231.91	131.35	0	0.00
16	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	5,610.88	4,019.12	1	0.00
1	CUSIP # 91347P105 UNIVERSAL DISPLAY CORP	229.80	154.43	0	0.00
1	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	137.50	134.39	0	0.00
9	CUSIP # 918204108 VF CORP	768.69	766.20	0	0.00
1	CUSIP # 91879Q109 VAIL RESORTS INC	278.96	222.68	0	0.00
7	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	395.99	550.17	0	0.00
1	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	175.01	139.69	0	0.00
2	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	544.50	282.45	0	0.00
6	CUSIP # 92276F100 VENTAS INC	294.24	382.71	0	2.70
3.6	CUSIP # 92339V308 VEREIT INC	136.04	156.93	0	1.39

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2	CUSIP # 92343E102 VERISIGN INC	432.80	365.72	0	0.00
80	CUSIP # 92343V104 VERIZON COMMUNICATIONS	4,700.00	4,713.61	1	0.00
3	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	622.77	430.93	0	0.00
3	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	709.02	609.72	0	0.00
17.9999	CUSIP # 92556V106 VIATRIS INC	337.32	704.16	0	0.00
8	CUSIP # 925652109 VICI PROPERTIES INC	204.00	181.33	0	2.64
27	CUSIP # 92826C839 VISA INC CL A	5,905.71	4,400.39	1	0.00
7	CUSIP # 92840M102 VISTRA ENERGY CORP	137.62	168.01	0	0.00
1	CUSIP # 928563402 VMWARE INC CL A	140.26	181.95	0	0.00
2	CUSIP # 928881101 VONTIER CORP	66.80	343.40	0	0.00
3	CUSIP # 929042109 VORNADO REALTY TRUST	112.02	194.44	0	0.00
4	CUSIP # 929160109 VULCAN MATERIALS CO	593.24	459.90	0	0.00
3	CUSIP # 92936U109 WP CAREY INC	211.74	237.80	0	3.14
5	CUSIP # 92939U106 WEC ENERGY GROUP INC	460.15	406.16	0	0.00

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3	CUSIP # 929740108 WABTEC CORP	219 .60	220 .22	0	0 .00
19	CUSIP # 931142103 WAL-MART STORES INC	2,738 .85	1,933 .86	1	10 .26
11	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	438 .68	654 .60	0	0 .00
6	CUSIP # 94106L109 WASTE MANAGEMENT INC	707 .58	620 .35	0	0 .00
1	CUSIP # 941848103 WATERS CORPORATION	247 .42	247 .61	0	0 .00
1	CUSIP # 94419L101 WAYFAIR INC-	225 .81	196 .51	0	0 .00
7	CUSIP # 95040Q104 WELLTOWER INC	452 .34	534 .36	0	0 .00
1	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	283 .31	105 .60	0	0 .00
3	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	166 .17	144 .63	0	0 .00
7	CUSIP # 959802109 WESTERN UNION CO	153 .58	133 .65	0	0 .00
4	CUSIP # 96145D105 WESTROCK CO	174 .12	152 .89	0	0 .00
1	CUSIP # 96208T104 WEX INC	203 .53	188 .17	0	0 .00
14	CUSIP # 962166104 WEYERHAUSER CO	469 .42	354 .39	0	0 .00
1	CUSIP # 963320106 WHIRLPOOL CORPORATION	180 .49	130 .00	0	0 .00

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15	CUSIP # 969457100 WILLIAMS COS INC	300 .75	360 .31	0	0 .00
1	CUSIP # 969904101 WILLIAMS-SONOMA INC	101 .84	81 .75	0	0 .00
3	CUSIP # 98138H101 WORKDAY INC CL A	718 .83	587 .08	0	0 .00
2	CUSIP # 983134107 WYNN RESORTS LTD	225 .66	148 .04	0	0 .00
2	CUSIP # 983793100 XPO LOGISTICS INC	238 .40	131 .82	0	0 .00
7	CUSIP # 98389B100 XCEL ENERGY INC	466 .69	405 .93	0	3 .01
3	CUSIP # 983919101 XILINX INC	425 .31	353 .68	0	0 .00
3	CUSIP # 98419M100 XYLEM INC	305 .37	237 .04	0	0 .00
5	CUSIP # 988498101 YUM BRANDS INC	542 .80	482 .34	0	0 .00
5	CUSIP # 98850P109 YUM CHINA HOLDINGS INC	285 .45	221 .82	0	0 .00
1	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	384 .33	207 .68	0	0 .00
2	CUSIP # 98936J101 ZENDESK INC	286 .24	171 .62	0	0 .00
3	CUSIP # 98954M200 ZILLOW GROUP INC-C	389 .40	173 .31	0	0 .00
4	CUSIP # 98956P102 ZIMMER HOLDINGS INC	616 .36	493 .62	0	0 .96

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 98978V103 ZOETIS INC	993 .00	673 .22	0	0 .00
16	CUSIP # 98986T108 ZYNGA INC CL A	157 .92	153 .20	0	0 .00
12	CUSIP # G51502105 JOHNSON CONTROLS INTERNATION	559 .08	441 .02	0	3 .12
4	CUSIP # N72482123 QIAGEN NV	211 .40	163 .25	0	0 .00
		485 , 285 .28	357 , 678 .47	94	366 .56
FOREIGN STOCK					
4	CUSIP # 550021109 LULULEMON ATHLETICA INC	1 , 392 .12	716 .73	0	0 .00
22	CUSIP # 806857108 SCHLUMBERGER LTD	480 .26	828 .52	0	2 .75
1	CUSIP # G0176J109 ALLEGION PLC	116 .38	87 .90	0	0 .00
2	CUSIP # G02602103 AMDOCS LTD	141 .86	108 .24	0	0 .66
7	CUSIP # G0450A105 ARCH CAPITAL GROUP LTD	252 .49	217 .75	0	0 .00
2	CUSIP # G06242104 ATLASSIAN CORP PLC CL A	467 .74	244 .28	0	0 .00
9	CUSIP # G1151C101 ACCENTURE PLC	2 , 350 .89	1 , 583 .03	0	0 .00
7	CUSIP # G29183103 EATON CORP PLC	840 .98	569 .33	0	0 .00

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1	CUSIP # G3223R108 EVEREST RE GROUP LTD	234 . 09	215 . 68	0	0 . 00
3	CUSIP # G3922B107 GENPACT LTD	124 . 08	133 . 62	0	0 . 00
2	CUSIP # G46188101 HORIZON THERAPEUTICS PLC	146 . 30	77 . 46	0	0 . 00
5	CUSIP # G47567105 IHS MARKIT LTD	449 . 15	294 . 29	0	0 . 00
9	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	427 . 86	206 . 84	0	0 . 54
22	CUSIP # G5960L103 MEDTRONIC PLC	2,577 . 08	2,070 . 13	0	12 . 76
3	CUSIP # G6095L109 APTIV PLC	390 . 87	235 . 95	0	0 . 00
1	CUSIP # G7496G103 RENAISSANCERE HOLDINGS LTD	165 . 82	175 . 43	0	0 . 00
2	CUSIP # G96629103 WILLIS TOWERS WATSON PLC	421 . 36	353 . 66	0	1 . 42
2	CUSIP # G97822103 PERRIGO COMPANY PLC	89 . 44	119 . 74	0	0 . 00
7	CUSIP # H1467J104 CHUBB LIMITED	1,077 . 44	950 . 91	0	5 . 46
2	CUSIP # H2906T109 GARMIN LTD	239 . 32	185 . 69	0	0 . 00
9	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	824 . 94	774 . 19	0	0 . 00
		13,210 . 47	10,149 . 37	3	23 . 59
MUTUAL FUNDS - EQUITY					

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73	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	15,464.32	13,830.87	3	0.00
		15,464.32	13,830.87	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
980.74	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	980.74	980.74	0	0.00
		980.74	980.74	0	0.00
RIGHTS AND WARRANTS					
11	CUSIP # 110122157 BRISTOL-MYERS SQUIBB COMPANY RIGHTS EXP 03/31/2021	7.59	24.75	0	0.00
1	CUSIP # 674599162 OCCIDENTAL PETROLEUM CORPORATION WARRANTS	6.81	0.00	0	0.00
		14.40	24.75	0	0.00



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THE DGI GROWTH FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
257,729.42	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	257,729.42	257,729.42	1	0.00
		257,729.42	257,729.42	1	0.00
COMMON STOCK					
14,981	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,572,855.19	1,082,922.48	3	0.00
13,828	CUSIP # 011642105 ALARM.COM HOLDINGS INC	1,430,506.60	762,596.64	3	0.00
4,114	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,198,439.32	707,374.05	5	0.00
779	CUSIP # 040413106 ARISTA NETWORKS INC	226,354.03	149,777.40	0	0.00
6,800	CUSIP # 052769106 AUTODESK INC	2,076,312.00	557,978.80	4	0.00
67,337	CUSIP # 127097103 CABOT OIL & GAS CORP	1,096,246.36	1,133,782.69	2	0.00
15,485	CUSIP # 192422103 COGNEX CORPORATION	1,243,213.23	746,801.16	3	0.00
1,510	CUSIP # 229899109 CULLEN FROST BANKERS INC	131,717.30	94,943.06	0	0.00
9,147	CUSIP # 248019101 DELUXE CORP	267,092.40	402,025.28	1	0.00
20,094	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,951,730.22	1,293,448.19	4	0.00

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2,009	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	667,992.50	343,750.08	1	0.00
50,282	CUSIP # 371901109 GENTEX CORP	1,706,068.26	1,108,919.29	4	0.00
8,118	CUSIP # 37253A103 GENTHERM INC	529,455.96	288,612.76	1	0.00
9,574	CUSIP # 384109104 GRACO INC	692,678.90	257,868.57	1	0.00
2,773	CUSIP # 44980X109 IPG PHOTONICS INC	620,569.67	369,358.19	1	0.00
4,184	CUSIP # 461202103 INTUIT INC	1,589,292.40	522,534.32	3	0.00
1,618	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,323,685.80	392,460.37	3	0.00
39,038	CUSIP # 477143101 JETBLUE AIRWAYS CORP	567,612.52	487,870.37	1	0.00
6,973	CUSIP # 515098101 LANDSTAR SYSTEMS INC	938,984.18	520,692.76	2	0.00
4,446	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	375,197.94	369,639.55	1	0.00
5,849	CUSIP # 562750109 MANHATTAN ASSOCIATES	615,197.82	263,670.48	1	0.00
7,145	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	986,795.95	408,160.79	2	0.00
8,164	CUSIP # 596278101 MIDDLEBY CORP	1,052,502.88	1,127,168.04	2	0.00
21,657	CUSIP # 62855J104 MYRIAD GENETICS INC	428,267.18	682,641.88	1	0.00

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14,460	CUSIP # 655664100 NORDSTROM INC	451,296.60	548,966.14	1	0.00
4,470	CUSIP # 704326107 PAYCHEX INC	416,514.60	237,947.83	1	0.00
24,615	CUSIP # 727493108 PLANTRONICS INC	665,343.45	809,887.49	1	0.00
18,706	CUSIP # 729132100 PLEXUS CORP	1,462,996.26	934,812.16	3	0.00
22,034	CUSIP # 739276103 POWER INTEGRATIONS INC	1,803,703.24	689,418.74	4	0.00
5,892	CUSIP # 743713109 PROTO LABS INC	903,832.80	297,565.55	2	0.00
48,626	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	1,099,433.86	789,298.14	2	0.00
8,771	CUSIP # 75606N109 REALPAGE INC	765,182.04	286,995.61	2	0.00
19,200	CUSIP # 83125X103 SLEEP NUMBER CORP	1,571,712.00	537,180.90	3	0.00
2,641	CUSIP # 833034101 SNAP-ON INC	451,980.74	397,124.11	1	0.00
194,809	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	580,530.82	780,032.58	1	0.00
7,936	CUSIP # 852857200 STAMPS.COM INC	1,556,963.84	570,987.32	3	0.00
24,831	CUSIP # 860897107 STITCH FIX INC CL A	1,458,076.32	639,860.47	3	0.00
7,499	CUSIP # 86272C103 STRATEGIC EDUCATION INC	714,879.67	819,687.82	1	0.00

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XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
30,199	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	956,100.34	721,700.37	2	0.00
26,832	CUSIP # 872540109 TJX COMPANIES INC	1,832,357.28	1,007,474.43	4	0.00
3,870	CUSIP # 90353W103 UBIQUITI INC	1,077,833.70	155,544.14	2	0.00
52,730	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	905,374.10	877,328.48	2	0.00
24,103	CUSIP # 92552V100 VIASAT INC	786,962.95	1,090,523.44	2	0.00
12,079	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	902,180.51	952,652.85	2	0.00
		44,652,023.73	27,219,985.77	92	0.00
	FOREIGN STOCK				
19,943	CUSIP # 683715106 OPEN TEXT CORP	906,608.78	656,396.94	2	0.00
6,213	CUSIP # G47567105 IHS MARKIT LTD	558,113.79	222,643.44	1	0.00
15,460	CUSIP # H2906T109 GARMIN LTD	1,849,943.60	989,615.17	4	0.00
5,837	CUSIP # N22717107 CORE LABORATORIES NV	154,738.87	339,372.85	0	0.00
		3,469,405.04	2,208,028.40	7	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
172,799.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	172,799.39	172,799.39	0	0.00
		172,799.39	172,799.39	0	0.00



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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
257,729.42	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	257,729.42	257,729.42	1	0.00
		257,729.42	257,729.42	1	0.00
COMMON STOCK					
14,981	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,572,855.19	1,082,922.48	3	0.00
13,828	CUSIP # 011642105 ALARM.COM HOLDINGS INC	1,430,506.60	762,596.64	3	0.00
4,114	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,198,439.32	707,374.05	5	0.00
779	CUSIP # 040413106 ARISTA NETWORKS INC	226,354.03	149,777.40	0	0.00
6,800	CUSIP # 052769106 AUTODESK INC	2,076,312.00	557,978.80	4	0.00
67,337	CUSIP # 127097103 CABOT OIL & GAS CORP	1,096,246.36	1,133,782.69	2	0.00
15,485	CUSIP # 192422103 COGNEX CORPORATION	1,243,213.23	746,801.16	3	0.00
1,510	CUSIP # 229899109 CULLEN FROST BANKERS INC	131,717.30	94,943.06	0	0.00
9,147	CUSIP # 248019101 DELUXE CORP	267,092.40	402,025.28	1	0.00
20,094	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,951,730.22	1,293,448.19	4	0.00

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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,009	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	667,992.50	343,750.08	1	0.00
50,282	CUSIP # 371901109 GENTEX CORP	1,706,068.26	1,108,919.29	4	0.00
8,118	CUSIP # 37253A103 GENTHERM INC	529,455.96	288,612.76	1	0.00
9,574	CUSIP # 384109104 GRACO INC	692,678.90	257,868.57	1	0.00
2,773	CUSIP # 44980X109 IPG PHOTONICS INC	620,569.67	369,358.19	1	0.00
4,184	CUSIP # 461202103 INTUIT INC	1,589,292.40	522,534.32	3	0.00
1,618	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,323,685.80	392,460.37	3	0.00
39,038	CUSIP # 477143101 JETBLUE AIRWAYS CORP	567,612.52	487,870.37	1	0.00
6,973	CUSIP # 515098101 LANDSTAR SYSTEMS INC	938,984.18	520,692.76	2	0.00
4,446	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	375,197.94	369,639.55	1	0.00
5,849	CUSIP # 562750109 MANHATTAN ASSOCIATES	615,197.82	263,670.48	1	0.00
7,145	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	986,795.95	408,160.79	2	0.00
8,164	CUSIP # 596278101 MIDDLEBY CORP	1,052,502.88	1,127,168.04	2	0.00
21,657	CUSIP # 62855J104 MYRIAD GENETICS INC	428,267.18	682,641.88	1	0.00

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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,460	CUSIP # 655664100 NORDSTROM INC	451,296.60	548,966.14	1	0.00
4,470	CUSIP # 704326107 PAYCHEX INC	416,514.60	237,947.83	1	0.00
24,615	CUSIP # 727493108 PLANTRONICS INC	665,343.45	809,887.49	1	0.00
18,706	CUSIP # 729132100 PLEXUS CORP	1,462,996.26	934,812.16	3	0.00
22,034	CUSIP # 739276103 POWER INTEGRATIONS INC	1,803,703.24	689,418.74	4	0.00
5,892	CUSIP # 743713109 PROTO LABS INC	903,832.80	297,565.55	2	0.00
48,626	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	1,099,433.86	789,298.14	2	0.00
8,771	CUSIP # 75606N109 REALPAGE INC	765,182.04	286,995.61	2	0.00
19,200	CUSIP # 83125X103 SLEEP NUMBER CORP	1,571,712.00	537,180.90	3	0.00
2,641	CUSIP # 833034101 SNAP-ON INC	451,980.74	397,124.11	1	0.00
194,809	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	580,530.82	780,032.58	1	0.00
7,936	CUSIP # 852857200 STAMPS.COM INC	1,556,963.84	570,987.32	3	0.00
24,831	CUSIP # 860897107 STITCH FIX INC CL A	1,458,076.32	639,860.47	3	0.00
7,499	CUSIP # 86272C103 STRATEGIC EDUCATION INC	714,879.67	819,687.82	1	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
30,199	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	956,100.34	721,700.37	2	0.00
26,832	CUSIP # 872540109 TJX COMPANIES INC	1,832,357.28	1,007,474.43	4	0.00
3,870	CUSIP # 90353W103 UBIQUITI INC	1,077,833.70	155,544.14	2	0.00
52,730	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	905,374.10	877,328.48	2	0.00
24,103	CUSIP # 92552V100 VIASAT INC	786,962.95	1,090,523.44	2	0.00
12,079	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	902,180.51	952,652.85	2	0.00
		44,652,023.73	27,219,985.77	92	0.00
FOREIGN STOCK					
19,943	CUSIP # 683715106 OPEN TEXT CORP	906,608.78	656,396.94	2	0.00
6,213	CUSIP # G47567105 IHS MARKIT LTD	558,113.79	222,643.44	1	0.00
15,460	CUSIP # H2906T109 GARMIN LTD	1,849,943.60	989,615.17	4	0.00
5,837	CUSIP # N22717107 CORE LABORATORIES NV	154,738.87	339,372.85	0	0.00
		3,469,405.04	2,208,028.40	7	0.00
COMMON TRUST FUNDS - FIXED INCOME					
172,799.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	172,799.39	172,799.39	0	0.00
		172,799.39	172,799.39	0	0.00



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DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,188.17	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	5,188.17	5,188.17	0	0.00
		5,188.17	5,188.17	0	0.00
COMMON STOCK					
15,900	CUSIP # 00724F101 ADOBE SYSTEMS INC	7,951,908.00	1,971,410.99	7	0.00
5,150	CUSIP # 02079K305 ALPHABET INC	9,026,096.00	5,202,615.56	8	0.00
2,385	CUSIP # 023135106 AMAZON.COM INC	7,767,778.05	4,151,314.76	7	0.00
14,675	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,585,735.00	2,214,675.93	2	13,647.75
43,100	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	1,549,445.00	1,574,131.33	1	0.00
10,150	CUSIP # 122017106 BURLINGTON STORES INC	2,654,732.50	1,753,198.92	2	0.00
9,800	CUSIP # 29414B104 EPAM SYSTEMS INC	3,511,830.00	1,851,826.10	3	0.00
29,475	CUSIP # 30303M102 FACEBOOK INC	8,051,391.00	4,703,318.04	8	0.00
10,350	CUSIP # 34959E109 FORTINET INC	1,537,285.50	1,237,322.49	1	0.00
11,200	CUSIP # 37940X102 GLOBAL PAYMENTS INC	2,412,704.00	1,828,127.51	2	0.00

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DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,475	CUSIP # 380237107 GODADDY INC	2,030,201.25	1,922,218.68	2	0.00
10,850	CUSIP # 461202103 INTUIT INC	4,121,372.50	2,299,097.81	4	0.00
3,775	CUSIP # 57636Q104 MASTERCARD INC	1,347,448.50	1,257,310.02	1	0.00
47,900	CUSIP # 594918104 MICROSOFT CORPORATION	10,653,918.00	4,004,253.26	10	0.00
23,200	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,145,536.00	1,536,921.29	2	0.00
15,390	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	1,475,131.50	1,387,936.99	1	0.00
33,550	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	7,857,410.00	2,832,565.59	7	0.00
510,475	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	3,251,725.75	3,150,916.53	3	0.00
6,550	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	2,296,954.00	1,917,644.82	2	0.00
24,450	CUSIP # 92826C839 VISA INC CL A	5,347,948.50	2,300,330.88	5	0.00
13,575	CUSIP # 98978V103 ZOETIS INC	2,246,662.50	933,742.23	2	0.00
10,325	CUSIP # G0403H108 AON PLC	2,181,362.75	1,947,067.88	2	0.00
		92,004,576.30	51,977,947.61	86	13,647.75
	FOREIGN STOCK				
31,700	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	7,377,541.00	3,542,664.40	7	0.00

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DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
101,225	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	7,277,065.25	2,908,694.24	7	0.00
		14,654,606.25	6,451,358.64	14	0.00
COMMON TRUST FUNDS - FIXED INCOME					
335,614.58	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	335,614.58	335,614.58	0	0.00
		335,614.58	335,614.58	0	0.00



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DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,188.17	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	5,188.17	5,188.17	0	0.00
		5,188.17	5,188.17	0	0.00
COMMON STOCK					
15,900	CUSIP # 00724F101 ADOBE SYSTEMS INC	7,951,908.00	1,971,410.99	7	0.00
5,150	CUSIP # 02079K305 ALPHABET INC	9,026,096.00	5,202,615.56	8	0.00
2,385	CUSIP # 023135106 AMAZON.COM INC	7,767,778.05	4,151,314.76	7	0.00
14,675	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,585,735.00	2,214,675.93	2	13,647.75
43,100	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	1,549,445.00	1,574,131.33	1	0.00
10,150	CUSIP # 122017106 BURLINGTON STORES INC	2,654,732.50	1,753,198.92	2	0.00
9,800	CUSIP # 29414B104 EPAM SYSTEMS INC	3,511,830.00	1,851,826.10	3	0.00
29,475	CUSIP # 30303M102 FACEBOOK INC	8,051,391.00	4,703,318.04	8	0.00
10,350	CUSIP # 34959E109 FORTINET INC	1,537,285.50	1,237,322.49	1	0.00
11,200	CUSIP # 37940X102 GLOBAL PAYMENTS INC	2,412,704.00	1,828,127.51	2	0.00

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DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,475	CUSIP # 380237107 GODADDY INC	2,030,201.25	1,922,218.68	2	0.00
10,850	CUSIP # 461202103 INTUIT INC	4,121,372.50	2,299,097.81	4	0.00
3,775	CUSIP # 57636Q104 MASTERCARD INC	1,347,448.50	1,257,310.02	1	0.00
47,900	CUSIP # 594918104 MICROSOFT CORPORATION	10,653,918.00	4,004,253.26	10	0.00
23,200	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,145,536.00	1,536,921.29	2	0.00
15,390	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	1,475,131.50	1,387,936.99	1	0.00
33,550	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	7,857,410.00	2,832,565.59	7	0.00
510,475	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	3,251,725.75	3,150,916.53	3	0.00
6,550	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	2,296,954.00	1,917,644.82	2	0.00
24,450	CUSIP # 92826C839 VISA INC CL A	5,347,948.50	2,300,330.88	5	0.00
13,575	CUSIP # 98978V103 ZOETIS INC	2,246,662.50	933,742.23	2	0.00
10,325	CUSIP # G0403H108 AON PLC	2,181,362.75	1,947,067.88	2	0.00
		92,004,576.30	51,977,947.61	86	13,647.75
	FOREIGN STOCK				
31,700	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	7,377,541.00	3,542,664.40	7	0.00

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DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
101,225	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	7,277,065.25	2,908,694.24	7	0.00
		14,654,606.25	6,451,358.64	14	0.00
COMMON TRUST FUNDS - FIXED INCOME					
335,614.58	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	335,614.58	335,614.58	0	0.00
		335,614.58	335,614.58	0	0.00



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FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
763.838	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	91,950.82	86,543.61	5	0.00
		91,950.82	86,543.61	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,556.673	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	91,940.85	78,682.43	5	0.00
54,352.279	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	712,251.34	613,101.15	38	0.00
97,360.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	97,360.54	97,360.54	5	0.00
		901,552.73	789,144.12	48	0.00
COMMON TRUST FUNDS - EQUITY					
1,383.912	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	78,093.19	46,598.81	4	0.00
2,437.374	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	152,806.78	95,928.55	8	0.00
2,012.242	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	317,242.63	173,846.64	17	0.00
10,816.91	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	270,449.79	221,906.19	15	0.00
3,137.886	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	47,755.80	37,777.11	3	0.00

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FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		866,348.19	576,057.30	47	0.00



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FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
763.838	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	91,950.82	86,543.61	5	0.00
		91,950.82	86,543.61	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,556.673	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	91,940.85	78,682.43	5	0.00
54,352.279	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	712,251.34	613,101.15	38	0.00
97,360.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	97,360.54	97,360.54	5	0.00
		901,552.73	789,144.12	48	0.00
COMMON TRUST FUNDS - EQUITY					
1,383.912	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	78,093.19	46,598.81	4	0.00
2,437.374	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	152,806.78	95,928.55	8	0.00
2,012.242	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	317,242.63	173,846.64	17	0.00
10,816.91	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	270,449.79	221,906.19	15	0.00
3,137.886	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	47,755.80	37,777.11	3	0.00

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FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		866,348.19	576,057.30	47	0.00



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FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 12/31/2020

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



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XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 12/31/2020

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



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
15.244	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,835.07	1,891.43	5	0.00
		1,835.07	1,891.43	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
503.053	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	6,592.18	6,058.95	17	0.00
2,287.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,287.41	2,287.41	6	0.00
		8,879.59	8,346.36	22	0.00
COMMON TRUST FUNDS - EQUITY					
46.127	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	2,602.91	1,999.47	7	0.00
85.665	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	5,370.61	4,383.21	14	0.00
69.191	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	10,908.40	8,321.39	27	0.00
347.437	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	8,686.79	7,430.17	22	0.00
94.295	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,435.09	1,112.79	4	0.00
		29,003.80	23,247.03	73	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
15.244	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,835.07	1,891.43	5	0.00
		1,835.07	1,891.43	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
503.053	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	6,592.18	6,058.95	17	0.00
2,287.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,287.41	2,287.41	6	0.00
		8,879.59	8,346.36	22	0.00
COMMON TRUST FUNDS - EQUITY					
46.127	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	2,602.91	1,999.47	7	0.00
85.665	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	5,370.61	4,383.21	14	0.00
69.191	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	10,908.40	8,321.39	27	0.00
347.437	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	8,686.79	7,430.17	22	0.00
94.295	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,435.09	1,112.79	4	0.00
		29,003.80	23,247.03	73	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
17.565	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	2,114.47	2,163.22	5	0.00
		2,114.47	2,163.22	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
274.504	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	3,597.20	3,348.03	8	0.00
1,622.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,622.55	1,622.55	4	0.00
		5,219.75	4,970.58	12	0.00
COMMON TRUST FUNDS - EQUITY					
61.078	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	3,446.59	2,693.78	8	0.00
114.072	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	7,151.54	5,907.98	16	0.00
90.978	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	14,343.25	11,130.67	32	0.00
446.056	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	11,152.52	9,623.17	25	0.00
124.092	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,888.57	1,478.96	4	0.00
		37,982.47	30,834.56	84	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
17.565	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	2,114.47	2,163.22	5	0.00
		2,114.47	2,163.22	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
274.504	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	3,597.20	3,348.03	8	0.00
1,622.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,622.55	1,622.55	4	0.00
		5,219.75	4,970.58	12	0.00
COMMON TRUST FUNDS - EQUITY					
61.078	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	3,446.59	2,693.78	8	0.00
114.072	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	7,151.54	5,907.98	16	0.00
90.978	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	14,343.25	11,130.67	32	0.00
446.056	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	11,152.52	9,623.17	25	0.00
124.092	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,888.57	1,478.96	4	0.00
		37,982.47	30,834.56	84	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
865.932	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	104,240.89	99,113.88	5	0.00
		104,240.89	99,113.88	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
18,894.733	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	247,603.21	217,810.10	12	0.00
70,636.85	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	70,636.85	70,636.85	3	0.00
		318,240.06	288,446.95	15	0.00
COMMON TRUST FUNDS - EQUITY					
2,575.619	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	145,340.38	96,507.20	7	0.00
5,056.987	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	317,038.70	212,420.51	15	0.00
4,105.652	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	647,281.90	346,401.59	30	0.00
20,233.326	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	505,883.73	423,464.08	24	0.00
5,638.5	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	85,812.90	65,620.19	4	0.00
		1,701,357.61	1,144,413.57	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
865.932	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	104,240.89	99,113.88	5	0.00
		104,240.89	99,113.88	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
18,894.733	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	247,603.21	217,810.10	12	0.00
70,636.85	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	70,636.85	70,636.85	3	0.00
		318,240.06	288,446.95	15	0.00
COMMON TRUST FUNDS - EQUITY					
2,575.619	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	145,340.38	96,507.20	7	0.00
5,056.987	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	317,038.70	212,420.51	15	0.00
4,105.652	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	647,281.90	346,401.59	30	0.00
20,233.326	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	505,883.73	423,464.08	24	0.00
5,638.5	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	85,812.90	65,620.19	4	0.00
		1,701,357.61	1,144,413.57	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,511.536	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	181,958.70	174,129.45	5	0.00
		181,958.70	174,129.45	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
26,463.821	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	321,981.13	271,832.52	9	0.00
126,254.059	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,654,477.50	1,424,541.23	46	0.00
225,014.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	225,014.92	225,014.92	6	0.00
		2,201,473.55	1,921,388.67	61	0.00
COMMON TRUST FUNDS - EQUITY					
1,794.396	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	101,256.51	64,753.76	3	0.00
3,394.856	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	212,834.39	141,135.96	6	0.00
3,044.147	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	479,928.95	275,793.88	13	0.00
15,237.582	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	380,977.64	292,937.48	10	0.00
4,954.811	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	75,407.76	57,708.93	2	0.00
		1,250,405.25	832,330.01	34	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,511.536	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	181,958.70	174,129.45	5	0.00
		181,958.70	174,129.45	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
26,463.821	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	321,981.13	271,832.52	9	0.00
126,254.059	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,654,477.50	1,424,541.23	46	0.00
225,014.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	225,014.92	225,014.92	6	0.00
		2,201,473.55	1,921,388.67	61	0.00
COMMON TRUST FUNDS - EQUITY					
1,794.396	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	101,256.51	64,753.76	3	0.00
3,394.856	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	212,834.39	141,135.96	6	0.00
3,044.147	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	479,928.95	275,793.88	13	0.00
15,237.582	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	380,977.64	292,937.48	10	0.00
4,954.811	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	75,407.76	57,708.93	2	0.00
		1,250,405.25	832,330.01	34	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,609.947	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	193,805.42	185,181.73	5	0.00
		193,805.42	185,181.73	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
9,045.016	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	110,049.28	93,180.22	3	0.00
91,047.367	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,193,116.65	1,039,126.31	30	0.00
183,126.44	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	183,126.44	183,126.44	5	0.00
		1,486,292.37	1,315,432.97	38	0.00
COMMON TRUST FUNDS - EQUITY					
3,760.057	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	212,177.38	132,820.44	5	0.00
6,376.098	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	399,737.99	247,287.41	10	0.00
5,301.91	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	835,879.51	489,525.37	21	0.00
28,123.186	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	703,149.96	569,740.22	18	0.00
6,689.029	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	101,801.00	76,180.80	3	0.00
		2,252,745.84	1,515,554.24	57	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,609.947	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	193,805.42	185,181.73	5	0.00
		193,805.42	185,181.73	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
9,045.016	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	110,049.28	93,180.22	3	0.00
91,047.367	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,193,116.65	1,039,126.31	30	0.00
183,126.44	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	183,126.44	183,126.44	5	0.00
		1,486,292.37	1,315,432.97	38	0.00
COMMON TRUST FUNDS - EQUITY					
3,760.057	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	212,177.38	132,820.44	5	0.00
6,376.098	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	399,737.99	247,287.41	10	0.00
5,301.91	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	835,879.51	489,525.37	21	0.00
28,123.186	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	703,149.96	569,740.22	18	0.00
6,689.029	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	101,801.00	76,180.80	3	0.00
		2,252,745.84	1,515,554.24	57	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
4,141.03	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,141.03	4,141.03	100	0.00
		4,141.03	4,141.03	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
4,141.03	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,141.03	4,141.03	100	0.00
		4,141.03	4,141.03	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,571.15	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	7,571.15	7,571.15	3	0.00
		7,571.15	7,571.15	3	0.00
COMMON STOCK					
3	CUSIP # 000957100 ABM INDUSTRIES INC	113.52	71.20	0	0.00
8	CUSIP # 00206R102 AT&T INC	230.08	235.09	0	0.00
1	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	273.22	293.25	0	1.34
1	CUSIP # 023436108 AMEDISYS INC	293.33	242.73	0	0.00
6	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	120.42	40.29	0	0.00
1	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	96.12	74.73	0	0.00
1	CUSIP # 036752103 ANTHEM INC	321.09	242.02	0	0.00
1	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	76.83	42.30	0	0.00
1	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	145.74	46.95	0	0.00
3	CUSIP # 053015103 AUTO DATA PROCESSING INC.	528.60	412.70	0	2.79

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	107.36	33.08	0	0.00
2	CUSIP # 062540109 BANK OF HAWAII CORP	153.24	111.05	0	0.00
4	CUSIP # 06417N103 BANK OZK	125.08	65.26	0	0.00
1	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	231.87	178.09	0	0.00
3	CUSIP # 086516101 BEST BUY INC	299.37	273.63	0	1.65
2	CUSIP # 104674106 BRADY CORP CL A	105.64	85.59	0	0.00
6	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	372.18	353.94	0	2.94
3	CUSIP # 12514G108 CDW CORP OF DELAWARE	395.37	287.69	0	0.00
1	CUSIP # 125523100 CIGNA CORP	208.18	167.63	0	0.00
11	CUSIP # 12653C108 CNX RESOURCES CORP	118.80	61.44	0	0.00
4	CUSIP # 15135B101 CENTENE CORPORATION	240.12	235.01	0	0.00
3	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	108.99	82.26	0	0.00
3	CUSIP # 166764100 CHEVRON CORP	253.35	225.75	0	0.00
6	CUSIP # 171798101 CIMAREX ENERGY CO	225.06	96.71	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 172908105 CINTAS CORP	353 . 46	327 . 87	0	0 . 00
3	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	245 . 85	136 . 33	0	0 . 00
2	CUSIP # 19247A100 COHEN & STEERS INC	148 . 60	102 . 76	0	0 . 00
2	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	174 . 76	129 . 64	0	0 . 00
1	CUSIP # 20602D101 CONCENTRIX CORP	98 . 70	0 . 37	0	0 . 00
3	CUSIP # 20605P101 CONCHO RESOURCES INC	175 . 05	136 . 96	0	0 . 00
7	CUSIP # 20825C104 CONOCO/PHILLIPS	279 . 93	232 . 61	0	0 . 00
3	CUSIP # 217204106 COPART INC	381 . 75	231 . 05	0	0 . 00
1	CUSIP # 22160K105 COSTCO WHOLESALE CORP	376 . 78	303 . 16	0	0 . 00
1	CUSIP # 231021106 CUMMINS INC	227 . 10	207 . 35	0	0 . 00
2	CUSIP # 231561101 CURTISS WRIGHT CORP	232 . 70	205 . 06	0	0 . 00
2	CUSIP # 23331A109 D R HORTON INC	137 . 84	145 . 49	0	0 . 00
2	CUSIP # 237194105 DARDEN RESTAURANTS INC	238 . 24	171 . 63	0	0 . 00
2	CUSIP # 244199105 DEERE & CO	538 . 10	347 . 60	0	1 . 52

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 247361702 DELTA AIR LINES INC	281 . 47	207 . 02	0	0 . 00
5	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	242 . 00	145 . 02	0	0 . 00
2	CUSIP # 253393102 DICKS SPORTING GOODS INC	112 . 42	108 . 61	0	0 . 00
3	CUSIP # 254067101 DILLARDS INC	189 . 15	85 . 52	0	0 . 45
2	CUSIP # 254543101 DIODES INC	141 . 00	72 . 30	0	0 . 00
2	CUSIP # 256677105 DOLLAR GENERAL CORP	420 . 60	339 . 11	0	0 . 00
3	CUSIP # 26441C204 DUKE ENERGY CORPORATION	274 . 68	234 . 43	0	0 . 00
7	CUSIP # 26875P101 EOG RESOURCES INC	349 . 09	266 . 73	0	0 . 00
4	CUSIP # 268948106 EAGLE BANCORP INC	165 . 20	142 . 26	0	0 . 00
2	CUSIP # 285512109 ELECTRONIC ARTS INC	287 . 20	234 . 84	0	0 . 00
2	CUSIP # 29084Q100 EMCOR GROUP INC	182 . 92	108 . 17	0	0 . 00
1	CUSIP # 29355A107 ENPHASE ENERGY INC	175 . 47	26 . 25	0	0 . 00
4	CUSIP # 294628102 EQUITY COMMONWEALTH	109 . 12	127 . 70	0	0 . 00
1	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	245 . 60	211 . 22	0	0 . 00

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6	CUSIP # 30161Q104 EXELIXIS INC	120 . 42	99 . 58	0	0 . 00
2	CUSIP # 302130109 EXPEDITORS INTL WASH INC	190 . 22	137 . 68	0	0 . 00
1	CUSIP # 30214U102 EXPONENT INC	90 . 03	69 . 64	0	0 . 00
3	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	154 . 89	138 . 93	0	0 . 00
2	CUSIP # 34959E109 FORTINET INC	297 . 06	186 . 65	0	0 . 00
2	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	247 . 42	155 . 17	0	0 . 00
7	CUSIP # 371901109 GENTEX CORP	237 . 51	148 . 31	0	0 . 00
4	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	260 . 88	179 . 35	0	0 . 00
3	CUSIP # 40412C101 HCA HOLDINGS INC	493 . 38	356 . 56	0	0 . 81
3	CUSIP # 427866108 HERSHEY CO	456 . 99	422 . 77	0	0 . 00
5	CUSIP # 440452100 HORMEL FOODS CORP	233 . 05	245 . 90	0	0 . 00
13	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	190 . 19	141 . 56	0	0 . 00
2	CUSIP # 441593100 HOULIHAN LOKEY INC	134 . 46	98 . 49	0	0 . 00
2	CUSIP # 443320106 HUB GROUP INC CL A	114 . 00	90 . 24	0	0 . 00

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1	CUSIP # 444859102 HUMANA INC	410 .27	407 .20	0	0 .63
2	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	152 .18	80 .84	0	0 .00
1	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	101 .93	34 .12	0	0 .00
5	CUSIP # 458140100 INTEL CORPORATION	249 .10	248 .60	0	0 .00
2	CUSIP # 458334109 INTER PARFUMS	120 .98	86 .67	0	0 .00
2	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	121 .84	106 .10	0	0 .00
11	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	258 .72	180 .57	0	0 .00
1	CUSIP # 466032109 J&J SNACK FOODS	155 .37	113 .89	0	0 .58
12	CUSIP # 477143101 JETBLUE AIRWAYS CORP	174 .48	92 .28	0	0 .00
3	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	125 .46	96 .25	0	0 .00
7	CUSIP # 49926D109 KNOWLES CORP	129 .01	97 .35	0	0 .00
1	CUSIP # 50187A107 LHC GROUP LLC	213 .32	111 .08	0	0 .00
1	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	189 .02	181 .48	0	0 .00
1	CUSIP # 513847103 LANCASTER COLONY CORP	183 .73	157 .28	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 515098101 LANDSTAR SYSTEMS INC	134.66	96.21	0	0.00
2	CUSIP # 526057104 LENNAR CORPORATION	152.46	66.34	0	0.00
3	CUSIP # 532457108 LILLY ELI & COMPANY	506.52	418.79	0	0.00
1	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	354.98	395.37	0	0.00
2	CUSIP # 552676108 MDC HOLDINGS INC	97.20	40.51	0	0.00
2	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	168.78	108.67	0	0.00
5	CUSIP # 556269108 STEVEN MADDEN LTD	176.60	118.42	0	0.00
1	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	88.94	62.30	0	0.00
35	CUSIP # 565849106 MARATHON OIL CORPORATION	233.45	118.48	0	0.00
12	CUSIP # 576485205 MATADOR RESOURCES CO	144.72	29.84	0	0.00
3	CUSIP # 577933104 MAXIMUS INC	219.57	185.49	0	0.00
5	CUSIP # 595112103 MICRON TECHNOLOGY INC	375.90	198.63	0	0.00
1	CUSIP # 608190104 MOHAWK INDUSTRIES INC	140.95	64.66	0	0.00
1	CUSIP # 60855R100 MOLINA HEALTHCARE INC	212.68	182.98	0	0.00

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5	CUSIP # 61174X109 MONSTER BEVERAGE CORP	462 . 40	295 . 79	0	0 . 00
17	CUSIP # 626717102 MURPHY OIL CORP	205 . 70	104 . 46	0	0 . 00
6	CUSIP # 629377508 NRG ENERGY INC	225 . 30	171 . 77	0	0 . 00
1	CUSIP # 635017106 NATIONAL BEVERAGE	84 . 90	40 . 65	0	6 . 00
1	CUSIP # 651587107 NEWMARKET CORP	398 . 29	479 . 98	0	1 . 90
4	CUSIP # 651639106 NEWMONT MINING CORP	239 . 56	213 . 72	0	0 . 00
1	CUSIP # 666807102 NORTHROP GRUMMAN CORP	304 . 72	347 . 15	0	0 . 00
3	CUSIP # 670346105 NUCOR CORPORATION	159 . 57	106 . 83	0	1 . 22
9	CUSIP # 680223104 OLD REPUBLIC INTL CORP	177 . 39	145 . 82	0	0 . 00
4	CUSIP # 681919106 OMNICOM GROUP INC	249 . 48	212 . 88	0	2 . 60
14	CUSIP # 682680103 ONEOK INC	537 . 32	330 . 29	0	0 . 00
2	CUSIP # 688239201 OSHKOSH CORPORATION	172 . 14	126 . 47	0	0 . 00
8	CUSIP # 69327R101 PDC ENERGY INC	164 . 24	60 . 48	0	0 . 00
2	CUSIP # 693656100 PVH CORP	187 . 78	62 . 69	0	0 . 00

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3	CUSIP # 693718108 PACCAR INC	258 .84	199 .67	0	2 .10
5	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	156 .65	87 .55	0	0 .00
8	CUSIP # 695263103 PACWEST BANCORP	203 .20	132 .84	0	0 .00
15	CUSIP # 701877102 PARSLEY ENERGY INC	213 .00	100 .27	0	0 .00
3	CUSIP # 713448108 PEPSICO INC	444 .90	396 .43	0	3 .07
5	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	238 .05	112 .80	0	0 .00
7	CUSIP # 717081103 PFIZER INC	257 .67	215 .86	0	0 .00
5	CUSIP # 718546104 PHILLIPS 66	349 .70	248 .67	0	0 .00
12	CUSIP # 72147K108 PILGRIMS PRIDE CORP	235 .32	202 .57	0	0 .00
3	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	341 .67	252 .65	0	1 .65
1	CUSIP # 729132100 PLEXUS CORP	78 .21	50 .45	0	0 .00
2	CUSIP # 74144T108 T ROWE PRICE GROUP INC	302 .78	220 .76	0	0 .00
1	CUSIP # 741511109 PRICESMART INC	91 .09	53 .15	0	0 .00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	461 .86	415 .72	0	0 .00

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3	CUSIP # 745867101 PULTEGROUP INC	129.36	59.04	0	0.42
1	CUSIP # 758750103 REGAL BELOIT CORP	122.81	60.81	0	0.30
1	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	119.75	105.18	0	0.00
3	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	187.44	111.93	0	0.00
4	CUSIP # 778296103 ROSS STORES INC	491.24	350.55	0	0.00
3	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	124.26	58.75	0	0.00
1	CUSIP # 78709Y105 SAIA INC	180.80	63.05	0	0.00
10	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	130.40	68.65	0	0.00
1	CUSIP # 800013104 SANDERSON FARMS INC	132.20	109.67	0	0.00
3	CUSIP # 806407102 HENRY SCHEIN INC	200.58	179.55	0	0.00
1	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	93.45	65.19	0	0.00
1	CUSIP # 833034101 SNAP-ON INC	171.14	147.58	0	0.00
6	CUSIP # 844741108 SOUTHWEST AIRLINES	279.66	218.93	0	0.00
6	CUSIP # 848577102 SPIRIT AIRLINES INC	146.70	62.12	0	0.00

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5	CUSIP # 858119100 STEEL DYNAMICS INC	184 .35	102 .71	0	1 .25
1	CUSIP # 858586100 STEPAN CO	119 .32	114 .30	0	0 .00
2	CUSIP # 863667101 STRYKER CORP	490 .08	391 .27	0	1 .26
3	CUSIP # 871237103 SYKES ENTERPRISES INC	113 .01	87 .05	0	0 .00
1	CUSIP # 87162W100 SYNNEX CORPORATION	81 .44	72 .64	0	0 .00
6	CUSIP # 871829107 SYSCO CORPORATION	445 .56	283 .58	0	0 .00
5	CUSIP # 872540109 TJX COMPANIES INC	341 .45	257 .41	0	0 .00
2	CUSIP # 872590104 T-MOBILE US INC	269 .70	143 .35	0	0 .00
5	CUSIP # 87265H109 TRI POINTE GROUP INC	86 .25	37 .47	0	0 .00
1	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	207 .79	173 .57	0	0 .00
1	CUSIP # 875372203 TANDEM DIABETES CARE INC	95 .68	59 .98	0	0 .00
2	CUSIP # 87612E106 TARGET CORPORATION	353 .06	187 .45	0	0 .00
5	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	92 .85	79 .96	0	0 .00
2	CUSIP # 88162G103 TETRA TECH INC	231 .56	140 .46	0	0 .00

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1	CUSIP # 882681109 TEXAS ROADHOUSE	78 . 16	34 . 41	0	0 . 00
5	CUSIP # 90184L102 TWITTER INC	270 . 75	115 . 04	0	0 . 00
4	CUSIP # 902494103 TYSON FOODS INC CL A	257 . 76	236 . 79	0	0 . 00
2	CUSIP # 90278Q108 UFP INDUSTRIES INC	111 . 10	64 . 76	0	0 . 00
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	287 . 16	148 . 84	0	0 . 00
1	CUSIP # 904708104 UNIFIRST CORP	211 . 69	144 . 06	0	0 . 25
3	CUSIP # 911684108 US CELLULAR	92 . 07	107 . 37	0	0 . 00
13	CUSIP # 912909108 UNITED STATES STEEL CORP	218 . 01	77 . 56	0	0 . 00
1	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	350 . 68	242 . 48	0	0 . 00
4	CUSIP # 917047102 URBAN OUTFITTERS INC	102 . 40	52 . 79	0	0 . 00
1	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	236 . 34	218 . 42	0	0 . 00
6	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	124 . 26	76 . 76	0	0 . 00
1	CUSIP # 929236107 WD-40 CO	265 . 68	193 . 16	0	0 . 00
3	CUSIP # 931142103 WAL-MART STORES INC	432 . 45	379 . 42	0	1 . 62

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7	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	279 . 16	274 . 93	0	0 . 00
2	CUSIP # 93148P102 WALKER & DUNLOP INC	184 . 04	62 . 09	0	0 . 00
1	CUSIP # 942622200 WATSCO INC CL A	226 . 55	243 . 13	0	0 . 00
2	CUSIP # 969904101 WILLIAMS-SONOMA INC	203 . 68	76 . 23	0	0 . 00
1	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	384 . 33	174 . 87	0	0 . 00
5	CUSIP # 989701107 ZIONS BANCORPORATION	217 . 20	126 . 35	0	0 . 00
		38 , 098 . 75	27 , 726 . 71	13	36 . 35
FOREIGN STOCK					
3	CUSIP # 064149107 BANK OF NOVA SCOTIA	162 . 12	130 . 76	0	0 . 00
5	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	187 . 45	176 . 70	0	3 . 36
4	CUSIP # 12637N204 CSL LTD SPONSORED ADR	440 . 60	394 . 30	0	0 . 00
12	CUSIP # 26874R108 ENI SPA (ADR)	247 . 20	237 . 15	0	0 . 00
14	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	229 . 88	181 . 75	0	0 . 00
5	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	388 . 80	389 . 85	0	2 . 70

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18	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	435 . 15	428 . 15	0	0 . 00
8	CUSIP # 438128308 HONDA MOTORS LTD ADR	226 . 00	189 . 66	0	1 . 26
9	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	517 . 50	377 . 05	0	0 . 00
23	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	368 . 92	417 . 27	0	0 . 00
28	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	415 . 52	425 . 81	0	0 . 00
7	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	533 . 05	306 . 38	0	0 . 00
14	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	415 . 94	423 . 59	0	0 . 00
3	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	241 . 56	154 . 53	0	0 . 00
16	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	411 . 20	347 . 67	0	0 . 00
3	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	209 . 55	185 . 01	0	0 . 00
3	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	225 . 66	129 . 37	0	0 . 00
10	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	438 . 40	414 . 95	0	0 . 00
8	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	281 . 12	272 . 10	0	0 . 00

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5	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	144 .75	105 .88	0	0 .00
4	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	175 .92	112 .81	0	0 .00
3	CUSIP # 835699307 SONY CORPORATION ADR	303 .30	182 .01	0	0 .00
16	CUSIP # 867224107 SUNCOR ENERGY INC	268 .48	292 .63	0	0 .00
6	CUSIP # 89151E109 TOTAL SA SPON ADR	251 .46	234 .64	0	4 .01
15	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	373 .80	426 .33	0	0 .00
22	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	458 .70	443 .43	0	0 .00
1	CUSIP # G1151C101 ACCENTURE PLC	261 .21	209 .91	0	0 .00
1	CUSIP # G5494J103 LINDE PLC	263 .51	210 .96	0	0 .00
		8,876 .75	7,800 .65	3	11 .33
	MUTUAL FUNDS - FIXED INCOME				
311	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	8,969 .24	7,994 .59	3	0 .00
154	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	19,658 .10	18,537 .91	7	0 .00

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352	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	48,621.76	47,510.49	16	0.00
241	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	28,907.95	28,875.10	10	0.00
166	CUSIP # 464288513 ISHARES IBOX\$ HI YLD CORPORATE BOND	14,491.80	13,910.49	5	0.00
545	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	60,020.85	59,818.28	20	0.00
275	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	16,992.25	16,727.40	6	0.00
280	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	14,047.60	14,033.68	5	0.00
563	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	17,582.49	16,271.67	6	0.00
		229,292.04	223,679.61	77	0.00
MUTUAL FUNDS - EQUITY					
106	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	5,711.28	5,603.32	2	0.00
31	CUSIP # 78463V107 SPDR GOLD TRUST	5,529.16	5,048.27	2	0.00
63	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,156.93	2,493.52	1	0.00
		14,397.37	13,145.11	5	0.00



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SHORT TERM INVESTMENTS					
7,571.15	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	7,571.15	7,571.15	3	0.00
		7,571.15	7,571.15	3	0.00
COMMON STOCK					
3	CUSIP # 000957100 ABM INDUSTRIES INC	113.52	71.20	0	0.00
8	CUSIP # 00206R102 AT&T INC	230.08	235.09	0	0.00
1	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	273.22	293.25	0	1.34
1	CUSIP # 023436108 AMEDISYS INC	293.33	242.73	0	0.00
6	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	120.42	40.29	0	0.00
1	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	96.12	74.73	0	0.00
1	CUSIP # 036752103 ANTHEM INC	321.09	242.02	0	0.00
1	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	76.83	42.30	0	0.00
1	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	145.74	46.95	0	0.00
3	CUSIP # 053015103 AUTO DATA PROCESSING INC.	528.60	412.70	0	2.79

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2	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	107.36	33.08	0	0.00
2	CUSIP # 062540109 BANK OF HAWAII CORP	153.24	111.05	0	0.00
4	CUSIP # 06417N103 BANK OZK	125.08	65.26	0	0.00
1	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	231.87	178.09	0	0.00
3	CUSIP # 086516101 BEST BUY INC	299.37	273.63	0	1.65
2	CUSIP # 104674106 BRADY CORP CL A	105.64	85.59	0	0.00
6	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	372.18	353.94	0	2.94
3	CUSIP # 12514G108 CDW CORP OF DELAWARE	395.37	287.69	0	0.00
1	CUSIP # 125523100 CIGNA CORP	208.18	167.63	0	0.00
11	CUSIP # 12653C108 CNX RESOURCES CORP	118.80	61.44	0	0.00
4	CUSIP # 15135B101 CENTENE CORPORATION	240.12	235.01	0	0.00
3	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	108.99	82.26	0	0.00
3	CUSIP # 166764100 CHEVRON CORP	253.35	225.75	0	0.00
6	CUSIP # 171798101 CIMAREX ENERGY CO	225.06	96.71	0	0.00

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1	CUSIP # 172908105 CINTAS CORP	353 . 46	327 . 87	0	0 . 00
3	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	245 . 85	136 . 33	0	0 . 00
2	CUSIP # 19247A100 COHEN & STEERS INC	148 . 60	102 . 76	0	0 . 00
2	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	174 . 76	129 . 64	0	0 . 00
1	CUSIP # 20602D101 CONCENTRIX CORP	98 . 70	0 . 37	0	0 . 00
3	CUSIP # 20605P101 CONCHO RESOURCES INC	175 . 05	136 . 96	0	0 . 00
7	CUSIP # 20825C104 CONOCO/PHILLIPS	279 . 93	232 . 61	0	0 . 00
3	CUSIP # 217204106 COPART INC	381 . 75	231 . 05	0	0 . 00
1	CUSIP # 22160K105 COSTCO WHOLESALE CORP	376 . 78	303 . 16	0	0 . 00
1	CUSIP # 231021106 CUMMINS INC	227 . 10	207 . 35	0	0 . 00
2	CUSIP # 231561101 CURTISS WRIGHT CORP	232 . 70	205 . 06	0	0 . 00
2	CUSIP # 23331A109 D R HORTON INC	137 . 84	145 . 49	0	0 . 00
2	CUSIP # 237194105 DARDEN RESTAURANTS INC	238 . 24	171 . 63	0	0 . 00
2	CUSIP # 244199105 DEERE & CO	538 . 10	347 . 60	0	1 . 52

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7	CUSIP # 247361702 DELTA AIR LINES INC	281 . 47	207 . 02	0	0 . 00
5	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	242 . 00	145 . 02	0	0 . 00
2	CUSIP # 253393102 DICKS SPORTING GOODS INC	112 . 42	108 . 61	0	0 . 00
3	CUSIP # 254067101 DILLARDS INC	189 . 15	85 . 52	0	0 . 45
2	CUSIP # 254543101 DIODES INC	141 . 00	72 . 30	0	0 . 00
2	CUSIP # 256677105 DOLLAR GENERAL CORP	420 . 60	339 . 11	0	0 . 00
3	CUSIP # 26441C204 DUKE ENERGY CORPORATION	274 . 68	234 . 43	0	0 . 00
7	CUSIP # 26875P101 EOG RESOURCES INC	349 . 09	266 . 73	0	0 . 00
4	CUSIP # 268948106 EAGLE BANCORP INC	165 . 20	142 . 26	0	0 . 00
2	CUSIP # 285512109 ELECTRONIC ARTS INC	287 . 20	234 . 84	0	0 . 00
2	CUSIP # 29084Q100 EMCOR GROUP INC	182 . 92	108 . 17	0	0 . 00
1	CUSIP # 29355A107 ENPHASE ENERGY INC	175 . 47	26 . 25	0	0 . 00
4	CUSIP # 294628102 EQUITY COMMONWEALTH	109 . 12	127 . 70	0	0 . 00
1	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	245 . 60	211 . 22	0	0 . 00

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6	CUSIP # 30161Q104 EXELIXIS INC	120 . 42	99 . 58	0	0 . 00
2	CUSIP # 302130109 EXPEDITORS INTL WASH INC	190 . 22	137 . 68	0	0 . 00
1	CUSIP # 30214U102 EXPONENT INC	90 . 03	69 . 64	0	0 . 00
3	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	154 . 89	138 . 93	0	0 . 00
2	CUSIP # 34959E109 FORTINET INC	297 . 06	186 . 65	0	0 . 00
2	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	247 . 42	155 . 17	0	0 . 00
7	CUSIP # 371901109 GENTEX CORP	237 . 51	148 . 31	0	0 . 00
4	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	260 . 88	179 . 35	0	0 . 00
3	CUSIP # 40412C101 HCA HOLDINGS INC	493 . 38	356 . 56	0	0 . 81
3	CUSIP # 427866108 HERSHEY CO	456 . 99	422 . 77	0	0 . 00
5	CUSIP # 440452100 HORMEL FOODS CORP	233 . 05	245 . 90	0	0 . 00
13	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	190 . 19	141 . 56	0	0 . 00
2	CUSIP # 441593100 HOULIHAN LOKEY INC	134 . 46	98 . 49	0	0 . 00
2	CUSIP # 443320106 HUB GROUP INC CL A	114 . 00	90 . 24	0	0 . 00

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1	CUSIP # 444859102 HUMANA INC	410 .27	407 .20	0	0 .63
2	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	152 .18	80 .84	0	0 .00
1	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	101 .93	34 .12	0	0 .00
5	CUSIP # 458140100 INTEL CORPORATION	249 .10	248 .60	0	0 .00
2	CUSIP # 458334109 INTER PARFUMS	120 .98	86 .67	0	0 .00
2	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	121 .84	106 .10	0	0 .00
11	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	258 .72	180 .57	0	0 .00
1	CUSIP # 466032109 J&J SNACK FOODS	155 .37	113 .89	0	0 .58
12	CUSIP # 477143101 JETBLUE AIRWAYS CORP	174 .48	92 .28	0	0 .00
3	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	125 .46	96 .25	0	0 .00
7	CUSIP # 49926D109 KNOWLES CORP	129 .01	97 .35	0	0 .00
1	CUSIP # 50187A107 LHC GROUP LLC	213 .32	111 .08	0	0 .00
1	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	189 .02	181 .48	0	0 .00
1	CUSIP # 513847103 LANCASTER COLONY CORP	183 .73	157 .28	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 515098101 LANDSTAR SYSTEMS INC	134.66	96.21	0	0.00
2	CUSIP # 526057104 LENNAR CORPORATION	152.46	66.34	0	0.00
3	CUSIP # 532457108 LILLY ELI & COMPANY	506.52	418.79	0	0.00
1	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	354.98	395.37	0	0.00
2	CUSIP # 552676108 MDC HOLDINGS INC	97.20	40.51	0	0.00
2	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	168.78	108.67	0	0.00
5	CUSIP # 556269108 STEVEN MADDEN LTD	176.60	118.42	0	0.00
1	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	88.94	62.30	0	0.00
35	CUSIP # 565849106 MARATHON OIL CORPORATION	233.45	118.48	0	0.00
12	CUSIP # 576485205 MATADOR RESOURCES CO	144.72	29.84	0	0.00
3	CUSIP # 577933104 MAXIMUS INC	219.57	185.49	0	0.00
5	CUSIP # 595112103 MICRON TECHNOLOGY INC	375.90	198.63	0	0.00
1	CUSIP # 608190104 MOHAWK INDUSTRIES INC	140.95	64.66	0	0.00
1	CUSIP # 60855R100 MOLINA HEALTHCARE INC	212.68	182.98	0	0.00

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5	CUSIP # 61174X109 MONSTER BEVERAGE CORP	462 . 40	295 . 79	0	0 . 00
17	CUSIP # 626717102 MURPHY OIL CORP	205 . 70	104 . 46	0	0 . 00
6	CUSIP # 629377508 NRG ENERGY INC	225 . 30	171 . 77	0	0 . 00
1	CUSIP # 635017106 NATIONAL BEVERAGE	84 . 90	40 . 65	0	6 . 00
1	CUSIP # 651587107 NEWMARKET CORP	398 . 29	479 . 98	0	1 . 90
4	CUSIP # 651639106 NEWMONT MINING CORP	239 . 56	213 . 72	0	0 . 00
1	CUSIP # 666807102 NORTHROP GRUMMAN CORP	304 . 72	347 . 15	0	0 . 00
3	CUSIP # 670346105 NUCOR CORPORATION	159 . 57	106 . 83	0	1 . 22
9	CUSIP # 680223104 OLD REPUBLIC INTL CORP	177 . 39	145 . 82	0	0 . 00
4	CUSIP # 681919106 OMNICOM GROUP INC	249 . 48	212 . 88	0	2 . 60
14	CUSIP # 682680103 ONEOK INC	537 . 32	330 . 29	0	0 . 00
2	CUSIP # 688239201 OSHKOSH CORPORATION	172 . 14	126 . 47	0	0 . 00
8	CUSIP # 69327R101 PDC ENERGY INC	164 . 24	60 . 48	0	0 . 00
2	CUSIP # 693656100 PVH CORP	187 . 78	62 . 69	0	0 . 00

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3	CUSIP # 693718108 PACCAR INC	258 .84	199 .67	0	2 .10
5	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	156 .65	87 .55	0	0 .00
8	CUSIP # 695263103 PACWEST BANCORP	203 .20	132 .84	0	0 .00
15	CUSIP # 701877102 PARSLEY ENERGY INC	213 .00	100 .27	0	0 .00
3	CUSIP # 713448108 PEPSICO INC	444 .90	396 .43	0	3 .07
5	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	238 .05	112 .80	0	0 .00
7	CUSIP # 717081103 PFIZER INC	257 .67	215 .86	0	0 .00
5	CUSIP # 718546104 PHILLIPS 66	349 .70	248 .67	0	0 .00
12	CUSIP # 72147K108 PILGRIMS PRIDE CORP	235 .32	202 .57	0	0 .00
3	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	341 .67	252 .65	0	1 .65
1	CUSIP # 729132100 PLEXUS CORP	78 .21	50 .45	0	0 .00
2	CUSIP # 74144T108 T ROWE PRICE GROUP INC	302 .78	220 .76	0	0 .00
1	CUSIP # 741511109 PRICESMART INC	91 .09	53 .15	0	0 .00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	461 .86	415 .72	0	0 .00

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3	CUSIP # 745867101 PULTEGROUP INC	129.36	59.04	0	0.42
1	CUSIP # 758750103 REGAL BELOIT CORP	122.81	60.81	0	0.30
1	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	119.75	105.18	0	0.00
3	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	187.44	111.93	0	0.00
4	CUSIP # 778296103 ROSS STORES INC	491.24	350.55	0	0.00
3	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	124.26	58.75	0	0.00
1	CUSIP # 78709Y105 SAIA INC	180.80	63.05	0	0.00
10	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	130.40	68.65	0	0.00
1	CUSIP # 800013104 SANDERSON FARMS INC	132.20	109.67	0	0.00
3	CUSIP # 806407102 HENRY SCHEIN INC	200.58	179.55	0	0.00
1	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	93.45	65.19	0	0.00
1	CUSIP # 833034101 SNAP-ON INC	171.14	147.58	0	0.00
6	CUSIP # 844741108 SOUTHWEST AIRLINES	279.66	218.93	0	0.00
6	CUSIP # 848577102 SPIRIT AIRLINES INC	146.70	62.12	0	0.00

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5	CUSIP # 858119100 STEEL DYNAMICS INC	184 .35	102 .71	0	1 .25
1	CUSIP # 858586100 STEPAN CO	119 .32	114 .30	0	0 .00
2	CUSIP # 863667101 STRYKER CORP	490 .08	391 .27	0	1 .26
3	CUSIP # 871237103 SYKES ENTERPRISES INC	113 .01	87 .05	0	0 .00
1	CUSIP # 87162W100 SYNNEX CORPORATION	81 .44	72 .64	0	0 .00
6	CUSIP # 871829107 SYSCO CORPORATION	445 .56	283 .58	0	0 .00
5	CUSIP # 872540109 TJX COMPANIES INC	341 .45	257 .41	0	0 .00
2	CUSIP # 872590104 T-MOBILE US INC	269 .70	143 .35	0	0 .00
5	CUSIP # 87265H109 TRI POINTE GROUP INC	86 .25	37 .47	0	0 .00
1	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	207 .79	173 .57	0	0 .00
1	CUSIP # 875372203 TANDEM DIABETES CARE INC	95 .68	59 .98	0	0 .00
2	CUSIP # 87612E106 TARGET CORPORATION	353 .06	187 .45	0	0 .00
5	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	92 .85	79 .96	0	0 .00
2	CUSIP # 88162G103 TETRA TECH INC	231 .56	140 .46	0	0 .00

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1	CUSIP # 882681109 TEXAS ROADHOUSE	78 . 16	34 . 41	0	0 . 00
5	CUSIP # 90184L102 TWITTER INC	270 . 75	115 . 04	0	0 . 00
4	CUSIP # 902494103 TYSON FOODS INC CL A	257 . 76	236 . 79	0	0 . 00
2	CUSIP # 90278Q108 UFP INDUSTRIES INC	111 . 10	64 . 76	0	0 . 00
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	287 . 16	148 . 84	0	0 . 00
1	CUSIP # 904708104 UNIFIRST CORP	211 . 69	144 . 06	0	0 . 25
3	CUSIP # 911684108 US CELLULAR	92 . 07	107 . 37	0	0 . 00
13	CUSIP # 912909108 UNITED STATES STEEL CORP	218 . 01	77 . 56	0	0 . 00
1	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	350 . 68	242 . 48	0	0 . 00
4	CUSIP # 917047102 URBAN OUTFITTERS INC	102 . 40	52 . 79	0	0 . 00
1	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	236 . 34	218 . 42	0	0 . 00
6	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	124 . 26	76 . 76	0	0 . 00
1	CUSIP # 929236107 WD-40 CO	265 . 68	193 . 16	0	0 . 00
3	CUSIP # 931142103 WAL-MART STORES INC	432 . 45	379 . 42	0	1 . 62

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7	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	279.16	274.93	0	0.00
2	CUSIP # 93148P102 WALKER & DUNLOP INC	184.04	62.09	0	0.00
1	CUSIP # 942622200 WATSCO INC CL A	226.55	243.13	0	0.00
2	CUSIP # 969904101 WILLIAMS-SONOMA INC	203.68	76.23	0	0.00
1	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	384.33	174.87	0	0.00
5	CUSIP # 989701107 ZIONS BANCORPORATION	217.20	126.35	0	0.00
		38,098.75	27,726.71	13	36.35
FOREIGN STOCK					
3	CUSIP # 064149107 BANK OF NOVA SCOTIA	162.12	130.76	0	0.00
5	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	187.45	176.70	0	3.36
4	CUSIP # 12637N204 CSL LTD SPONSORED ADR	440.60	394.30	0	0.00
12	CUSIP # 26874R108 ENI SPA (ADR)	247.20	237.15	0	0.00
14	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	229.88	181.75	0	0.00
5	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	388.80	389.85	0	2.70

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18	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	435 . 15	428 . 15	0	0 . 00
8	CUSIP # 438128308 HONDA MOTORS LTD ADR	226 . 00	189 . 66	0	1 . 26
9	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	517 . 50	377 . 05	0	0 . 00
23	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	368 . 92	417 . 27	0	0 . 00
28	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	415 . 52	425 . 81	0	0 . 00
7	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	533 . 05	306 . 38	0	0 . 00
14	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	415 . 94	423 . 59	0	0 . 00
3	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	241 . 56	154 . 53	0	0 . 00
16	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	411 . 20	347 . 67	0	0 . 00
3	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	209 . 55	185 . 01	0	0 . 00
3	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	225 . 66	129 . 37	0	0 . 00
10	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	438 . 40	414 . 95	0	0 . 00
8	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	281 . 12	272 . 10	0	0 . 00

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5	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	144 .75	105 .88	0	0 .00
4	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	175 .92	112 .81	0	0 .00
3	CUSIP # 835699307 SONY CORPORATION ADR	303 .30	182 .01	0	0 .00
16	CUSIP # 867224107 SUNCOR ENERGY INC	268 .48	292 .63	0	0 .00
6	CUSIP # 89151E109 TOTAL SA SPON ADR	251 .46	234 .64	0	4 .01
15	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	373 .80	426 .33	0	0 .00
22	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	458 .70	443 .43	0	0 .00
1	CUSIP # G1151C101 ACCENTURE PLC	261 .21	209 .91	0	0 .00
1	CUSIP # G5494J103 LINDE PLC	263 .51	210 .96	0	0 .00
		8,876 .75	7,800 .65	3	11 .33
	MUTUAL FUNDS - FIXED INCOME				
311	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	8,969 .24	7,994 .59	3	0 .00
154	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	19,658 .10	18,537 .91	7	0 .00

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352	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	48,621.76	47,510.49	16	0.00
241	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	28,907.95	28,875.10	10	0.00
166	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	14,491.80	13,910.49	5	0.00
545	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	60,020.85	59,818.28	20	0.00
275	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	16,992.25	16,727.40	6	0.00
280	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	14,047.60	14,033.68	5	0.00
563	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	17,582.49	16,271.67	6	0.00
		229,292.04	223,679.61	77	0.00
MUTUAL FUNDS - EQUITY					
106	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	5,711.28	5,603.32	2	0.00
31	CUSIP # 78463V107 SPDR GOLD TRUST	5,529.16	5,048.27	2	0.00
63	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,156.93	2,493.52	1	0.00
		14,397.37	13,145.11	5	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
32,262.74	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	32,262.74	32,262.74	1	0.00
		32,262.74	32,262.74	1	0.00
COMMON STOCK					
67	CUSIP # 000957100 ABM INDUSTRIES INC	2,535.28	1,995.80	0	0.00
208	CUSIP # 00206R102 AT&T INC	5,982.08	6,234.38	0	0.00
25	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	6,830.50	5,908.81	0	33.50
5	CUSIP # 02079K305 ALPHABET INC	8,763.20	6,861.30	0	0.00
14	CUSIP # 023436108 AMEDISYS INC	4,106.62	2,028.74	0	0.00
160	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	3,211.20	1,205.09	0	22.00
35	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	3,364.20	3,121.47	0	0.00
22	CUSIP # 036752103 ANTHEM INC	7,063.98	5,999.57	0	0.00
33	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	2,535.39	1,624.00	0	0.00
28	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	4,080.72	1,568.16	0	0.00

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53	CUSIP # 053015103 AUTO DATA PROCESSING INC.	9,338.60	8,263.58	0	51.15
6	CUSIP # 053332102 AUTOZONE INC	7,112.64	5,654.74	0	0.00
56	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	3,006.08	1,132.65	0	0.00
56	CUSIP # 062540109 BANK OF HAWAII CORP	4,290.72	3,572.39	0	0.00
112	CUSIP # 06417N103 BANK OZK	3,502.24	2,167.53	0	0.00
28	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	6,492.36	5,619.32	0	0.00
65	CUSIP # 086516101 BEST BUY INC	6,486.35	4,310.06	0	37.40
69	CUSIP # 104674106 BRADY CORP CL A	3,644.58	3,132.85	0	0.00
125	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	7,753.75	7,859.88	0	61.25
59	CUSIP # 12514G108 CDW CORP OF DELAWARE	7,775.61	6,604.67	0	0.00
36	CUSIP # 125523100 CIGNA CORP	7,494.48	6,923.31	0	0.00
265	CUSIP # 12653C108 CNX RESOURCES CORP	2,862.00	1,733.49	0	0.00
103	CUSIP # 15135B101 GENTENE CORPORATION	6,183.09	6,314.24	0	0.00
68	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	2,470.44	1,776.21	0	0.00

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84	CUSIP # 166764100 CHEVRON CORP	7,093.80	6,952.54	0	0.00
139	CUSIP # 171798101 CIMAREX ENERGY CO	5,213.89	2,632.95	0	0.00
22	CUSIP # 172908105 CINTAS CORP	7,776.12	4,501.72	0	0.00
87	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	7,129.65	4,943.74	0	0.00
50	CUSIP # 19247A100 COHEN & STEERS INC	3,715.00	2,722.10	0	0.00
38	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	3,320.44	3,252.73	0	0.00
23	CUSIP # 20602D101 CONCENTRIX CORP	2,270.10	9.15	0	0.00
77	CUSIP # 20605P101 CONCHO RESOURCES INC	4,492.95	4,011.02	0	0.00
180	CUSIP # 20825C104 CONOCO/PHILLIPS	7,198.20	6,121.11	0	0.00
68	CUSIP # 217204106 COPART INC	8,653.00	5,702.55	0	0.00
21	CUSIP # 22160K105 COSTCO WHOLESALE CORP	7,912.38	5,807.61	0	0.00
29	CUSIP # 231021106 CUMMINS INC	6,585.90	4,878.69	0	0.00
35	CUSIP # 231561101 CURTISS WRIGHT CORP	4,072.25	3,853.33	0	0.00
43	CUSIP # 23331A109 D R HORTON INC	2,963.56	1,709.29	0	0.00

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32	CUSIP # 237194105 DARDEN RESTAURANTS INC	3,811.84	1,637.78	0	0.00
33	CUSIP # 244199105 DEERE & CO	8,878.65	5,509.50	0	25.08
188	CUSIP # 247361702 DELTA AIR LINES INC	7,559.48	4,799.90	0	0.00
109	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	5,275.60	3,370.40	0	0.00
55	CUSIP # 253393102 DICKS SPORTING GOODS INC	3,091.55	1,277.80	0	0.00
65	CUSIP # 254067101 DILLARDS INC	4,098.25	1,668.86	0	9.75
49	CUSIP # 254543101 DIODES INC	3,454.50	2,451.38	0	0.00
35	CUSIP # 256677105 DOLLAR GENERAL CORP	7,360.50	4,738.00	0	0.00
65	CUSIP # 26441C204 DUKE ENERGY CORPORATION	5,951.40	5,736.73	0	0.00
171	CUSIP # 26875P101 EOG RESOURCES INC	8,527.77	6,408.11	0	0.00
89	CUSIP # 268948106 EAGLE BANCORP INC	3,675.70	2,918.83	0	0.00
46	CUSIP # 285512109 ELECTRONIC ARTS INC	6,605.60	5,179.20	0	0.00
48	CUSIP # 29084Q100 EMCOR GROUP INC	4,390.08	3,624.12	0	0.00
32	CUSIP # 29355A107 ENPHASE ENERGY INC	5,615.04	1,378.64	0	0.00

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9	CUSIP # 29444U700 EQUINIX INC	6,427.62	5,465.75	0	0.00
90	CUSIP # 294628102 EQUITY COMMONWEALTH	2,455.20	2,766.20	0	0.00
15	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	3,684.00	2,749.85	0	0.00
143	CUSIP # 30161Q104 EXELIXIS INC	2,870.01	2,614.19	0	0.00
37	CUSIP # 302130109 EXPEDITORS INTL WASH INC	3,519.07	2,772.71	0	0.00
40	CUSIP # 30214U102 EXPONENT INC	3,601.20	2,859.96	0	0.00
64	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	3,304.32	3,342.79	0	0.00
10	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	5,742.70	3,780.09	0	4.70
29	CUSIP # 34959E109 FORTINET INC	4,307.37	3,270.72	0	0.00
31	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	3,835.01	2,458.33	0	0.00
128	CUSIP # 371901109 GENTEX CORP	4,343.04	2,738.93	0	0.00
68	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	4,434.96	3,587.15	0	0.00
6	CUSIP # 384637104 GRAHAM HOLDINGS CO	3,200.28	2,145.71	0	0.00
58	CUSIP # 40412C101 HCA HOLDINGS INC	9,538.68	5,872.54	0	15.66

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53	CUSIP # 427866108 HERSHEY CO	8,073.49	7,699.53	0	0.00
126	CUSIP # 440452100 HORMEL FOODS CORP	5,872.86	5,534.03	0	0.00
295	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	4,315.85	3,655.15	0	0.00
48	CUSIP # 441593100 HOULIHAN LOKEY INC	3,227.04	2,451.47	0	0.00
48	CUSIP # 443320106 HUB GROUP INC CL A	2,736.00	2,176.14	0	0.00
15	CUSIP # 444859102 HUMANA INC	6,154.05	5,381.34	0	9.38
50	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	3,804.50	2,412.53	0	0.00
26	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	2,650.18	1,165.42	0	0.00
121	CUSIP # 458140100 INTEL CORPORATION	6,028.22	6,198.00	0	0.00
74	CUSIP # 458334109 INTER PARFUMS	4,476.26	3,585.62	0	0.00
58	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	3,533.36	2,841.56	0	0.00
192	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	4,515.84	3,721.86	0	0.00
22	CUSIP # 466032109 J&J SNACK FOODS	3,418.14	3,020.37	0	12.65
283	CUSIP # 477143101 JETBLUE AIRWAYS CORP	4,114.82	2,802.44	0	0.00

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80	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	3,345.60	2,729.78	0	0.00
164	CUSIP # 49926D109 KNOWLES CORP	3,022.52	2,764.59	0	0.00
15	CUSIP # 50187A107 LHC GROUP LLC	3,199.80	2,016.06	0	0.00
36	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	6,804.72	6,991.75	0	0.00
19	CUSIP # 513847103 LANCASTER COLONY CORP	3,490.87	2,900.58	0	0.00
27	CUSIP # 515098101 LANDSTAR SYSTEMS INC	3,635.82	2,874.93	0	0.00
40	CUSIP # 526057104 LENNAR CORPORATION	3,049.20	1,782.79	0	0.00
51	CUSIP # 532457108 LILLY ELI & COMPANY	8,610.84	6,990.36	0	0.00
10	CUSIP # 536797103 LITHIA MOTORS INC	2,926.70	1,106.83	0	0.00
19	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	6,744.62	7,490.54	0	0.00
50	CUSIP # 552676108 MDC HOLDINGS INC	2,430.00	1,214.28	0	0.00
53	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	4,472.67	3,483.30	0	0.00
141	CUSIP # 556269108 STEVEN MADDEN LTD	4,980.12	3,186.11	0	0.00
41	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	3,646.54	2,600.52	0	0.00

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810	CUSIP # 565849106 MARATHON OIL CORPORATION	5,402.70	3,187.89	0	0.00
7	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	3,993.92	1,931.74	0	0.00
297	CUSIP # 576485205 MATADOR RESOURCES CO	3,581.82	993.01	0	0.00
49	CUSIP # 577933104 MAXIMUS INC	3,586.31	3,302.13	0	0.00
128	CUSIP # 595112103 MICRON TECHNOLOGY INC	9,623.04	5,439.13	0	0.00
33	CUSIP # 608190104 MOHAWK INDUSTRIES INC	4,651.35	2,787.18	0	0.00
17	CUSIP # 60855R100 MOLINA HEALTHCARE INC	3,615.56	2,376.17	0	0.00
92	CUSIP # 61174X109 MONSTER BEVERAGE CORP	8,508.16	6,100.71	0	0.00
389	CUSIP # 626717102 MURPHY OIL CORP	4,706.90	3,150.72	0	0.00
107	CUSIP # 629377508 NRG ENERGY INC	4,017.85	3,615.33	0	0.00
1	CUSIP # 62944T105 NVR INC	4,079.86	2,348.90	0	0.00
41	CUSIP # 635017106 NATIONAL BEVERAGE	3,480.90	2,011.00	0	258.00
9	CUSIP # 651587107 NEWMARKET CORP	3,584.61	3,782.16	0	19.00
99	CUSIP # 651639106 NEWMONT MINING CORP	5,929.11	4,619.46	0	0.00

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24	CUSIP # 666807102 NORTHROP GRUMMAN CORP	7,313.28	7,062.78	0	0.00
72	CUSIP # 670346105 NUCOR CORPORATION	3,829.68	3,137.85	0	29.16
222	CUSIP # 680223104 OLD REPUBLIC INTL CORP	4,375.62	4,010.29	0	0.00
65	CUSIP # 681919106 OMNICOM GROUP INC	4,054.05	4,007.73	0	42.25
277	CUSIP # 682680103 ONEOK INC	10,631.26	6,578.51	0	0.00
45	CUSIP # 688239201 OSHKOSH CORPORATION	3,873.15	3,638.53	0	0.00
211	CUSIP # 69327R101 PDC ENERGY INC	4,331.83	1,888.95	0	0.00
54	CUSIP # 693656100 PVH CORP	5,070.06	1,876.81	0	0.00
73	CUSIP # 693718108 PACCAR INC	6,298.44	5,508.61	0	51.10
114	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	3,571.62	2,709.53	0	0.00
192	CUSIP # 695263103 PACWEST BANCORP	4,876.80	3,753.71	0	0.00
355	CUSIP # 701877102 PARSLEY ENERGY INC	5,041.00	2,754.78	0	0.00
53	CUSIP # 713448108 PEPSICO INC	7,859.90	7,203.75	0	60.33
93	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	4,427.73	2,477.77	0	0.00

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170	CUSIP # 717081103 PFIZER INC	6,257.70	5,480.85	0	0.00
117	CUSIP # 718546104 PHILLIPS 66	8,182.98	6,128.95	0	0.00
215	CUSIP # 72147K108 PILGRIMS PRIDE CORP	4,216.15	4,041.08	0	0.00
69	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	7,858.41	5,511.67	0	37.95
40	CUSIP # 729132100 PLEXUS CORP	3,128.40	2,703.48	0	0.00
46	CUSIP # 74144T108 T ROWE PRICE GROUP INC	6,963.94	5,537.51	0	0.00
43	CUSIP # 741511109 PRICESMART INC	3,916.87	2,755.65	0	0.00
32	CUSIP # 74460D109 PUBLIC STORAGE INC	7,389.76	6,986.60	0	0.00
70	CUSIP # 745867101 PULTEGROUP INC	3,018.40	1,705.32	0	9.80
12	CUSIP # 74838J101 QUIDEL CORP	2,155.80	1,242.32	0	0.00
26	CUSIP # 758750103 REGAL BELOIT CORP	3,193.06	2,022.49	0	7.80
11	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	5,314.21	4,303.05	0	0.00
31	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	3,712.25	2,772.61	0	0.00
61	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	3,811.28	2,839.92	0	0.00

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76	CUSIP # 778296103 ROSS STORES INC	9,333.56	6,985.12	0	0.00
71	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	2,940.82	1,742.33	0	0.00
22	CUSIP # 78709Y105 SAIA INC	3,977.60	1,991.97	0	0.00
316	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	4,120.64	2,613.57	0	0.00
24	CUSIP # 800013104 SANDERSON FARMS INC	3,172.80	2,901.47	0	0.00
58	CUSIP # 806407102 HENRY SCHEIN INC	3,877.88	3,610.94	0	0.00
32	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	2,990.40	2,503.97	0	0.00
23	CUSIP # 833034101 SNAP-ON INC	3,936.22	3,075.48	0	0.00
154	CUSIP # 844741108 SOUTHWEST AIRLINES	7,177.94	5,811.57	0	0.00
148	CUSIP # 848577102 SPIRIT AIRLINES INC	3,618.60	1,797.56	0	0.00
112	CUSIP # 858119100 STEEL DYNAMICS INC	4,129.44	3,104.68	0	28.00
26	CUSIP # 858586100 STEPAN CO	3,102.32	2,697.79	0	0.00
35	CUSIP # 863667101 STRYKER CORP	8,576.40	6,796.34	0	22.05
70	CUSIP # 871237103 SYKES ENTERPRISES INC	2,636.90	2,230.91	0	0.00

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23	CUSIP # 87162W100 SYNNEX CORPORATION	1,873.12	1,817.22	0	0.00
116	CUSIP # 871829107 SYSCO CORPORATION	8,614.16	5,668.33	0	0.00
127	CUSIP # 872540109 TJX COMPANIES INC	8,672.83	6,716.38	0	0.00
53	CUSIP # 872590104 T-MOBILE US INC	7,147.05	4,052.33	0	0.00
131	CUSIP # 87265H109 TRI POINTE GROUP INC	2,259.75	1,208.74	0	0.00
21	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	4,363.59	2,592.44	0	0.00
26	CUSIP # 875372203 TANDEM DIABETES CARE INC	2,487.68	1,761.19	0	0.00
46	CUSIP # 87612E106 TARGET CORPORATION	8,120.38	5,186.05	0	0.00
135	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	2,506.95	2,796.76	0	0.00
34	CUSIP # 88162G103 TETRA TECH INC	3,936.52	2,871.96	0	0.00
45	CUSIP # 882681109 TEXAS ROADHOUSE	3,517.20	2,208.31	0	0.00
129	CUSIP # 90184L102 TWITTER INC	6,985.35	3,856.18	0	0.00
101	CUSIP # 902494103 TYSON FOODS INC CL A	6,508.44	6,100.41	0	0.00
50	CUSIP # 90278Q108 UFP INDUSTRIES INC	2,777.50	1,895.08	0	0.00

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14	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	4,020.24	2,896.78	0	0.00
15	CUSIP # 904708104 UNIFIRST CORP	3,175.35	2,221.36	0	4.00
83	CUSIP # 911684108 US CELLULAR	2,547.27	2,956.87	0	0.00
322	CUSIP # 912909108 UNITED STATES STEEL CORP	5,399.94	2,438.73	0	0.00
24	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	8,416.32	5,902.19	0	0.00
109	CUSIP # 917047102 URBAN OUTFITTERS INC	2,790.40	1,589.36	0	0.00
28	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	6,617.52	6,483.57	0	0.00
158	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	3,272.18	2,746.42	0	0.00
15	CUSIP # 929236107 WD-40 CO	3,985.20	2,903.04	0	0.00
54	CUSIP # 931142103 WAL-MART STORES INC	7,784.10	6,585.32	0	29.16
167	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	6,659.96	7,345.87	0	0.00
43	CUSIP # 93148P102 WALKER & DUNLOP INC	3,956.86	1,949.41	0	0.00
14	CUSIP # 942622200 WATSCO INC CL A	3,171.70	2,596.88	0	0.00
35	CUSIP # 969904101 WILLIAMS-SONOMA INC	3,564.40	1,633.88	0	0.00

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12	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	4,611.96	2,651.97	0	0.00
112	CUSIP # 989701107 ZIONS BANCORPORATION	4,865.28	3,248.75	0	0.00
		889,759.84	665,644.93	30	881.12
FOREIGN STOCK					
35	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	6,404.65	5,170.74	0	0.00
131	CUSIP # 064149107 BANK OF NOVA SCOTIA	7,079.24	6,334.32	0	0.00
161	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	6,035.89	6,018.40	0	108.20
55	CUSIP # 12637N204 CSL LTD SPONSORED ADR	6,058.25	5,410.20	0	0.00
31	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	6,313.77	5,126.67	0	0.00
361	CUSIP # 26874R108 ENI SPA (ADR)	7,436.60	7,386.24	0	0.00
395	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	6,485.90	6,335.57	0	0.00
82	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	6,376.32	5,831.43	0	44.24
244	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	5,898.70	5,716.76	0	0.00
228	CUSIP # 438128308 HONDA MOTORS LTD ADR	6,441.00	5,837.73	0	35.78

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113	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	6,497.50	4,662.61	0	0.00
403	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	6,464.12	6,490.24	0	0.00
412	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	6,114.08	6,251.00	0	0.00
87	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	6,625.05	4,506.39	0	0.00
225	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	6,684.75	5,997.64	0	0.00
82	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	6,602.64	4,155.85	0	0.00
258	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	6,630.60	5,674.03	0	0.00
83	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	5,797.55	4,409.46	0	0.00
91	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	6,845.02	4,794.06	0	0.00
132	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	5,786.88	5,460.55	0	0.00
224	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	7,871.36	7,385.02	0	0.00
228	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	6,600.60	4,874.29	0	0.00
178	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	7,828.44	5,015.72	0	0.00

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77	CUSIP # 835699307 SONY CORPORATION ADR	7,784.70	5,375.35	0	0.00
459	CUSIP # 867224107 SUNCOR ENERGY INC	7,702.02	6,700.62	0	0.00
165	CUSIP # 89151E109 TOTAL SA SPON ADR	6,915.15	6,944.60	0	110.34
265	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	6,603.80	6,794.22	0	0.00
341	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	7,109.85	6,127.49	0	0.00
25	CUSIP # G1151C101 ACCENTURE PLC	6,530.25	5,012.85	0	0.00
24	CUSIP # G5494J103 LINDE PLC	6,324.24	4,981.34	0	0.00
		199,848.92	170,781.39	7	298.56
MUTUAL FUNDS - FIXED INCOME					
1,527	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	44,038.68	44,512.54	1	0.00
1,202	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	153,435.30	141,609.04	5	0.00
2,554	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	352,784.02	335,917.51	12	0.00
1,811	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	217,229.45	201,547.40	7	0.00

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1,314	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	114,712.20	104,312.41	4	0.00
3,997	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	440,189.61	431,252.53	15	0.00
2,264	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	139,892.56	133,314.75	5	0.00
1,925	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	96,577.25	96,647.09	3	0.00
3,700	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	115,551.00	104,103.24	4	0.00
		1,674,410.07	1,593,216.51	56	0.00
	MUTUAL FUNDS - EQUITY				
1,040	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	56,035.20	54,431.88	2	0.00
309	CUSIP # 78463V107 SPDR GOLD TRUST	55,113.24	45,116.56	2	0.00
1,916	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	96,010.76	76,638.75	3	0.00
		207,159.20	176,187.19	7	0.00



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SHORT TERM INVESTMENTS					
32,262.74	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	32,262.74	32,262.74	1	0.00
		32,262.74	32,262.74	1	0.00
COMMON STOCK					
67	CUSIP # 000957100 ABM INDUSTRIES INC	2,535.28	1,995.80	0	0.00
208	CUSIP # 00206R102 AT&T INC	5,982.08	6,234.38	0	0.00
25	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	6,830.50	5,908.81	0	33.50
5	CUSIP # 02079K305 ALPHABET INC	8,763.20	6,861.30	0	0.00
14	CUSIP # 023436108 AMEDISYS INC	4,106.62	2,028.74	0	0.00
160	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	3,211.20	1,205.09	0	22.00
35	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	3,364.20	3,121.47	0	0.00
22	CUSIP # 036752103 ANTHEM INC	7,063.98	5,999.57	0	0.00
33	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	2,535.39	1,624.00	0	0.00
28	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	4,080.72	1,568.16	0	0.00

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53	CUSIP # 053015103 AUTO DATA PROCESSING INC.	9,338.60	8,263.58	0	51.15
6	CUSIP # 053332102 AUTOZONE INC	7,112.64	5,654.74	0	0.00
56	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	3,006.08	1,132.65	0	0.00
56	CUSIP # 062540109 BANK OF HAWAII CORP	4,290.72	3,572.39	0	0.00
112	CUSIP # 06417N103 BANK OZK	3,502.24	2,167.53	0	0.00
28	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	6,492.36	5,619.32	0	0.00
65	CUSIP # 086516101 BEST BUY INC	6,486.35	4,310.06	0	37.40
69	CUSIP # 104674106 BRADY CORP CL A	3,644.58	3,132.85	0	0.00
125	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	7,753.75	7,859.88	0	61.25
59	CUSIP # 12514G108 CDW CORP OF DELAWARE	7,775.61	6,604.67	0	0.00
36	CUSIP # 125523100 CIGNA CORP	7,494.48	6,923.31	0	0.00
265	CUSIP # 12653C108 CNX RESOURCES CORP	2,862.00	1,733.49	0	0.00
103	CUSIP # 15135B101 GENTENE CORPORATION	6,183.09	6,314.24	0	0.00
68	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	2,470.44	1,776.21	0	0.00

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84	CUSIP # 166764100 CHEVRON CORP	7,093.80	6,952.54	0	0.00
139	CUSIP # 171798101 CIMAREX ENERGY CO	5,213.89	2,632.95	0	0.00
22	CUSIP # 172908105 CINTAS CORP	7,776.12	4,501.72	0	0.00
87	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	7,129.65	4,943.74	0	0.00
50	CUSIP # 19247A100 COHEN & STEERS INC	3,715.00	2,722.10	0	0.00
38	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	3,320.44	3,252.73	0	0.00
23	CUSIP # 20602D101 CONCENTRIX CORP	2,270.10	9.15	0	0.00
77	CUSIP # 20605P101 CONCHO RESOURCES INC	4,492.95	4,011.02	0	0.00
180	CUSIP # 20825C104 CONOCO/PHILLIPS	7,198.20	6,121.11	0	0.00
68	CUSIP # 217204106 COPART INC	8,653.00	5,702.55	0	0.00
21	CUSIP # 22160K105 COSTCO WHOLESALE CORP	7,912.38	5,807.61	0	0.00
29	CUSIP # 231021106 CUMMINS INC	6,585.90	4,878.69	0	0.00
35	CUSIP # 231561101 CURTISS WRIGHT CORP	4,072.25	3,853.33	0	0.00
43	CUSIP # 23331A109 D R HORTON INC	2,963.56	1,709.29	0	0.00

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32	CUSIP # 237194105 DARDEN RESTAURANTS INC	3,811.84	1,637.78	0	0.00
33	CUSIP # 244199105 DEERE & CO	8,878.65	5,509.50	0	25.08
188	CUSIP # 247361702 DELTA AIR LINES INC	7,559.48	4,799.90	0	0.00
109	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	5,275.60	3,370.40	0	0.00
55	CUSIP # 253393102 DICKS SPORTING GOODS INC	3,091.55	1,277.80	0	0.00
65	CUSIP # 254067101 DILLARDS INC	4,098.25	1,668.86	0	9.75
49	CUSIP # 254543101 DIODES INC	3,454.50	2,451.38	0	0.00
35	CUSIP # 256677105 DOLLAR GENERAL CORP	7,360.50	4,738.00	0	0.00
65	CUSIP # 26441C204 DUKE ENERGY CORPORATION	5,951.40	5,736.73	0	0.00
171	CUSIP # 26875P101 EOG RESOURCES INC	8,527.77	6,408.11	0	0.00
89	CUSIP # 268948106 EAGLE BANCORP INC	3,675.70	2,918.83	0	0.00
46	CUSIP # 285512109 ELECTRONIC ARTS INC	6,605.60	5,179.20	0	0.00
48	CUSIP # 29084Q100 EMCOR GROUP INC	4,390.08	3,624.12	0	0.00
32	CUSIP # 29355A107 ENPHASE ENERGY INC	5,615.04	1,378.64	0	0.00

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9	CUSIP # 29444U700 EQUINIX INC	6,427.62	5,465.75	0	0.00
90	CUSIP # 294628102 EQUITY COMMONWEALTH	2,455.20	2,766.20	0	0.00
15	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	3,684.00	2,749.85	0	0.00
143	CUSIP # 30161Q104 EXELIXIS INC	2,870.01	2,614.19	0	0.00
37	CUSIP # 302130109 EXPEDITORS INTL WASH INC	3,519.07	2,772.71	0	0.00
40	CUSIP # 30214U102 EXPONENT INC	3,601.20	2,859.96	0	0.00
64	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	3,304.32	3,342.79	0	0.00
10	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	5,742.70	3,780.09	0	4.70
29	CUSIP # 34959E109 FORTINET INC	4,307.37	3,270.72	0	0.00
31	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	3,835.01	2,458.33	0	0.00
128	CUSIP # 371901109 GENTEX CORP	4,343.04	2,738.93	0	0.00
68	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	4,434.96	3,587.15	0	0.00
6	CUSIP # 384637104 GRAHAM HOLDINGS CO	3,200.28	2,145.71	0	0.00
58	CUSIP # 40412C101 HCA HOLDINGS INC	9,538.68	5,872.54	0	15.66

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53	CUSIP # 427866108 HERSHEY CO	8,073.49	7,699.53	0	0.00
126	CUSIP # 440452100 HORMEL FOODS CORP	5,872.86	5,534.03	0	0.00
295	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	4,315.85	3,655.15	0	0.00
48	CUSIP # 441593100 HOULIHAN LOKEY INC	3,227.04	2,451.47	0	0.00
48	CUSIP # 443320106 HUB GROUP INC CL A	2,736.00	2,176.14	0	0.00
15	CUSIP # 444859102 HUMANA INC	6,154.05	5,381.34	0	9.38
50	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	3,804.50	2,412.53	0	0.00
26	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	2,650.18	1,165.42	0	0.00
121	CUSIP # 458140100 INTEL CORPORATION	6,028.22	6,198.00	0	0.00
74	CUSIP # 458334109 INTER PARFUMS	4,476.26	3,585.62	0	0.00
58	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	3,533.36	2,841.56	0	0.00
192	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	4,515.84	3,721.86	0	0.00
22	CUSIP # 466032109 J&J SNACK FOODS	3,418.14	3,020.37	0	12.65
283	CUSIP # 477143101 JETBLUE AIRWAYS CORP	4,114.82	2,802.44	0	0.00

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80	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	3,345.60	2,729.78	0	0.00
164	CUSIP # 49926D109 KNOWLES CORP	3,022.52	2,764.59	0	0.00
15	CUSIP # 50187A107 LHC GROUP LLC	3,199.80	2,016.06	0	0.00
36	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	6,804.72	6,991.75	0	0.00
19	CUSIP # 513847103 LANCASTER COLONY CORP	3,490.87	2,900.58	0	0.00
27	CUSIP # 515098101 LANDSTAR SYSTEMS INC	3,635.82	2,874.93	0	0.00
40	CUSIP # 526057104 LENNAR CORPORATION	3,049.20	1,782.79	0	0.00
51	CUSIP # 532457108 LILLY ELI & COMPANY	8,610.84	6,990.36	0	0.00
10	CUSIP # 536797103 LITHIA MOTORS INC	2,926.70	1,106.83	0	0.00
19	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	6,744.62	7,490.54	0	0.00
50	CUSIP # 552676108 MDC HOLDINGS INC	2,430.00	1,214.28	0	0.00
53	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	4,472.67	3,483.30	0	0.00
141	CUSIP # 556269108 STEVEN MADDEN LTD	4,980.12	3,186.11	0	0.00
41	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	3,646.54	2,600.52	0	0.00

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810	CUSIP # 565849106 MARATHON OIL CORPORATION	5,402.70	3,187.89	0	0.00
7	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	3,993.92	1,931.74	0	0.00
297	CUSIP # 576485205 MATADOR RESOURCES CO	3,581.82	993.01	0	0.00
49	CUSIP # 577933104 MAXIMUS INC	3,586.31	3,302.13	0	0.00
128	CUSIP # 595112103 MICRON TECHNOLOGY INC	9,623.04	5,439.13	0	0.00
33	CUSIP # 608190104 MOHAWK INDUSTRIES INC	4,651.35	2,787.18	0	0.00
17	CUSIP # 60855R100 MOLINA HEALTHCARE INC	3,615.56	2,376.17	0	0.00
92	CUSIP # 61174X109 MONSTER BEVERAGE CORP	8,508.16	6,100.71	0	0.00
389	CUSIP # 626717102 MURPHY OIL CORP	4,706.90	3,150.72	0	0.00
107	CUSIP # 629377508 NRG ENERGY INC	4,017.85	3,615.33	0	0.00
1	CUSIP # 62944T105 NVR INC	4,079.86	2,348.90	0	0.00
41	CUSIP # 635017106 NATIONAL BEVERAGE	3,480.90	2,011.00	0	258.00
9	CUSIP # 651587107 NEWMARKET CORP	3,584.61	3,782.16	0	19.00
99	CUSIP # 651639106 NEWMONT MINING CORP	5,929.11	4,619.46	0	0.00

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24	CUSIP # 666807102 NORTHROP GRUMMAN CORP	7,313.28	7,062.78	0	0.00
72	CUSIP # 670346105 NUCOR CORPORATION	3,829.68	3,137.85	0	29.16
222	CUSIP # 680223104 OLD REPUBLIC INTL CORP	4,375.62	4,010.29	0	0.00
65	CUSIP # 681919106 OMNICOM GROUP INC	4,054.05	4,007.73	0	42.25
277	CUSIP # 682680103 ONEOK INC	10,631.26	6,578.51	0	0.00
45	CUSIP # 688239201 OSHKOSH CORPORATION	3,873.15	3,638.53	0	0.00
211	CUSIP # 69327R101 PDC ENERGY INC	4,331.83	1,888.95	0	0.00
54	CUSIP # 693656100 PVH CORP	5,070.06	1,876.81	0	0.00
73	CUSIP # 693718108 PACCAR INC	6,298.44	5,508.61	0	51.10
114	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	3,571.62	2,709.53	0	0.00
192	CUSIP # 695263103 PACWEST BANCORP	4,876.80	3,753.71	0	0.00
355	CUSIP # 701877102 PARSLEY ENERGY INC	5,041.00	2,754.78	0	0.00
53	CUSIP # 713448108 PEPSICO INC	7,859.90	7,203.75	0	60.33
93	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	4,427.73	2,477.77	0	0.00

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170	CUSIP # 717081103 PFIZER INC	6,257.70	5,480.85	0	0.00
117	CUSIP # 718546104 PHILLIPS 66	8,182.98	6,128.95	0	0.00
215	CUSIP # 72147K108 PILGRIMS PRIDE CORP	4,216.15	4,041.08	0	0.00
69	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	7,858.41	5,511.67	0	37.95
40	CUSIP # 729132100 PLEXUS CORP	3,128.40	2,703.48	0	0.00
46	CUSIP # 74144T108 T ROWE PRICE GROUP INC	6,963.94	5,537.51	0	0.00
43	CUSIP # 741511109 PRICESMART INC	3,916.87	2,755.65	0	0.00
32	CUSIP # 74460D109 PUBLIC STORAGE INC	7,389.76	6,986.60	0	0.00
70	CUSIP # 745867101 PULTEGROUP INC	3,018.40	1,705.32	0	9.80
12	CUSIP # 74838J101 QUIDEL CORP	2,155.80	1,242.32	0	0.00
26	CUSIP # 758750103 REGAL BELOIT CORP	3,193.06	2,022.49	0	7.80
11	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	5,314.21	4,303.05	0	0.00
31	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	3,712.25	2,772.61	0	0.00
61	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	3,811.28	2,839.92	0	0.00

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76	CUSIP # 778296103 ROSS STORES INC	9,333.56	6,985.12	0	0.00
71	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	2,940.82	1,742.33	0	0.00
22	CUSIP # 78709Y105 SAIA INC	3,977.60	1,991.97	0	0.00
316	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	4,120.64	2,613.57	0	0.00
24	CUSIP # 800013104 SANDERSON FARMS INC	3,172.80	2,901.47	0	0.00
58	CUSIP # 806407102 HENRY SCHEIN INC	3,877.88	3,610.94	0	0.00
32	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	2,990.40	2,503.97	0	0.00
23	CUSIP # 833034101 SNAP-ON INC	3,936.22	3,075.48	0	0.00
154	CUSIP # 844741108 SOUTHWEST AIRLINES	7,177.94	5,811.57	0	0.00
148	CUSIP # 848577102 SPIRIT AIRLINES INC	3,618.60	1,797.56	0	0.00
112	CUSIP # 858119100 STEEL DYNAMICS INC	4,129.44	3,104.68	0	28.00
26	CUSIP # 858586100 STEPAN CO	3,102.32	2,697.79	0	0.00
35	CUSIP # 863667101 STRYKER CORP	8,576.40	6,796.34	0	22.05
70	CUSIP # 871237103 SYKES ENTERPRISES INC	2,636.90	2,230.91	0	0.00

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23	CUSIP # 87162W100 SYNNEX CORPORATION	1,873.12	1,817.22	0	0.00
116	CUSIP # 871829107 SYSCO CORPORATION	8,614.16	5,668.33	0	0.00
127	CUSIP # 872540109 TJX COMPANIES INC	8,672.83	6,716.38	0	0.00
53	CUSIP # 872590104 T-MOBILE US INC	7,147.05	4,052.33	0	0.00
131	CUSIP # 87265H109 TRI POINTE GROUP INC	2,259.75	1,208.74	0	0.00
21	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	4,363.59	2,592.44	0	0.00
26	CUSIP # 875372203 TANDEM DIABETES CARE INC	2,487.68	1,761.19	0	0.00
46	CUSIP # 87612E106 TARGET CORPORATION	8,120.38	5,186.05	0	0.00
135	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	2,506.95	2,796.76	0	0.00
34	CUSIP # 88162G103 TETRA TECH INC	3,936.52	2,871.96	0	0.00
45	CUSIP # 882681109 TEXAS ROADHOUSE	3,517.20	2,208.31	0	0.00
129	CUSIP # 90184L102 TWITTER INC	6,985.35	3,856.18	0	0.00
101	CUSIP # 902494103 TYSON FOODS INC CL A	6,508.44	6,100.41	0	0.00
50	CUSIP # 90278Q108 UFP INDUSTRIES INC	2,777.50	1,895.08	0	0.00

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14	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	4,020.24	2,896.78	0	0.00
15	CUSIP # 904708104 UNIFIRST CORP	3,175.35	2,221.36	0	4.00
83	CUSIP # 911684108 US CELLULAR	2,547.27	2,956.87	0	0.00
322	CUSIP # 912909108 UNITED STATES STEEL CORP	5,399.94	2,438.73	0	0.00
24	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	8,416.32	5,902.19	0	0.00
109	CUSIP # 917047102 URBAN OUTFITTERS INC	2,790.40	1,589.36	0	0.00
28	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	6,617.52	6,483.57	0	0.00
158	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	3,272.18	2,746.42	0	0.00
15	CUSIP # 929236107 WD-40 CO	3,985.20	2,903.04	0	0.00
54	CUSIP # 931142103 WAL-MART STORES INC	7,784.10	6,585.32	0	29.16
167	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	6,659.96	7,345.87	0	0.00
43	CUSIP # 93148P102 WALKER & DUNLOP INC	3,956.86	1,949.41	0	0.00
14	CUSIP # 942622200 WATSCO INC CL A	3,171.70	2,596.88	0	0.00
35	CUSIP # 969904101 WILLIAMS-SONOMA INC	3,564.40	1,633.88	0	0.00

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12	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	4,611.96	2,651.97	0	0.00
112	CUSIP # 989701107 ZIONS BANCORPORATION	4,865.28	3,248.75	0	0.00
		889,759.84	665,644.93	30	881.12
FOREIGN STOCK					
35	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	6,404.65	5,170.74	0	0.00
131	CUSIP # 064149107 BANK OF NOVA SCOTIA	7,079.24	6,334.32	0	0.00
161	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	6,035.89	6,018.40	0	108.20
55	CUSIP # 12637N204 CSL LTD SPONSORED ADR	6,058.25	5,410.20	0	0.00
31	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	6,313.77	5,126.67	0	0.00
361	CUSIP # 26874R108 ENI SPA (ADR)	7,436.60	7,386.24	0	0.00
395	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	6,485.90	6,335.57	0	0.00
82	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	6,376.32	5,831.43	0	44.24
244	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	5,898.70	5,716.76	0	0.00
228	CUSIP # 438128308 HONDA MOTORS LTD ADR	6,441.00	5,837.73	0	35.78

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113	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	6,497.50	4,662.61	0	0.00
403	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	6,464.12	6,490.24	0	0.00
412	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	6,114.08	6,251.00	0	0.00
87	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	6,625.05	4,506.39	0	0.00
225	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	6,684.75	5,997.64	0	0.00
82	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	6,602.64	4,155.85	0	0.00
258	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	6,630.60	5,674.03	0	0.00
83	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	5,797.55	4,409.46	0	0.00
91	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	6,845.02	4,794.06	0	0.00
132	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	5,786.88	5,460.55	0	0.00
224	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	7,871.36	7,385.02	0	0.00
228	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	6,600.60	4,874.29	0	0.00
178	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	7,828.44	5,015.72	0	0.00

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77	CUSIP # 835699307 SONY CORPORATION ADR	7,784.70	5,375.35	0	0.00
459	CUSIP # 867224107 SUNCOR ENERGY INC	7,702.02	6,700.62	0	0.00
165	CUSIP # 89151E109 TOTAL SA SPON ADR	6,915.15	6,944.60	0	110.34
265	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	6,603.80	6,794.22	0	0.00
341	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	7,109.85	6,127.49	0	0.00
25	CUSIP # G1151C101 ACCENTURE PLC	6,530.25	5,012.85	0	0.00
24	CUSIP # G5494J103 LINDE PLC	6,324.24	4,981.34	0	0.00
		199,848.92	170,781.39	7	298.56
MUTUAL FUNDS - FIXED INCOME					
1,527	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	44,038.68	44,512.54	1	0.00
1,202	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	153,435.30	141,609.04	5	0.00
2,554	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	352,784.02	335,917.51	12	0.00
1,811	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	217,229.45	201,547.40	7	0.00

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1,314	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	114,712.20	104,312.41	4	0.00
3,997	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	440,189.61	431,252.53	15	0.00
2,264	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	139,892.56	133,314.75	5	0.00
1,925	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	96,577.25	96,647.09	3	0.00
3,700	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	115,551.00	104,103.24	4	0.00
		1,674,410.07	1,593,216.51	56	0.00
	MUTUAL FUNDS - EQUITY				
1,040	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	56,035.20	54,431.88	2	0.00
309	CUSIP # 78463V107 SPDR GOLD TRUST	55,113.24	45,116.56	2	0.00
1,916	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	96,010.76	76,638.75	3	0.00
		207,159.20	176,187.19	7	0.00



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SHORT TERM INVESTMENTS					
127,857.62	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	127,857.62	127,857.62	3	0.00
		127,857.62	127,857.62	3	0.00
COMMON STOCK					
157	CUSIP # 000957100 ABM INDUSTRIES INC	5,940.88	5,439.13	0	0.00
510	CUSIP # 00206R102 AT&T INC	14,667.60	15,286.56	0	0.00
56	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	15,300.32	12,482.58	0	75.04
11	CUSIP # 02079K305 ALPHABET INC	19,279.04	14,516.30	0	0.00
39	CUSIP # 023436108 AMEDISYS INC	11,439.87	5,597.45	0	0.00
375	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	7,526.25	3,413.39	0	51.57
82	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	7,881.84	8,101.75	0	0.00
53	CUSIP # 036752103 ANTHEM INC	17,017.77	15,389.53	0	0.00
77	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	5,915.91	3,496.63	0	0.00
87	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	12,679.38	4,164.30	0	0.00

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120	CUSIP # 053015103 AUTO DATA PROCESSING INC.	21,144.00	18,561.95	0	111.60
14	CUSIP # 053332102 AUTOZONE INC	16,596.16	13,488.21	0	0.00
131	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	7,032.08	2,893.74	0	0.00
178	CUSIP # 062540109 BANK OF HAWAII CORP	13,638.36	10,315.12	0	0.00
261	CUSIP # 06417N103 BANK OZK	8,161.47	5,900.04	0	0.00
69	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	15,999.03	13,910.92	0	0.00
149	CUSIP # 086516101 BEST BUY INC	14,868.71	8,229.98	0	81.95
217	CUSIP # 104674106 BRADY CORP CL A	11,461.94	9,553.45	0	0.00
285	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	17,678.55	17,579.81	0	139.65
135	CUSIP # 12514G108 CDW CORP OF DELAWARE	17,791.65	14,496.25	0	0.00
87	CUSIP # 125523100 CIGNA CORP	18,111.66	16,441.62	0	0.00
620	CUSIP # 12653C108 CNX RESOURCES CORP	6,696.00	4,418.22	0	0.00
244	CUSIP # 15135B101 GENTENE CORPORATION	14,647.32	15,008.92	0	0.00
158	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	5,740.14	3,911.16	0	0.00

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205	CUSIP # 166764100 CHEVRON CORP	17,312.25	17,852.17	0	0.00
318	CUSIP # 171798101 CIMAREX ENERGY CO	11,928.18	5,841.16	0	0.00
50	CUSIP # 172908105 CINTAS CORP	17,673.00	8,551.05	0	0.00
212	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	17,373.40	12,663.05	0	0.00
159	CUSIP # 19247A100 COHEN & STEERS INC	11,813.70	7,915.18	0	0.00
102	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	8,912.76	8,770.98	0	0.00
52	CUSIP # 20602D101 CONCENTRIX CORP	5,132.40	19.41	0	0.00
178	CUSIP # 20605P101 CONCHO RESOURCES INC	10,386.30	8,824.75	0	0.00
442	CUSIP # 20825C104 CONOCO/PHILLIPS	17,675.58	15,276.04	0	0.00
156	CUSIP # 217204106 COPART INC	19,851.00	12,299.45	0	0.00
47	CUSIP # 22160K105 COSTCO WHOLESALE CORP	17,708.66	12,102.62	0	0.00
70	CUSIP # 231021106 CUMMINS INC	15,897.00	12,108.19	0	0.00
95	CUSIP # 231561101 CURTISS WRIGHT CORP	11,053.25	10,350.70	0	0.00
98	CUSIP # 23331A109 D R HORTON INC	6,754.16	3,496.73	0	0.00

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87	CUSIP # 237194105 DARDEN RESTAURANTS INC	10,363.44	3,980.07	0	0.00
74	CUSIP # 244199105 DEERE & CO	19,909.70	11,628.72	0	56.24
460	CUSIP # 247361702 DELTA AIR LINES INC	18,496.60	13,649.17	0	0.00
251	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	12,148.40	7,576.95	0	0.00
127	CUSIP # 253393102 DICKS SPORTING GOODS INC	7,138.67	2,473.46	0	0.00
152	CUSIP # 254067101 DILLARDS INC	9,583.60	3,813.54	0	22.80
157	CUSIP # 254543101 DIODES INC	11,068.50	7,154.76	0	0.00
79	CUSIP # 256677105 DOLLAR GENERAL CORP	16,613.70	10,333.20	0	0.00
160	CUSIP # 26441C204 DUKE ENERGY CORPORATION	14,649.60	14,027.10	0	0.00
420	CUSIP # 26875P101 EOG RESOURCES INC	20,945.40	15,563.99	0	0.00
207	CUSIP # 268948106 EAGLE BANCORP INC	8,549.10	7,642.93	0	0.00
113	CUSIP # 285512109 ELECTRONIC ARTS INC	16,226.80	12,577.61	0	0.00
111	CUSIP # 29084Q100 EMCOR GROUP INC	10,152.06	8,170.78	0	0.00
100	CUSIP # 29355A107 ENPHASE ENERGY INC	17,547.00	3,311.80	0	0.00

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21	CUSIP # 29444U700 EQUINIX INC	14,997.78	12,611.70	0	0.00
211	CUSIP # 294628102 EQUITY COMMONWEALTH	5,756.08	6,465.18	0	0.00
42	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	10,315.20	7,152.43	0	0.00
327	CUSIP # 30161Q104 EXELIXIS INC	6,562.89	6,038.04	0	0.00
101	CUSIP # 302130109 EXPEDITORS INTL WASH INC	9,606.11	7,038.13	0	0.00
128	CUSIP # 30214U102 EXPONENT INC	11,523.84	8,896.75	0	0.00
147	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	7,589.61	7,775.38	0	0.00
23	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	13,208.21	8,832.57	0	10.81
78	CUSIP # 34959E109 FORTINET INC	11,585.34	8,666.62	0	0.00
85	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	10,515.35	6,613.69	0	0.00
348	CUSIP # 371901109 GENTEX CORP	11,807.64	7,774.14	0	0.00
185	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	12,065.70	9,630.15	0	0.00
14	CUSIP # 384637104 GRAHAM HOLDINGS CO	7,467.32	6,299.92	0	0.00
132	CUSIP # 40412C101 HCA HOLDINGS INC	21,708.72	12,078.86	0	35.64

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117	CUSIP # 427866108 HERSHEY CO	17,822.61	16,384.09	0	0.00
298	CUSIP # 440452100 HORMEL FOODS CORP	13,889.78	13,301.43	0	0.00
678	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	9,919.14	8,328.45	0	0.00
152	CUSIP # 441593100 HOULIHAN LOKEY INC	10,218.96	7,724.01	0	0.00
113	CUSIP # 443320106 HUB GROUP INC CL A	6,441.00	4,762.19	0	0.00
36	CUSIP # 444859102 HUMANA INC	14,769.72	13,218.20	0	22.50
158	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	12,022.22	7,150.19	0	0.00
83	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	8,460.19	2,974.64	0	0.00
287	CUSIP # 458140100 INTEL CORPORATION	14,298.34	14,725.48	0	0.00
235	CUSIP # 458334109 INTER PARFUMS	14,215.15	10,658.74	0	0.00
185	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	11,270.20	8,832.14	0	0.00
520	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	12,230.40	9,812.32	0	0.00
68	CUSIP # 466032109 J&J SNACK FOODS	10,565.16	8,826.35	0	39.10
651	CUSIP # 477143101 JETBLUE AIRWAYS CORP	9,465.54	5,921.27	0	0.00

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184	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	7,694.88	5,824.69	0	0.00
382	CUSIP # 49926D109 KNOWLES CORP	7,040.26	7,169.76	0	0.00
36	CUSIP # 50187A107 LHC GROUP LLC	7,679.52	4,321.07	0	0.00
84	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	15,877.68	15,736.22	0	0.00
51	CUSIP # 513847103 LANCASTER COLONY CORP	9,370.23	7,863.94	0	0.00
72	CUSIP # 515098101 LANDSTAR SYSTEMS INC	9,695.52	7,711.49	0	0.00
91	CUSIP # 526057104 LENNAR CORPORATION	6,936.93	3,760.72	0	0.00
115	CUSIP # 532457108 LILLY ELI & COMPANY	19,416.60	15,549.52	0	0.00
33	CUSIP # 536797103 LITHIA MOTORS INC	9,658.11	2,438.13	0	0.00
44	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	15,619.12	16,939.59	0	0.00
118	CUSIP # 552676108 MDC HOLDINGS INC	5,734.80	3,433.11	0	0.00
121	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	10,211.19	7,900.84	0	0.00
445	CUSIP # 556269108 STEVEN MADDEN LTD	15,717.40	9,379.17	0	0.00
129	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	11,473.26	8,152.32	0	0.00

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1,859	CUSIP # 565849106 MARATHON OIL CORPORATION	12,399.53	7,152.02	0	0.00
19	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	10,840.64	5,528.68	0	0.00
695	CUSIP # 576485205 MATADOR RESOURCES CO	8,381.70	2,678.89	0	0.00
133	CUSIP # 577933104 MAXIMUS INC	9,734.27	8,796.72	0	0.00
314	CUSIP # 595112103 MICRON TECHNOLOGY INC	23,606.52	12,820.72	0	0.00
75	CUSIP # 608190104 MOHAWK INDUSTRIES INC	10,571.25	6,222.33	0	0.00
47	CUSIP # 60855R100 MOLINA HEALTHCARE INC	9,995.96	6,379.95	0	0.00
210	CUSIP # 61174X109 MONSTER BEVERAGE CORP	19,420.80	13,196.02	0	0.00
894	CUSIP # 626717102 MURPHY OIL CORP	10,817.40	6,882.06	0	0.00
291	CUSIP # 629377508 NRG ENERGY INC	10,927.05	9,744.68	0	0.00
2	CUSIP # 62944T105 NVR INC	8,159.72	5,128.85	0	0.00
129	CUSIP # 635017106 NATIONAL BEVERAGE	10,952.10	5,852.89	0	834.00
26	CUSIP # 651587107 NEWMARKET CORP	10,355.54	11,121.98	0	49.40
235	CUSIP # 651639106 NEWMONT MINING CORP	14,074.15	11,117.18	0	0.00

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53	CUSIP # 666807102 NORTHROP GRUMMAN CORP	16,150.16	14,683.83	0	0.00
166	CUSIP # 670346105 NUCOR CORPORATION	8,829.54	7,487.34	0	67.23
509	CUSIP # 680223104 OLD REPUBLIC INTL CORP	10,032.39	9,086.42	0	0.00
176	CUSIP # 681919106 OMNICOM GROUP INC	10,977.12	10,911.18	0	114.40
630	CUSIP # 682680103 ONEOK INC	24,179.40	14,654.53	1	0.00
103	CUSIP # 688239201 OSHKOSH CORPORATION	8,865.21	8,231.87	0	0.00
492	CUSIP # 69327R101 PDC ENERGY INC	10,100.76	4,172.10	0	0.00
123	CUSIP # 693656100 PVH CORP	11,548.47	3,930.96	0	0.00
172	CUSIP # 693718108 PACCAR INC	14,840.16	13,395.43	0	120.40
267	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	8,365.11	6,941.44	0	0.00
440	CUSIP # 695263103 PACWEST BANCORP	11,176.00	7,942.73	0	0.00
814	CUSIP # 701877102 PARSLEY ENERGY INC	11,558.80	6,051.44	0	0.00
121	CUSIP # 713448108 PEPSICO INC	17,944.30	16,192.65	0	132.93
251	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	11,950.11	6,019.78	0	0.00

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402	CUSIP # 717081103 PFIZER INC	14,797.62	12,949.53	0	0.00
286	CUSIP # 718546104 PHILLIPS 66	20,002.84	15,461.12	0	0.00
583	CUSIP # 72147K108 PILGRIMS PRIDE CORP	11,432.63	11,055.00	0	0.00
169	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	19,247.41	13,625.60	0	92.95
128	CUSIP # 729132100 PLEXUS CORP	10,010.88	7,830.92	0	0.00
113	CUSIP # 74144T108 T ROWE PRICE GROUP INC	17,107.07	13,924.20	0	0.00
135	CUSIP # 741511109 PRICESMART INC	12,297.15	8,106.28	0	0.00
72	CUSIP # 74460D109 PUBLIC STORAGE INC	16,626.96	14,962.81	0	0.00
161	CUSIP # 745867101 PULTEGROUP INC	6,942.32	3,283.54	0	22.54
38	CUSIP # 74838J101 QUIDEL CORP	6,826.70	3,411.74	0	0.00
62	CUSIP # 758750103 REGAL BELOIT CORP	7,614.22	5,173.67	0	18.60
26	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	12,560.86	11,037.33	0	0.00
72	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	8,622.00	6,349.52	0	0.00
166	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	10,371.68	7,649.48	0	0.00

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174	CUSIP # 778296103 ROSS STORES INC	21,368.94	15,219.16	0	0.00
165	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	6,834.30	4,103.42	0	0.00
70	CUSIP # 78709Y105 SAIA INC	12,656.00	5,402.07	0	0.00
1,000	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	13,040.00	7,971.79	0	0.00
75	CUSIP # 800013104 SANDERSON FARMS INC	9,915.00	8,776.47	0	0.00
156	CUSIP # 806407102 HENRY SCHEIN INC	10,430.16	9,617.94	0	0.00
100	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	9,345.00	7,094.28	0	0.00
52	CUSIP # 833034101 SNAP-ON INC	8,899.28	6,976.32	0	0.00
377	CUSIP # 844741108 SOUTHWEST AIRLINES	17,571.97	15,493.27	0	0.00
345	CUSIP # 848577102 SPIRIT AIRLINES INC	8,435.25	3,957.07	0	0.00
258	CUSIP # 858119100 STEEL DYNAMICS INC	9,512.46	7,119.95	0	64.50
84	CUSIP # 858586100 STEPAN CO	10,022.88	8,196.60	0	0.00
80	CUSIP # 863667101 STRYKER CORP	19,603.20	15,066.11	0	50.40
165	CUSIP # 871237103 SYKES ENTERPRISES INC	6,215.55	5,550.93	0	0.00

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52	CUSIP # 87162W100 SYNNEX CORPORATION	4,234.88	3,853.12	0	0.00
264	CUSIP # 871829107 SYSCO CORPORATION	19,604.64	11,473.58	0	0.00
290	CUSIP # 872540109 TJX COMPANIES INC	19,804.10	14,649.25	0	0.00
129	CUSIP # 872590104 T-MOBILE US INC	17,395.65	9,739.07	0	0.00
305	CUSIP # 87265H109 TRI POINTE GROUP INC	5,261.25	2,992.42	0	0.00
57	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	11,844.03	6,953.53	0	0.00
81	CUSIP # 875372203 TANDEM DIABETES CARE INC	7,750.08	4,994.57	0	0.00
105	CUSIP # 87612E106 TARGET CORPORATION	18,535.65	11,184.64	0	0.00
316	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	5,868.12	7,489.83	0	0.00
92	CUSIP # 88162G103 TETRA TECH INC	10,651.76	7,619.58	0	0.00
141	CUSIP # 882681109 TEXAS ROADHOUSE	11,020.56	6,005.94	0	0.00
317	CUSIP # 90184L102 TWITTER INC	17,165.55	10,000.66	0	0.00
246	CUSIP # 902494103 TYSON FOODS INC CL A	15,852.24	14,437.81	0	0.00
158	CUSIP # 90278Q108 UFP INDUSTRIES INC	8,776.90	5,480.96	0	0.00

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40	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	11,486.40	8,606.17	0	0.00
48	CUSIP # 904708104 UNIFIRST CORP	10,161.12	7,055.67	0	13.00
195	CUSIP # 911684108 US CELLULAR	5,984.55	6,939.37	0	0.00
753	CUSIP # 912909108 UNITED STATES STEEL CORP	12,627.81	6,583.57	0	0.00
54	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	18,936.72	13,925.77	0	0.00
254	CUSIP # 917047102 URBAN OUTFITTERS INC	6,502.40	4,089.44	0	0.00
64	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	15,125.76	14,379.59	0	0.00
369	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	7,641.99	7,152.69	0	0.00
48	CUSIP # 929236107 WD-40 CO	12,752.64	9,169.87	0	0.00
119	CUSIP # 931142103 WAL-MART STORES INC	17,153.85	14,378.92	0	64.26
409	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	16,310.92	18,580.13	0	0.00
100	CUSIP # 93148P102 WALKER & DUNLOP INC	9,202.00	5,464.51	0	0.00
39	CUSIP # 942622200 WATSCO INC CL A	8,835.45	6,904.64	0	0.00
96	CUSIP # 969904101 WILLIAMS-SONOMA INC	9,776.64	3,911.04	0	0.00

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35	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	13,451.55	7,908.15	0	0.00
257	CUSIP # 989701107 ZIONS BANCORPORATION	11,164.08	7,430.58	0	0.00
		2,208,447.62	1,622,292.06	46	2,291.51
FOREIGN STOCK					
98	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	17,933.02	12,824.23	0	0.00
381	CUSIP # 064149107 BANK OF NOVA SCOTIA	20,589.24	18,091.17	0	0.00
452	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	16,945.48	16,640.57	0	303.77
155	CUSIP # 12637N204 CSL LTD SPONSORED ADR	17,073.25	15,098.03	0	0.00
86	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	17,515.62	14,111.42	0	0.00
1,050	CUSIP # 26874R108 ENI SPA (ADR)	21,630.00	24,072.48	0	0.00
1,149	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	18,866.58	18,499.01	0	0.00
230	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	17,884.80	15,065.49	0	124.10
682	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	16,487.35	14,855.28	0	0.00
664	CUSIP # 438128308 HONDA MOTORS LTD ADR	18,758.00	17,672.18	0	104.21

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317	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	18,227.50	12,991.34	0	0.00
1,129	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	18,109.16	16,954.09	0	0.00
1,261	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	18,713.24	18,966.35	0	0.00
243	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	18,504.45	12,503.78	0	0.00
630	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	18,717.30	15,146.67	0	0.00
231	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	18,600.12	11,728.43	0	0.00
765	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	19,660.50	17,497.68	0	0.00
233	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	16,275.05	12,625.06	0	0.00
265	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	19,933.30	13,396.25	0	0.00
370	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	16,220.80	15,336.32	0	0.00
651	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	22,876.14	24,704.36	0	0.00
639	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	18,499.05	12,878.29	0	0.00
497	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	21,858.06	13,801.20	0	0.00

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216	CUSIP # 835699307 SONY CORPORATION ADR	21,837.60	14,591.28	0	0.00
1,333	CUSIP # 867224107 SUNCOR ENERGY INC	22,367.74	21,476.00	0	0.00
480	CUSIP # 89151E109 TOTAL SA SPON ADR	20,116.80	21,462.73	0	320.99
742	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	18,490.64	18,438.32	0	0.00
954	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	19,890.90	15,439.90	0	0.00
72	CUSIP # G1151C101 ACCENTURE PLC	18,807.12	14,071.40	0	0.00
69	CUSIP # G5494J103 LINDE PLC	18,182.19	13,937.74	0	0.00
		569,571.00	484,877.05	12	853.07
MUTUAL FUNDS - FIXED INCOME					
3,861	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	111,351.24	106,163.82	2	0.00
994	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	126,884.10	117,864.84	3	0.00
1,549	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	213,963.37	201,584.68	4	0.00
687	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	82,405.65	78,284.02	2	0.00

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2,273	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	250,325.49	246,149.51	5	0.00
2,747	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	169,737.13	161,784.19	4	0.00
1,668	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	83,683.56	83,470.63	2	0.00
3,507	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	109,523.61	97,661.09	2	0.00
		1,147,874.15	1,092,962.78	24	0.00
	MUTUAL FUNDS - EQUITY				
2,761	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	148,762.68	145,908.78	3	0.00
1,053	CUSIP # 78463V107 SPDR GOLD TRUST	187,813.08	159,147.38	4	0.00
8,230	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	412,405.30	336,218.70	9	0.00
		748,981.06	641,274.86	16	0.00



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SHORT TERM INVESTMENTS					
127,857.62	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	127,857.62	127,857.62	3	0.00
		127,857.62	127,857.62	3	0.00
COMMON STOCK					
157	CUSIP # 000957100 ABM INDUSTRIES INC	5,940.88	5,439.13	0	0.00
510	CUSIP # 00206R102 AT&T INC	14,667.60	15,286.56	0	0.00
56	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	15,300.32	12,482.58	0	75.04
11	CUSIP # 02079K305 ALPHABET INC	19,279.04	14,516.30	0	0.00
39	CUSIP # 023436108 AMEDISYS INC	11,439.87	5,597.45	0	0.00
375	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	7,526.25	3,413.39	0	51.57
82	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	7,881.84	8,101.75	0	0.00
53	CUSIP # 036752103 ANTHEM INC	17,017.77	15,389.53	0	0.00
77	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	5,915.91	3,496.63	0	0.00
87	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	12,679.38	4,164.30	0	0.00

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120	CUSIP # 053015103 AUTO DATA PROCESSING INC.	21,144.00	18,561.95	0	111.60
14	CUSIP # 053332102 AUTOZONE INC	16,596.16	13,488.21	0	0.00
131	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	7,032.08	2,893.74	0	0.00
178	CUSIP # 062540109 BANK OF HAWAII CORP	13,638.36	10,315.12	0	0.00
261	CUSIP # 06417N103 BANK OZK	8,161.47	5,900.04	0	0.00
69	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	15,999.03	13,910.92	0	0.00
149	CUSIP # 086516101 BEST BUY INC	14,868.71	8,229.98	0	81.95
217	CUSIP # 104674106 BRADY CORP CL A	11,461.94	9,553.45	0	0.00
285	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	17,678.55	17,579.81	0	139.65
135	CUSIP # 12514G108 CDW CORP OF DELAWARE	17,791.65	14,496.25	0	0.00
87	CUSIP # 125523100 CIGNA CORP	18,111.66	16,441.62	0	0.00
620	CUSIP # 12653C108 CNX RESOURCES CORP	6,696.00	4,418.22	0	0.00
244	CUSIP # 15135B101 GENTENE CORPORATION	14,647.32	15,008.92	0	0.00
158	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	5,740.14	3,911.16	0	0.00

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205	CUSIP # 166764100 CHEVRON CORP	17,312.25	17,852.17	0	0.00
318	CUSIP # 171798101 CIMAREX ENERGY CO	11,928.18	5,841.16	0	0.00
50	CUSIP # 172908105 CINTAS CORP	17,673.00	8,551.05	0	0.00
212	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	17,373.40	12,663.05	0	0.00
159	CUSIP # 19247A100 COHEN & STEERS INC	11,813.70	7,915.18	0	0.00
102	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	8,912.76	8,770.98	0	0.00
52	CUSIP # 20602D101 CONCENTRIX CORP	5,132.40	19.41	0	0.00
178	CUSIP # 20605P101 CONCHO RESOURCES INC	10,386.30	8,824.75	0	0.00
442	CUSIP # 20825C104 CONOCO/PHILLIPS	17,675.58	15,276.04	0	0.00
156	CUSIP # 217204106 COPART INC	19,851.00	12,299.45	0	0.00
47	CUSIP # 22160K105 COSTCO WHOLESALE CORP	17,708.66	12,102.62	0	0.00
70	CUSIP # 231021106 CUMMINS INC	15,897.00	12,108.19	0	0.00
95	CUSIP # 231561101 CURTISS WRIGHT CORP	11,053.25	10,350.70	0	0.00
98	CUSIP # 23331A109 D R HORTON INC	6,754.16	3,496.73	0	0.00

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87	CUSIP # 237194105 DARDEN RESTAURANTS INC	10,363.44	3,980.07	0	0.00
74	CUSIP # 244199105 DEERE & CO	19,909.70	11,628.72	0	56.24
460	CUSIP # 247361702 DELTA AIR LINES INC	18,496.60	13,649.17	0	0.00
251	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	12,148.40	7,576.95	0	0.00
127	CUSIP # 253393102 DICKS SPORTING GOODS INC	7,138.67	2,473.46	0	0.00
152	CUSIP # 254067101 DILLARDS INC	9,583.60	3,813.54	0	22.80
157	CUSIP # 254543101 DIODES INC	11,068.50	7,154.76	0	0.00
79	CUSIP # 256677105 DOLLAR GENERAL CORP	16,613.70	10,333.20	0	0.00
160	CUSIP # 26441C204 DUKE ENERGY CORPORATION	14,649.60	14,027.10	0	0.00
420	CUSIP # 26875P101 EOG RESOURCES INC	20,945.40	15,563.99	0	0.00
207	CUSIP # 268948106 EAGLE BANCORP INC	8,549.10	7,642.93	0	0.00
113	CUSIP # 285512109 ELECTRONIC ARTS INC	16,226.80	12,577.61	0	0.00
111	CUSIP # 29084Q100 EMCOR GROUP INC	10,152.06	8,170.78	0	0.00
100	CUSIP # 29355A107 ENPHASE ENERGY INC	17,547.00	3,311.80	0	0.00

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21	CUSIP # 29444U700 EQUINIX INC	14,997.78	12,611.70	0	0.00
211	CUSIP # 294628102 EQUITY COMMONWEALTH	5,756.08	6,465.18	0	0.00
42	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	10,315.20	7,152.43	0	0.00
327	CUSIP # 30161Q104 EXELIXIS INC	6,562.89	6,038.04	0	0.00
101	CUSIP # 302130109 EXPEDITORS INTL WASH INC	9,606.11	7,038.13	0	0.00
128	CUSIP # 30214U102 EXPONENT INC	11,523.84	8,896.75	0	0.00
147	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	7,589.61	7,775.38	0	0.00
23	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	13,208.21	8,832.57	0	10.81
78	CUSIP # 34959E109 FORTINET INC	11,585.34	8,666.62	0	0.00
85	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	10,515.35	6,613.69	0	0.00
348	CUSIP # 371901109 GENTEX CORP	11,807.64	7,774.14	0	0.00
185	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	12,065.70	9,630.15	0	0.00
14	CUSIP # 384637104 GRAHAM HOLDINGS CO	7,467.32	6,299.92	0	0.00
132	CUSIP # 40412C101 HCA HOLDINGS INC	21,708.72	12,078.86	0	35.64

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117	CUSIP # 427866108 HERSHEY CO	17,822.61	16,384.09	0	0.00
298	CUSIP # 440452100 HORMEL FOODS CORP	13,889.78	13,301.43	0	0.00
678	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	9,919.14	8,328.45	0	0.00
152	CUSIP # 441593100 HOULIHAN LOKEY INC	10,218.96	7,724.01	0	0.00
113	CUSIP # 443320106 HUB GROUP INC CL A	6,441.00	4,762.19	0	0.00
36	CUSIP # 444859102 HUMANA INC	14,769.72	13,218.20	0	22.50
158	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	12,022.22	7,150.19	0	0.00
83	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	8,460.19	2,974.64	0	0.00
287	CUSIP # 458140100 INTEL CORPORATION	14,298.34	14,725.48	0	0.00
235	CUSIP # 458334109 INTER PARFUMS	14,215.15	10,658.74	0	0.00
185	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	11,270.20	8,832.14	0	0.00
520	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	12,230.40	9,812.32	0	0.00
68	CUSIP # 466032109 J&J SNACK FOODS	10,565.16	8,826.35	0	39.10
651	CUSIP # 477143101 JETBLUE AIRWAYS CORP	9,465.54	5,921.27	0	0.00

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184	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	7,694.88	5,824.69	0	0.00
382	CUSIP # 49926D109 KNOWLES CORP	7,040.26	7,169.76	0	0.00
36	CUSIP # 50187A107 LHC GROUP LLC	7,679.52	4,321.07	0	0.00
84	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	15,877.68	15,736.22	0	0.00
51	CUSIP # 513847103 LANCASTER COLONY CORP	9,370.23	7,863.94	0	0.00
72	CUSIP # 515098101 LANDSTAR SYSTEMS INC	9,695.52	7,711.49	0	0.00
91	CUSIP # 526057104 LENNAR CORPORATION	6,936.93	3,760.72	0	0.00
115	CUSIP # 532457108 LILLY ELI & COMPANY	19,416.60	15,549.52	0	0.00
33	CUSIP # 536797103 LITHIA MOTORS INC	9,658.11	2,438.13	0	0.00
44	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	15,619.12	16,939.59	0	0.00
118	CUSIP # 552676108 MDC HOLDINGS INC	5,734.80	3,433.11	0	0.00
121	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	10,211.19	7,900.84	0	0.00
445	CUSIP # 556269108 STEVEN MADDEN LTD	15,717.40	9,379.17	0	0.00
129	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	11,473.26	8,152.32	0	0.00

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1,859	CUSIP # 565849106 MARATHON OIL CORPORATION	12,399.53	7,152.02	0	0.00
19	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	10,840.64	5,528.68	0	0.00
695	CUSIP # 576485205 MATADOR RESOURCES CO	8,381.70	2,678.89	0	0.00
133	CUSIP # 577933104 MAXIMUS INC	9,734.27	8,796.72	0	0.00
314	CUSIP # 595112103 MICRON TECHNOLOGY INC	23,606.52	12,820.72	0	0.00
75	CUSIP # 608190104 MOHAWK INDUSTRIES INC	10,571.25	6,222.33	0	0.00
47	CUSIP # 60855R100 MOLINA HEALTHCARE INC	9,995.96	6,379.95	0	0.00
210	CUSIP # 61174X109 MONSTER BEVERAGE CORP	19,420.80	13,196.02	0	0.00
894	CUSIP # 626717102 MURPHY OIL CORP	10,817.40	6,882.06	0	0.00
291	CUSIP # 629377508 NRG ENERGY INC	10,927.05	9,744.68	0	0.00
2	CUSIP # 62944T105 NVR INC	8,159.72	5,128.85	0	0.00
129	CUSIP # 635017106 NATIONAL BEVERAGE	10,952.10	5,852.89	0	834.00
26	CUSIP # 651587107 NEWMARKET CORP	10,355.54	11,121.98	0	49.40
235	CUSIP # 651639106 NEWMONT MINING CORP	14,074.15	11,117.18	0	0.00

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53	CUSIP # 666807102 NORTHROP GRUMMAN CORP	16,150.16	14,683.83	0	0.00
166	CUSIP # 670346105 NUCOR CORPORATION	8,829.54	7,487.34	0	67.23
509	CUSIP # 680223104 OLD REPUBLIC INTL CORP	10,032.39	9,086.42	0	0.00
176	CUSIP # 681919106 OMNICOM GROUP INC	10,977.12	10,911.18	0	114.40
630	CUSIP # 682680103 ONEOK INC	24,179.40	14,654.53	1	0.00
103	CUSIP # 688239201 OSHKOSH CORPORATION	8,865.21	8,231.87	0	0.00
492	CUSIP # 69327R101 PDC ENERGY INC	10,100.76	4,172.10	0	0.00
123	CUSIP # 693656100 PVH CORP	11,548.47	3,930.96	0	0.00
172	CUSIP # 693718108 PACCAR INC	14,840.16	13,395.43	0	120.40
267	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	8,365.11	6,941.44	0	0.00
440	CUSIP # 695263103 PACWEST BANCORP	11,176.00	7,942.73	0	0.00
814	CUSIP # 701877102 PARSLEY ENERGY INC	11,558.80	6,051.44	0	0.00
121	CUSIP # 713448108 PEPSICO INC	17,944.30	16,192.65	0	132.93
251	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	11,950.11	6,019.78	0	0.00

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402	CUSIP # 717081103 PFIZER INC	14,797.62	12,949.53	0	0.00
286	CUSIP # 718546104 PHILLIPS 66	20,002.84	15,461.12	0	0.00
583	CUSIP # 72147K108 PILGRIMS PRIDE CORP	11,432.63	11,055.00	0	0.00
169	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	19,247.41	13,625.60	0	92.95
128	CUSIP # 729132100 PLEXUS CORP	10,010.88	7,830.92	0	0.00
113	CUSIP # 74144T108 T ROWE PRICE GROUP INC	17,107.07	13,924.20	0	0.00
135	CUSIP # 741511109 PRICESMART INC	12,297.15	8,106.28	0	0.00
72	CUSIP # 74460D109 PUBLIC STORAGE INC	16,626.96	14,962.81	0	0.00
161	CUSIP # 745867101 PULTEGROUP INC	6,942.32	3,283.54	0	22.54
38	CUSIP # 74838J101 QUIDEL CORP	6,826.70	3,411.74	0	0.00
62	CUSIP # 758750103 REGAL BELOIT CORP	7,614.22	5,173.67	0	18.60
26	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	12,560.86	11,037.33	0	0.00
72	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	8,622.00	6,349.52	0	0.00
166	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	10,371.68	7,649.48	0	0.00

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174	CUSIP # 778296103 ROSS STORES INC	21,368.94	15,219.16	0	0.00
165	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	6,834.30	4,103.42	0	0.00
70	CUSIP # 78709Y105 SAIA INC	12,656.00	5,402.07	0	0.00
1,000	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	13,040.00	7,971.79	0	0.00
75	CUSIP # 800013104 SANDERSON FARMS INC	9,915.00	8,776.47	0	0.00
156	CUSIP # 806407102 HENRY SCHEIN INC	10,430.16	9,617.94	0	0.00
100	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	9,345.00	7,094.28	0	0.00
52	CUSIP # 833034101 SNAP-ON INC	8,899.28	6,976.32	0	0.00
377	CUSIP # 844741108 SOUTHWEST AIRLINES	17,571.97	15,493.27	0	0.00
345	CUSIP # 848577102 SPIRIT AIRLINES INC	8,435.25	3,957.07	0	0.00
258	CUSIP # 858119100 STEEL DYNAMICS INC	9,512.46	7,119.95	0	64.50
84	CUSIP # 858586100 STEPAN CO	10,022.88	8,196.60	0	0.00
80	CUSIP # 863667101 STRYKER CORP	19,603.20	15,066.11	0	50.40
165	CUSIP # 871237103 SYKES ENTERPRISES INC	6,215.55	5,550.93	0	0.00

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52	CUSIP # 87162W100 SYNNEX CORPORATION	4,234.88	3,853.12	0	0.00
264	CUSIP # 871829107 SYSCO CORPORATION	19,604.64	11,473.58	0	0.00
290	CUSIP # 872540109 TJX COMPANIES INC	19,804.10	14,649.25	0	0.00
129	CUSIP # 872590104 T-MOBILE US INC	17,395.65	9,739.07	0	0.00
305	CUSIP # 87265H109 TRI POINTE GROUP INC	5,261.25	2,992.42	0	0.00
57	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	11,844.03	6,953.53	0	0.00
81	CUSIP # 875372203 TANDEM DIABETES CARE INC	7,750.08	4,994.57	0	0.00
105	CUSIP # 87612E106 TARGET CORPORATION	18,535.65	11,184.64	0	0.00
316	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	5,868.12	7,489.83	0	0.00
92	CUSIP # 88162G103 TETRA TECH INC	10,651.76	7,619.58	0	0.00
141	CUSIP # 882681109 TEXAS ROADHOUSE	11,020.56	6,005.94	0	0.00
317	CUSIP # 90184L102 TWITTER INC	17,165.55	10,000.66	0	0.00
246	CUSIP # 902494103 TYSON FOODS INC CL A	15,852.24	14,437.81	0	0.00
158	CUSIP # 90278Q108 UFP INDUSTRIES INC	8,776.90	5,480.96	0	0.00

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40	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	11,486.40	8,606.17	0	0.00
48	CUSIP # 904708104 UNIFIRST CORP	10,161.12	7,055.67	0	13.00
195	CUSIP # 911684108 US CELLULAR	5,984.55	6,939.37	0	0.00
753	CUSIP # 912909108 UNITED STATES STEEL CORP	12,627.81	6,583.57	0	0.00
54	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	18,936.72	13,925.77	0	0.00
254	CUSIP # 917047102 URBAN OUTFITTERS INC	6,502.40	4,089.44	0	0.00
64	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	15,125.76	14,379.59	0	0.00
369	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	7,641.99	7,152.69	0	0.00
48	CUSIP # 929236107 WD-40 CO	12,752.64	9,169.87	0	0.00
119	CUSIP # 931142103 WAL-MART STORES INC	17,153.85	14,378.92	0	64.26
409	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	16,310.92	18,580.13	0	0.00
100	CUSIP # 93148P102 WALKER & DUNLOP INC	9,202.00	5,464.51	0	0.00
39	CUSIP # 942622200 WATSCO INC CL A	8,835.45	6,904.64	0	0.00
96	CUSIP # 969904101 WILLIAMS-SONOMA INC	9,776.64	3,911.04	0	0.00

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35	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	13,451.55	7,908.15	0	0.00
257	CUSIP # 989701107 ZIONS BANCORPORATION	11,164.08	7,430.58	0	0.00
		2,208,447.62	1,622,292.06	46	2,291.51
FOREIGN STOCK					
98	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	17,933.02	12,824.23	0	0.00
381	CUSIP # 064149107 BANK OF NOVA SCOTIA	20,589.24	18,091.17	0	0.00
452	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	16,945.48	16,640.57	0	303.77
155	CUSIP # 12637N204 CSL LTD SPONSORED ADR	17,073.25	15,098.03	0	0.00
86	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	17,515.62	14,111.42	0	0.00
1,050	CUSIP # 26874R108 ENI SPA (ADR)	21,630.00	24,072.48	0	0.00
1,149	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	18,866.58	18,499.01	0	0.00
230	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	17,884.80	15,065.49	0	124.10
682	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	16,487.35	14,855.28	0	0.00
664	CUSIP # 438128308 HONDA MOTORS LTD ADR	18,758.00	17,672.18	0	104.21

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317	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	18,227.50	12,991.34	0	0.00
1,129	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	18,109.16	16,954.09	0	0.00
1,261	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	18,713.24	18,966.35	0	0.00
243	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	18,504.45	12,503.78	0	0.00
630	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	18,717.30	15,146.67	0	0.00
231	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	18,600.12	11,728.43	0	0.00
765	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	19,660.50	17,497.68	0	0.00
233	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	16,275.05	12,625.06	0	0.00
265	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	19,933.30	13,396.25	0	0.00
370	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	16,220.80	15,336.32	0	0.00
651	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	22,876.14	24,704.36	0	0.00
639	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	18,499.05	12,878.29	0	0.00
497	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	21,858.06	13,801.20	0	0.00

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216	CUSIP # 835699307 SONY CORPORATION ADR	21,837.60	14,591.28	0	0.00
1,333	CUSIP # 867224107 SUNCOR ENERGY INC	22,367.74	21,476.00	0	0.00
480	CUSIP # 89151E109 TOTAL SA SPON ADR	20,116.80	21,462.73	0	320.99
742	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	18,490.64	18,438.32	0	0.00
954	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	19,890.90	15,439.90	0	0.00
72	CUSIP # G1151C101 ACCENTURE PLC	18,807.12	14,071.40	0	0.00
69	CUSIP # G5494J103 LINDE PLC	18,182.19	13,937.74	0	0.00
		569,571.00	484,877.05	12	853.07
MUTUAL FUNDS - FIXED INCOME					
3,861	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	111,351.24	106,163.82	2	0.00
994	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	126,884.10	117,864.84	3	0.00
1,549	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	213,963.37	201,584.68	4	0.00
687	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	82,405.65	78,284.02	2	0.00

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2,273	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	250,325.49	246,149.51	5	0.00
2,747	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	169,737.13	161,784.19	4	0.00
1,668	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	83,683.56	83,470.63	2	0.00
3,507	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	109,523.61	97,661.09	2	0.00
		1,147,874.15	1,092,962.78	24	0.00
MUTUAL FUNDS - EQUITY					
2,761	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	148,762.68	145,908.78	3	0.00
1,053	CUSIP # 78463V107 SPDR GOLD TRUST	187,813.08	159,147.38	4	0.00
8,230	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	412,405.30	336,218.70	9	0.00
		748,981.06	641,274.86	16	0.00



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SHORT TERM INVESTMENTS					
148,634.2	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	148,634.20	148,634.20	2	0.00
		148,634.20	148,634.20	2	0.00
COMMON STOCK					
255	CUSIP # 000957100 ABM INDUSTRIES INC	9,649.20	9,382.07	0	0.00
820	CUSIP # 00206R102 AT&T INC	23,583.20	25,003.30	0	0.00
95	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	25,955.90	23,042.52	0	127.30
19	CUSIP # 02079K305 ALPHABET INC	33,300.16	26,471.01	1	0.00
62	CUSIP # 023436108 AMEDISYS INC	18,186.46	9,959.71	0	0.00
608	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	12,202.56	7,185.90	0	83.60
133	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	12,783.96	13,089.55	0	0.00
85	CUSIP # 036752103 ANTHEM INC	27,292.65	24,666.39	0	0.00
125	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	9,603.75	6,009.07	0	0.00
122	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	17,780.28	7,455.20	0	0.00

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202	CUSIP # 053015103 AUTO DATA PROCESSING INC.	35,592.40	31,997.87	1	187.86
24	CUSIP # 053332102 AUTOZONE INC	28,450.56	23,061.21	0	0.00
213	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	11,433.84	5,724.08	0	0.00
248	CUSIP # 062540109 BANK OF HAWAII CORP	19,001.76	16,166.76	0	0.00
424	CUSIP # 06417N103 BANK OZK	13,258.48	10,850.41	0	0.00
111	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	25,737.57	22,535.54	0	0.00
249	CUSIP # 086516101 BEST BUY INC	24,847.71	18,062.18	0	136.95
304	CUSIP # 104674106 BRADY CORP CL A	16,057.28	13,590.26	0	0.00
477	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	29,588.31	29,753.91	0	233.73
227	CUSIP # 12514G108 CDW CORP OF DELAWARE	29,916.33	27,175.13	0	0.00
141	CUSIP # 125523100 CIGNA CORP	29,353.38	26,598.78	0	0.00
1,006	CUSIP # 12653C108 CNX RESOURCES CORP	10,864.80	7,386.33	0	0.00
392	CUSIP # 15135B101 GENTENE CORPORATION	23,531.76	24,285.05	0	0.00
257	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	9,336.81	6,580.42	0	0.00

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330	CUSIP # 166764100 CHEVRON CORP	27,868.50	30,229.46	0	0.00
488	CUSIP # 171798101 CIMAREX ENERGY CO	18,304.88	9,085.02	0	0.00
84	CUSIP # 172908105 CINTAS CORP	29,690.64	18,705.91	0	0.00
341	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	27,944.95	21,283.92	0	0.00
222	CUSIP # 19247A100 COHEN & STEERS INC	16,494.60	12,431.89	0	0.00
163	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	14,242.94	14,801.42	0	0.00
79	CUSIP # 20602D101 CONCENTRIX CORP	7,797.30	35.34	0	0.00
273	CUSIP # 20605P101 CONCHO RESOURCES INC	15,929.55	15,812.96	0	0.00
711	CUSIP # 20825C104 CONOCO/PHILLIPS	28,432.89	30,861.64	0	0.00
261	CUSIP # 217204106 COPART INC	33,212.25	22,812.33	1	0.00
79	CUSIP # 22160K105 COSTCO WHOLESALE CORP	29,765.62	21,470.82	0	0.00
112	CUSIP # 231021106 CUMMINS INC	25,435.20	20,257.56	0	0.00
152	CUSIP # 231561101 CURTISS WRIGHT CORP	17,685.20	17,637.47	0	0.00
151	CUSIP # 23331A109 D R HORTON INC	10,406.92	6,799.38	0	0.00

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139	CUSIP # 237194105 DARDEN RESTAURANTS INC	16,557.68	9,288.48	0	0.00
125	CUSIP # 244199105 DEERE & CO	33,631.25	21,569.13	1	95.00
740	CUSIP # 247361702 DELTA AIR LINES INC	29,755.40	26,633.37	0	0.00
386	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	18,682.40	11,651.79	0	0.00
195	CUSIP # 253393102 DICKS SPORTING GOODS INC	10,960.95	4,270.68	0	0.00
247	CUSIP # 254067101 DILLARDS INC	15,573.35	6,481.89	0	37.05
219	CUSIP # 254543101 DIODES INC	15,439.50	11,088.68	0	0.00
133	CUSIP # 256677105 DOLLAR GENERAL CORP	27,969.90	18,188.07	0	0.00
257	CUSIP # 26441C204 DUKE ENERGY CORPORATION	23,530.92	22,671.82	0	0.00
675	CUSIP # 26875P101 EOG RESOURCES INC	33,662.25	31,113.54	1	0.00
336	CUSIP # 268948106 EAGLE BANCORP INC	13,876.80	12,561.98	0	0.00
182	CUSIP # 285512109 ELECTRONIC ARTS INC	26,135.20	20,783.40	0	0.00
170	CUSIP # 29084Q100 EMCOR GROUP INC	15,548.20	13,056.45	0	0.00
140	CUSIP # 29355A107 ENPHASE ENERGY INC	24,565.80	5,113.56	0	0.00

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36	CUSIP # 29444U700 EQUINIX INC	25,710.48	22,577.22	0	0.00
343	CUSIP # 294628102 EQUITY COMMONWEALTH	9,357.04	10,590.98	0	0.00
68	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	16,700.80	12,241.44	0	0.00
502	CUSIP # 30161Q104 EXELIXIS INC	10,075.14	9,159.91	0	0.00
161	CUSIP # 302130109 EXPEDITORS INTL WASH INC	15,312.71	11,711.23	0	0.00
179	CUSIP # 30214U102 EXPONENT INC	16,115.37	12,958.50	0	0.00
225	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	11,616.75	12,407.58	0	0.00
36	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	20,673.72	15,086.91	0	16.92
124	CUSIP # 34959E109 FORTINET INC	18,417.72	13,900.45	0	0.00
136	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	16,824.56	11,261.67	0	0.00
556	CUSIP # 371901109 GENTEX CORP	18,865.08	12,782.35	0	0.00
296	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	19,305.12	16,078.62	0	0.00
23	CUSIP # 384637104 GRAHAM HOLDINGS CO	12,267.74	11,320.42	0	0.00
221	CUSIP # 40412C101 HCA HOLDINGS INC	36,345.66	23,353.04	1	59.67

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196	CUSIP # 427866108 HERSHEY CO	29,856.68	27,955.11	0	0.00
480	CUSIP # 440452100 HORMEL FOODS CORP	22,372.80	21,940.50	0	0.00
1,041	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	15,229.83	13,978.85	0	0.00
213	CUSIP # 441593100 HOULIHAN LOKEY INC	14,319.99	11,007.45	0	0.00
183	CUSIP # 443320106 HUB GROUP INC CL A	10,431.00	8,081.71	0	0.00
58	CUSIP # 444859102 HUMANA INC	23,795.66	21,656.59	0	36.25
221	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	16,815.89	10,670.55	0	0.00
116	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	11,823.88	4,822.13	0	0.00
461	CUSIP # 458140100 INTEL CORPORATION	22,967.02	24,076.21	0	0.00
328	CUSIP # 458334109 INTER PARFUMS	19,840.72	16,383.71	0	0.00
259	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	15,778.28	12,704.86	0	0.00
831	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	19,545.12	16,530.37	0	0.00
96	CUSIP # 466032109 J&J SNACK FOODS	14,915.52	13,040.75	0	55.20
999	CUSIP # 477143101 JETBLUE AIRWAYS CORP	14,525.46	11,636.65	0	0.00

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283	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	11,835.06	9,442.77	0	0.00
621	CUSIP # 49926D109 KNOWLES CORP	11,445.03	11,632.44	0	0.00
55	CUSIP # 50187A107 LHC GROUP LLC	11,732.60	6,814.39	0	0.00
136	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	25,706.72	25,675.00	0	0.00
82	CUSIP # 513847103 LANCASTER COLONY CORP	15,065.86	12,540.01	0	0.00
116	CUSIP # 515098101 LANDSTAR SYSTEMS INC	15,620.56	12,987.66	0	0.00
140	CUSIP # 526057104 LENNAR CORPORATION	10,672.20	7,349.42	0	0.00
193	CUSIP # 532457108 LILLY ELI & COMPANY	32,586.12	26,800.83	1	0.00
47	CUSIP # 536797103 LITHIA MOTORS INC	13,755.49	4,594.23	0	0.00
74	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	26,268.52	29,100.38	0	0.00
191	CUSIP # 552676108 MDC HOLDINGS INC	9,282.60	6,443.03	0	0.00
186	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	15,696.54	12,856.88	0	0.00
623	CUSIP # 556269108 STEVEN MADDEN LTD	22,004.36	14,600.86	0	0.00
181	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	16,098.14	11,150.90	0	0.00

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2,853	CUSIP # 565849106 MARATHON OIL CORPORATION	19,029.51	10,812.68	0	0.00
30	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	17,116.80	8,832.51	0	0.00
1,128	CUSIP # 576485205 MATADOR RESOURCES CO	13,603.68	3,992.83	0	0.00
213	CUSIP # 577933104 MAXIMUS INC	15,589.47	14,562.79	0	0.00
505	CUSIP # 595112103 MICRON TECHNOLOGY INC	37,965.90	21,069.69	1	0.00
115	CUSIP # 608190104 MOHAWK INDUSTRIES INC	16,209.25	11,877.43	0	0.00
75	CUSIP # 60855R100 MOLINA HEALTHCARE INC	15,951.00	10,445.89	0	0.00
352	CUSIP # 61174X109 MONSTER BEVERAGE CORP	32,552.96	23,486.53	1	0.00
1,372	CUSIP # 626717102 MURPHY OIL CORP	16,601.20	10,439.47	0	0.00
466	CUSIP # 629377508 NRG ENERGY INC	17,498.30	16,370.40	0	0.00
3	CUSIP # 62944T105 NVR INC	12,239.58	7,307.24	0	0.00
181	CUSIP # 635017106 NATIONAL BEVERAGE	15,366.90	8,849.35	0	1,140.00
42	CUSIP # 651587107 NEWMARKET CORP	16,728.18	18,190.71	0	79.80
377	CUSIP # 651639106 NEWMONT MINING CORP	22,578.53	17,961.78	0	0.00

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89	CUSIP # 666807102 NORTHROP GRUMMAN CORP	27,120.08	26,499.45	0	0.00
255	CUSIP # 670346105 NUCOR CORPORATION	13,563.45	11,759.17	0	103.28
782	CUSIP # 680223104 OLD REPUBLIC INTL CORP	15,413.22	14,703.74	0	0.00
282	CUSIP # 681919106 OMNICOM GROUP INC	17,588.34	17,789.60	0	183.30
1,057	CUSIP # 682680103 ONEOK INC	40,567.66	24,148.26	1	0.00
158	CUSIP # 688239201 OSHKOSH CORPORATION	13,599.06	13,383.00	0	0.00
800	CUSIP # 69327R101 PDC ENERGY INC	16,424.00	6,907.73	0	0.00
189	CUSIP # 693656100 PVH CORP	17,745.21	7,271.93	0	0.00
277	CUSIP # 693718108 PACCAR INC	23,899.56	22,246.24	0	193.90
434	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	13,597.22	11,562.44	0	0.00
676	CUSIP # 695263103 PACWEST BANCORP	17,170.40	15,031.06	0	0.00
1,249	CUSIP # 701877102 PARSLEY ENERGY INC	17,735.80	9,420.06	0	0.00
203	CUSIP # 713448108 PEPSICO INC	30,104.90	27,590.41	0	220.86
402	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	19,139.22	12,847.80	0	0.00

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646	CUSIP # 717081103 PFIZER INC	23,779.26	20,995.80	0	0.00
460	CUSIP # 718546104 PHILLIPS 66	32,172.40	29,161.20	1	0.00
932	CUSIP # 72147K108 PILGRIMS PRIDE CORP	18,276.52	19,280.13	0	0.00
272	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	30,978.08	28,688.51	0	149.60
178	CUSIP # 729132100 PLEXUS CORP	13,921.38	12,307.26	0	0.00
182	CUSIP # 74144T108 T ROWE PRICE GROUP INC	27,552.98	23,141.03	0	0.00
189	CUSIP # 741511109 PRICESMART INC	17,216.01	12,182.53	0	0.00
122	CUSIP # 74460D109 PUBLIC STORAGE INC	28,173.46	25,501.10	0	0.00
247	CUSIP # 745867101 PULTEGROUP INC	10,650.64	6,780.21	0	34.58
54	CUSIP # 74838J101 QUIDEL CORP	9,701.10	4,829.20	0	0.00
100	CUSIP # 758750103 REGAL BELOIT CORP	12,281.00	8,636.01	0	30.00
42	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	20,290.62	17,339.07	0	0.00
111	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	13,292.25	10,221.50	0	0.00
265	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	16,557.20	14,282.03	0	0.00

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291	CUSIP # 778296103 ROSS STORES INC	35,737.71	26,226.87	1	0.00
269	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	11,141.98	7,105.27	0	0.00
98	CUSIP # 78709Y105 SAIA INC	17,718.40	8,725.36	0	0.00
1,399	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	18,242.96	12,526.55	0	0.00
105	CUSIP # 800013104 SANDERSON FARMS INC	13,881.00	12,058.44	0	0.00
250	CUSIP # 806407102 HENRY SCHEIN INC	16,715.00	16,306.44	0	0.00
140	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	13,083.00	10,927.42	0	0.00
79	CUSIP # 833034101 SNAP-ON INC	13,520.06	11,776.11	0	0.00
607	CUSIP # 844741108 SOUTHWEST AIRLINES	28,292.27	25,852.68	0	0.00
560	CUSIP # 848577102 SPIRIT AIRLINES INC	13,692.00	9,700.38	0	0.00
396	CUSIP # 858119100 STEEL DYNAMICS INC	14,600.52	11,757.04	0	99.00
117	CUSIP # 858586100 STEPAN CO	13,960.44	11,963.20	0	0.00
135	CUSIP # 863667101 STRYKER CORP	33,080.40	26,564.60	1	85.05
267	CUSIP # 871237103 SYKES ENTERPRISES INC	10,057.89	9,050.73	0	0.00

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80	CUSIP # 87162W100 SYNNEX CORPORATION	6,515.20	7,095.64	0	0.00
444	CUSIP # 871829107 SYSCO CORPORATION	32,971.44	24,837.82	1	0.00
486	CUSIP # 872540109 TJX COMPANIES INC	33,188.94	25,327.98	1	0.00
207	CUSIP # 872590104 T-MOBILE US INC	27,913.95	16,672.20	0	0.00
496	CUSIP # 87265H109 TRI POINTE GROUP INC	8,556.00	5,920.03	0	0.00
90	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	18,701.10	11,804.76	0	0.00
114	CUSIP # 875372203 TANDEM DIABETES CARE INC	10,907.52	7,419.99	0	0.00
176	CUSIP # 87612E106 TARGET CORPORATION	31,069.28	20,603.20	0	0.00
513	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	9,526.41	12,850.25	0	0.00
147	CUSIP # 88162G103 TETRA TECH INC	17,019.66	12,700.85	0	0.00
197	CUSIP # 882681109 TEXAS ROADHOUSE	15,397.52	9,895.07	0	0.00
510	CUSIP # 90184L102 TWITTER INC	27,616.50	17,214.05	0	0.00
396	CUSIP # 902494103 TYSON FOODS INC CL A	25,518.24	23,651.46	0	0.00
221	CUSIP # 90278Q108 UFP INDUSTRIES INC	12,276.55	8,236.17	0	0.00

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63	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	18,091.08	15,291.76	0	0.00
67	CUSIP # 904708104 UNIFIRST CORP	14,183.23	10,660.46	0	17.75
317	CUSIP # 911684108 US CELLULAR	9,728.73	11,750.90	0	0.00
1,223	CUSIP # 912909108 UNITED STATES STEEL CORP	20,509.71	11,054.58	0	0.00
90	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	31,561.20	23,006.63	0	0.00
413	CUSIP # 917047102 URBAN OUTFITTERS INC	10,572.80	7,521.01	0	0.00
107	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	25,288.38	24,865.85	0	0.00
598	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	12,384.58	11,597.96	0	0.00
67	CUSIP # 929236107 WD-40 CO	17,800.56	12,932.91	0	0.00
200	CUSIP # 931142103 WAL-MART STORES INC	28,830.00	24,824.41	0	108.00
657	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	26,201.16	29,780.23	0	0.00
162	CUSIP # 93148P102 WALKER & DUNLOP INC	14,907.24	9,469.41	0	0.00
63	CUSIP # 942622200 WATSCO INC CL A	14,272.65	11,838.26	0	0.00
153	CUSIP # 969904101 WILLIAMS-SONOMA INC	15,581.52	8,541.62	0	0.00

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56	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	21,522.48	13,775.05	0	0.00
394	CUSIP # 989701107 ZIONS BANCORPORATION	17,115.36	14,088.26	0	0.00
		3,500,980.59	2,759,110.80	55	3,514.65
FOREIGN STOCK					
161	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	29,461.39	23,636.80	0	0.00
623	CUSIP # 064149107 BANK OF NOVA SCOTIA	33,666.92	30,559.00	1	0.00
740	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	27,742.60	26,517.72	0	497.33
254	CUSIP # 12637N204 CSL LTD SPONSORED ADR	27,978.10	25,430.60	0	0.00
141	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	28,717.47	24,184.41	0	0.00
1,720	CUSIP # 26874R108 ENI SPA (ADR)	35,432.00	42,255.81	1	0.00
1,883	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	30,918.86	32,609.93	0	0.00
377	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	29,315.52	26,389.56	0	203.41
1,117	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	27,003.48	25,485.98	0	0.00
1,087	CUSIP # 438128308 HONDA MOTORS LTD ADR	30,707.75	29,466.06	0	170.60

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519	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	29,842.50	22,779.04	0	0.00
1,849	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	29,657.96	28,658.08	0	0.00
2,065	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	30,644.60	31,218.28	0	0.00
398	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	30,307.70	21,225.23	0	0.00
1,031	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	30,631.01	27,939.04	0	0.00
378	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	30,436.56	20,170.17	0	0.00
1,252	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	32,176.40	45,748.59	1	0.00
382	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	26,682.70	21,558.65	0	0.00
434	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	32,645.48	23,507.27	1	0.00
607	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	26,610.88	25,698.85	0	0.00
1,066	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	37,459.24	43,725.02	1	0.00
1,046	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	30,281.70	22,283.35	0	0.00
815	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	35,843.70	23,341.04	1	0.00

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354	CUSIP # 835699307 SONY CORPORATION ADR	35,789.40	25,382.90	1	0.00
2,183	CUSIP # 867224107 SUNCOR ENERGY INC	36,630.74	42,631.44	1	0.00
787	CUSIP # 89151E109 TOTAL SA SPON ADR	32,983.17	36,738.00	1	526.28
1,216	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	30,302.72	31,490.02	0	0.00
1,562	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	32,567.70	27,827.77	1	0.00
118	CUSIP # G1151C101 ACCENTURE PLC	30,822.78	24,758.54	0	0.00
113	CUSIP # G5494J103 LINDE PLC	29,776.63	24,603.59	0	0.00
		933,037.66	857,820.74	15	1,397.62
MUTUAL FUNDS - FIXED INCOME					
4,011	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	115,677.24	111,283.86	2	0.00
645	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	82,334.25	77,207.69	1	0.00
805	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	111,194.65	105,393.38	2	0.00
446	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	53,497.70	50,242.52	1	0.00

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1,338	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	82,675.02	75,723.00	1	0.00
1,083	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	54,334.11	54,369.59	1	0.00
3,644	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	113,802.12	104,666.98	2	0.00
		613,515.09	578,887.02	10	0.00
MUTUAL FUNDS - EQUITY					
3,586	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	193,213.68	190,829.92	3	0.00
1,367	CUSIP # 78463V107 SPDR GOLD TRUST	243,818.12	210,061.42	4	0.00
14,463	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	724,740.93	614,654.73	11	0.00
		1,161,772.73	1,015,546.07	18	0.00



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SHORT TERM INVESTMENTS					
148,634.2	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	148,634.20	148,634.20	2	0.00
		148,634.20	148,634.20	2	0.00
COMMON STOCK					
255	CUSIP # 000957100 ABM INDUSTRIES INC	9,649.20	9,382.07	0	0.00
820	CUSIP # 00206R102 AT&T INC	23,583.20	25,003.30	0	0.00
95	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	25,955.90	23,042.52	0	127.30
19	CUSIP # 02079K305 ALPHABET INC	33,300.16	26,471.01	1	0.00
62	CUSIP # 023436108 AMEDISYS INC	18,186.46	9,959.71	0	0.00
608	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	12,202.56	7,185.90	0	83.60
133	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	12,783.96	13,089.55	0	0.00
85	CUSIP # 036752103 ANTHEM INC	27,292.65	24,666.39	0	0.00
125	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	9,603.75	6,009.07	0	0.00
122	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	17,780.28	7,455.20	0	0.00

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202	CUSIP # 053015103 AUTO DATA PROCESSING INC.	35,592.40	31,997.87	1	187.86
24	CUSIP # 053332102 AUTOZONE INC	28,450.56	23,061.21	0	0.00
213	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	11,433.84	5,724.08	0	0.00
248	CUSIP # 062540109 BANK OF HAWAII CORP	19,001.76	16,166.76	0	0.00
424	CUSIP # 06417N103 BANK OZK	13,258.48	10,850.41	0	0.00
111	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	25,737.57	22,535.54	0	0.00
249	CUSIP # 086516101 BEST BUY INC	24,847.71	18,062.18	0	136.95
304	CUSIP # 104674106 BRADY CORP CL A	16,057.28	13,590.26	0	0.00
477	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	29,588.31	29,753.91	0	233.73
227	CUSIP # 12514G108 CDW CORP OF DELAWARE	29,916.33	27,175.13	0	0.00
141	CUSIP # 125523100 CIGNA CORP	29,353.38	26,598.78	0	0.00
1,006	CUSIP # 12653C108 CNX RESOURCES CORP	10,864.80	7,386.33	0	0.00
392	CUSIP # 15135B101 GENTENE CORPORATION	23,531.76	24,285.05	0	0.00
257	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	9,336.81	6,580.42	0	0.00

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330	CUSIP # 166764100 CHEVRON CORP	27,868.50	30,229.46	0	0.00
488	CUSIP # 171798101 CIMAREX ENERGY CO	18,304.88	9,085.02	0	0.00
84	CUSIP # 172908105 CINTAS CORP	29,690.64	18,705.91	0	0.00
341	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	27,944.95	21,283.92	0	0.00
222	CUSIP # 19247A100 COHEN & STEERS INC	16,494.60	12,431.89	0	0.00
163	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	14,242.94	14,801.42	0	0.00
79	CUSIP # 20602D101 CONCENTRIX CORP	7,797.30	35.34	0	0.00
273	CUSIP # 20605P101 CONCHO RESOURCES INC	15,929.55	15,812.96	0	0.00
711	CUSIP # 20825C104 CONOCO/PHILLIPS	28,432.89	30,861.64	0	0.00
261	CUSIP # 217204106 COPART INC	33,212.25	22,812.33	1	0.00
79	CUSIP # 22160K105 COSTCO WHOLESALE CORP	29,765.62	21,470.82	0	0.00
112	CUSIP # 231021106 CUMMINS INC	25,435.20	20,257.56	0	0.00
152	CUSIP # 231561101 CURTISS WRIGHT CORP	17,685.20	17,637.47	0	0.00
151	CUSIP # 23331A109 D R HORTON INC	10,406.92	6,799.38	0	0.00

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139	CUSIP # 237194105 DARDEN RESTAURANTS INC	16,557.68	9,288.48	0	0.00
125	CUSIP # 244199105 DEERE & CO	33,631.25	21,569.13	1	95.00
740	CUSIP # 247361702 DELTA AIR LINES INC	29,755.40	26,633.37	0	0.00
386	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	18,682.40	11,651.79	0	0.00
195	CUSIP # 253393102 DICKS SPORTING GOODS INC	10,960.95	4,270.68	0	0.00
247	CUSIP # 254067101 DILLARDS INC	15,573.35	6,481.89	0	37.05
219	CUSIP # 254543101 DIODES INC	15,439.50	11,088.68	0	0.00
133	CUSIP # 256677105 DOLLAR GENERAL CORP	27,969.90	18,188.07	0	0.00
257	CUSIP # 26441C204 DUKE ENERGY CORPORATION	23,530.92	22,671.82	0	0.00
675	CUSIP # 26875P101 EOG RESOURCES INC	33,662.25	31,113.54	1	0.00
336	CUSIP # 268948106 EAGLE BANCORP INC	13,876.80	12,561.98	0	0.00
182	CUSIP # 285512109 ELECTRONIC ARTS INC	26,135.20	20,783.40	0	0.00
170	CUSIP # 29084Q100 EMCOR GROUP INC	15,548.20	13,056.45	0	0.00
140	CUSIP # 29355A107 ENPHASE ENERGY INC	24,565.80	5,113.56	0	0.00

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36	CUSIP # 29444U700 EQUINIX INC	25,710.48	22,577.22	0	0.00
343	CUSIP # 294628102 EQUITY COMMONWEALTH	9,357.04	10,590.98	0	0.00
68	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	16,700.80	12,241.44	0	0.00
502	CUSIP # 30161Q104 EXELIXIS INC	10,075.14	9,159.91	0	0.00
161	CUSIP # 302130109 EXPEDITORS INTL WASH INC	15,312.71	11,711.23	0	0.00
179	CUSIP # 30214U102 EXPONENT INC	16,115.37	12,958.50	0	0.00
225	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	11,616.75	12,407.58	0	0.00
36	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	20,673.72	15,086.91	0	16.92
124	CUSIP # 34959E109 FORTINET INC	18,417.72	13,900.45	0	0.00
136	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	16,824.56	11,261.67	0	0.00
556	CUSIP # 371901109 GENTEX CORP	18,865.08	12,782.35	0	0.00
296	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	19,305.12	16,078.62	0	0.00
23	CUSIP # 384637104 GRAHAM HOLDINGS CO	12,267.74	11,320.42	0	0.00
221	CUSIP # 40412C101 HCA HOLDINGS INC	36,345.66	23,353.04	1	59.67

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196	CUSIP # 427866108 HERSHEY CO	29,856.68	27,955.11	0	0.00
480	CUSIP # 440452100 HORMEL FOODS CORP	22,372.80	21,940.50	0	0.00
1,041	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	15,229.83	13,978.85	0	0.00
213	CUSIP # 441593100 HOULIHAN LOKEY INC	14,319.99	11,007.45	0	0.00
183	CUSIP # 443320106 HUB GROUP INC CL A	10,431.00	8,081.71	0	0.00
58	CUSIP # 444859102 HUMANA INC	23,795.66	21,656.59	0	36.25
221	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	16,815.89	10,670.55	0	0.00
116	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	11,823.88	4,822.13	0	0.00
461	CUSIP # 458140100 INTEL CORPORATION	22,967.02	24,076.21	0	0.00
328	CUSIP # 458334109 INTER PARFUMS	19,840.72	16,383.71	0	0.00
259	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	15,778.28	12,704.86	0	0.00
831	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	19,545.12	16,530.37	0	0.00
96	CUSIP # 466032109 J&J SNACK FOODS	14,915.52	13,040.75	0	55.20
999	CUSIP # 477143101 JETBLUE AIRWAYS CORP	14,525.46	11,636.65	0	0.00

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283	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	11,835.06	9,442.77	0	0.00
621	CUSIP # 49926D109 KNOWLES CORP	11,445.03	11,632.44	0	0.00
55	CUSIP # 50187A107 LHC GROUP LLC	11,732.60	6,814.39	0	0.00
136	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	25,706.72	25,675.00	0	0.00
82	CUSIP # 513847103 LANCASTER COLONY CORP	15,065.86	12,540.01	0	0.00
116	CUSIP # 515098101 LANDSTAR SYSTEMS INC	15,620.56	12,987.66	0	0.00
140	CUSIP # 526057104 LENNAR CORPORATION	10,672.20	7,349.42	0	0.00
193	CUSIP # 532457108 LILLY ELI & COMPANY	32,586.12	26,800.83	1	0.00
47	CUSIP # 536797103 LITHIA MOTORS INC	13,755.49	4,594.23	0	0.00
74	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	26,268.52	29,100.38	0	0.00
191	CUSIP # 552676108 MDC HOLDINGS INC	9,282.60	6,443.03	0	0.00
186	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	15,696.54	12,856.88	0	0.00
623	CUSIP # 556269108 STEVEN MADDEN LTD	22,004.36	14,600.86	0	0.00
181	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	16,098.14	11,150.90	0	0.00

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2,853	CUSIP # 565849106 MARATHON OIL CORPORATION	19,029.51	10,812.68	0	0.00
30	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	17,116.80	8,832.51	0	0.00
1,128	CUSIP # 576485205 MATADOR RESOURCES CO	13,603.68	3,992.83	0	0.00
213	CUSIP # 577933104 MAXIMUS INC	15,589.47	14,562.79	0	0.00
505	CUSIP # 595112103 MICRON TECHNOLOGY INC	37,965.90	21,069.69	1	0.00
115	CUSIP # 608190104 MOHAWK INDUSTRIES INC	16,209.25	11,877.43	0	0.00
75	CUSIP # 60855R100 MOLINA HEALTHCARE INC	15,951.00	10,445.89	0	0.00
352	CUSIP # 61174X109 MONSTER BEVERAGE CORP	32,552.96	23,486.53	1	0.00
1,372	CUSIP # 626717102 MURPHY OIL CORP	16,601.20	10,439.47	0	0.00
466	CUSIP # 629377508 NRG ENERGY INC	17,498.30	16,370.40	0	0.00
3	CUSIP # 62944T105 NVR INC	12,239.58	7,307.24	0	0.00
181	CUSIP # 635017106 NATIONAL BEVERAGE	15,366.90	8,849.35	0	1,140.00
42	CUSIP # 651587107 NEWMARKET CORP	16,728.18	18,190.71	0	79.80
377	CUSIP # 651639106 NEWMONT MINING CORP	22,578.53	17,961.78	0	0.00

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89	CUSIP # 666807102 NORTHROP GRUMMAN CORP	27,120.08	26,499.45	0	0.00
255	CUSIP # 670346105 NUCOR CORPORATION	13,563.45	11,759.17	0	103.28
782	CUSIP # 680223104 OLD REPUBLIC INTL CORP	15,413.22	14,703.74	0	0.00
282	CUSIP # 681919106 OMNICOM GROUP INC	17,588.34	17,789.60	0	183.30
1,057	CUSIP # 682680103 ONEOK INC	40,567.66	24,148.26	1	0.00
158	CUSIP # 688239201 OSHKOSH CORPORATION	13,599.06	13,383.00	0	0.00
800	CUSIP # 69327R101 PDC ENERGY INC	16,424.00	6,907.73	0	0.00
189	CUSIP # 693656100 PVH CORP	17,745.21	7,271.93	0	0.00
277	CUSIP # 693718108 PACCAR INC	23,899.56	22,246.24	0	193.90
434	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	13,597.22	11,562.44	0	0.00
676	CUSIP # 695263103 PACWEST BANCORP	17,170.40	15,031.06	0	0.00
1,249	CUSIP # 701877102 PARSLEY ENERGY INC	17,735.80	9,420.06	0	0.00
203	CUSIP # 713448108 PEPSICO INC	30,104.90	27,590.41	0	220.86
402	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	19,139.22	12,847.80	0	0.00

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646	CUSIP # 717081103 PFIZER INC	23,779.26	20,995.80	0	0.00
460	CUSIP # 718546104 PHILLIPS 66	32,172.40	29,161.20	1	0.00
932	CUSIP # 72147K108 PILGRIMS PRIDE CORP	18,276.52	19,280.13	0	0.00
272	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	30,978.08	28,688.51	0	149.60
178	CUSIP # 729132100 PLEXUS CORP	13,921.38	12,307.26	0	0.00
182	CUSIP # 74144T108 T ROWE PRICE GROUP INC	27,552.98	23,141.03	0	0.00
189	CUSIP # 741511109 PRICESMART INC	17,216.01	12,182.53	0	0.00
122	CUSIP # 74460D109 PUBLIC STORAGE INC	28,173.46	25,501.10	0	0.00
247	CUSIP # 745867101 PULTEGROUP INC	10,650.64	6,780.21	0	34.58
54	CUSIP # 74838J101 QUIDEL CORP	9,701.10	4,829.20	0	0.00
100	CUSIP # 758750103 REGAL BELOIT CORP	12,281.00	8,636.01	0	30.00
42	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	20,290.62	17,339.07	0	0.00
111	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	13,292.25	10,221.50	0	0.00
265	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	16,557.20	14,282.03	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
291	CUSIP # 778296103 ROSS STORES INC	35,737.71	26,226.87	1	0.00
269	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	11,141.98	7,105.27	0	0.00
98	CUSIP # 78709Y105 SAIA INC	17,718.40	8,725.36	0	0.00
1,399	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	18,242.96	12,526.55	0	0.00
105	CUSIP # 800013104 SANDERSON FARMS INC	13,881.00	12,058.44	0	0.00
250	CUSIP # 806407102 HENRY SCHEIN INC	16,715.00	16,306.44	0	0.00
140	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	13,083.00	10,927.42	0	0.00
79	CUSIP # 833034101 SNAP-ON INC	13,520.06	11,776.11	0	0.00
607	CUSIP # 844741108 SOUTHWEST AIRLINES	28,292.27	25,852.68	0	0.00
560	CUSIP # 848577102 SPIRIT AIRLINES INC	13,692.00	9,700.38	0	0.00
396	CUSIP # 858119100 STEEL DYNAMICS INC	14,600.52	11,757.04	0	99.00
117	CUSIP # 858586100 STEPAN CO	13,960.44	11,963.20	0	0.00
135	CUSIP # 863667101 STRYKER CORP	33,080.40	26,564.60	1	85.05
267	CUSIP # 871237103 SYKES ENTERPRISES INC	10,057.89	9,050.73	0	0.00

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80	CUSIP # 87162W100 SYNNEX CORPORATION	6,515.20	7,095.64	0	0.00
444	CUSIP # 871829107 SYSCO CORPORATION	32,971.44	24,837.82	1	0.00
486	CUSIP # 872540109 TJX COMPANIES INC	33,188.94	25,327.98	1	0.00
207	CUSIP # 872590104 T-MOBILE US INC	27,913.95	16,672.20	0	0.00
496	CUSIP # 87265H109 TRI POINTE GROUP INC	8,556.00	5,920.03	0	0.00
90	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	18,701.10	11,804.76	0	0.00
114	CUSIP # 875372203 TANDEM DIABETES CARE INC	10,907.52	7,419.99	0	0.00
176	CUSIP # 87612E106 TARGET CORPORATION	31,069.28	20,603.20	0	0.00
513	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	9,526.41	12,850.25	0	0.00
147	CUSIP # 88162G103 TETRA TECH INC	17,019.66	12,700.85	0	0.00
197	CUSIP # 882681109 TEXAS ROADHOUSE	15,397.52	9,895.07	0	0.00
510	CUSIP # 90184L102 TWITTER INC	27,616.50	17,214.05	0	0.00
396	CUSIP # 902494103 TYSON FOODS INC CL A	25,518.24	23,651.46	0	0.00
221	CUSIP # 90278Q108 UFP INDUSTRIES INC	12,276.55	8,236.17	0	0.00

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63	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	18,091.08	15,291.76	0	0.00
67	CUSIP # 904708104 UNIFIRST CORP	14,183.23	10,660.46	0	17.75
317	CUSIP # 911684108 US CELLULAR	9,728.73	11,750.90	0	0.00
1,223	CUSIP # 912909108 UNITED STATES STEEL CORP	20,509.71	11,054.58	0	0.00
90	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	31,561.20	23,006.63	0	0.00
413	CUSIP # 917047102 URBAN OUTFITTERS INC	10,572.80	7,521.01	0	0.00
107	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	25,288.38	24,865.85	0	0.00
598	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	12,384.58	11,597.96	0	0.00
67	CUSIP # 929236107 WD-40 CO	17,800.56	12,932.91	0	0.00
200	CUSIP # 931142103 WAL-MART STORES INC	28,830.00	24,824.41	0	108.00
657	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	26,201.16	29,780.23	0	0.00
162	CUSIP # 93148P102 WALKER & DUNLOP INC	14,907.24	9,469.41	0	0.00
63	CUSIP # 942622200 WATSCO INC CL A	14,272.65	11,838.26	0	0.00
153	CUSIP # 969904101 WILLIAMS-SONOMA INC	15,581.52	8,541.62	0	0.00

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56	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	21,522.48	13,775.05	0	0.00
394	CUSIP # 989701107 ZIONS BANCORPORATION	17,115.36	14,088.26	0	0.00
		3,500,980.59	2,759,110.80	55	3,514.65
FOREIGN STOCK					
161	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	29,461.39	23,636.80	0	0.00
623	CUSIP # 064149107 BANK OF NOVA SCOTIA	33,666.92	30,559.00	1	0.00
740	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	27,742.60	26,517.72	0	497.33
254	CUSIP # 12637N204 CSL LTD SPONSORED ADR	27,978.10	25,430.60	0	0.00
141	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	28,717.47	24,184.41	0	0.00
1,720	CUSIP # 26874R108 ENI SPA (ADR)	35,432.00	42,255.81	1	0.00
1,883	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	30,918.86	32,609.93	0	0.00
377	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	29,315.52	26,389.56	0	203.41
1,117	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	27,003.48	25,485.98	0	0.00
1,087	CUSIP # 438128308 HONDA MOTORS LTD ADR	30,707.75	29,466.06	0	170.60

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519	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	29,842.50	22,779.04	0	0.00
1,849	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	29,657.96	28,658.08	0	0.00
2,065	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	30,644.60	31,218.28	0	0.00
398	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	30,307.70	21,225.23	0	0.00
1,031	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	30,631.01	27,939.04	0	0.00
378	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	30,436.56	20,170.17	0	0.00
1,252	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	32,176.40	45,748.59	1	0.00
382	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	26,682.70	21,558.65	0	0.00
434	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	32,645.48	23,507.27	1	0.00
607	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	26,610.88	25,698.85	0	0.00
1,066	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	37,459.24	43,725.02	1	0.00
1,046	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	30,281.70	22,283.35	0	0.00
815	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	35,843.70	23,341.04	1	0.00

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354	CUSIP # 835699307 SONY CORPORATION ADR	35,789.40	25,382.90	1	0.00
2,183	CUSIP # 867224107 SUNCOR ENERGY INC	36,630.74	42,631.44	1	0.00
787	CUSIP # 89151E109 TOTAL SA SPON ADR	32,983.17	36,738.00	1	526.28
1,216	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	30,302.72	31,490.02	0	0.00
1,562	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	32,567.70	27,827.77	1	0.00
118	CUSIP # G1151C101 ACCENTURE PLC	30,822.78	24,758.54	0	0.00
113	CUSIP # G5494J103 LINDE PLC	29,776.63	24,603.59	0	0.00
		933,037.66	857,820.74	15	1,397.62
MUTUAL FUNDS - FIXED INCOME					
4,011	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	115,677.24	111,283.86	2	0.00
645	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	82,334.25	77,207.69	1	0.00
805	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	111,194.65	105,393.38	2	0.00
446	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	53,497.70	50,242.52	1	0.00

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1,338	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	82,675.02	75,723.00	1	0.00
1,083	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	54,334.11	54,369.59	1	0.00
3,644	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	113,802.12	104,666.98	2	0.00
		613,515.09	578,887.02	10	0.00
MUTUAL FUNDS - EQUITY					
3,586	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	193,213.68	190,829.92	3	0.00
1,367	CUSIP # 78463V107 SPDR GOLD TRUST	243,818.12	210,061.42	4	0.00
14,463	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	724,740.93	614,654.73	11	0.00
		1,161,772.73	1,015,546.07	18	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
114,967.85	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	114,967.85	114,967.85	4	0.00
		114,967.85	114,967.85	4	0.00
COMMON STOCK					
103	CUSIP # 000957100 ABM INDUSTRIES INC	3,897.52	3,627.30	0	0.00
345	CUSIP # 00206R102 AT&T INC	9,922.20	10,856.83	0	0.00
39	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	10,655.58	8,749.72	0	52.26
8	CUSIP # 02079K305 ALPHABET INC	14,021.12	10,548.92	1	0.00
25	CUSIP # 023436108 AMEDISYS INC	7,333.25	3,713.08	0	0.00
248	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	4,977.36	2,590.77	0	34.10
54	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	5,190.48	5,314.01	0	0.00
36	CUSIP # 036752103 ANTHEM INC	11,559.24	10,279.34	0	0.00
51	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	3,918.33	2,332.64	0	0.00
51	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	7,432.74	2,550.40	0	0.00

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84	CUSIP # 053015103 AUTO DATA PROCESSING INC.	14,800.80	13,175.73	1	78.12
10	CUSIP # 053332102 AUTOZONE INC	11,854.40	9,991.38	0	0.00
88	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	4,723.84	2,081.48	0	0.00
101	CUSIP # 062540109 BANK OF HAWAII CORP	7,738.62	6,487.06	0	0.00
173	CUSIP # 06417N103 BANK OZK	5,409.71	4,118.18	0	0.00
47	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	10,897.89	9,515.94	0	0.00
104	CUSIP # 086516101 BEST BUY INC	10,378.16	6,200.07	0	57.20
125	CUSIP # 104674106 BRADY CORP CL A	6,602.50	5,618.58	0	0.00
197	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	12,219.91	12,084.63	0	96.53
96	CUSIP # 12514G108 CDW CORP OF DELAWARE	12,651.84	10,619.66	0	0.00
59	CUSIP # 125523100 CIGNA CORP	12,282.62	10,927.18	0	0.00
402	CUSIP # 12653C108 CNX RESOURCES CORP	4,341.60	2,812.38	0	0.00
165	CUSIP # 15135B101 GENTENE CORPORATION	9,904.95	9,976.27	0	0.00
103	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	3,741.99	2,636.17	0	0.00

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139	CUSIP # 166764100 CHEVRON CORP	11,738.55	12,675.59	0	0.00
197	CUSIP # 171798101 CIMAREX ENERGY CO	7,389.47	3,536.38	0	0.00
35	CUSIP # 172908105 CINTAS CORP	12,371.10	6,681.87	0	0.00
143	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	11,718.85	8,702.89	0	0.00
90	CUSIP # 19247A100 COHEN & STEERS INC	6,687.00	4,790.72	0	0.00
67	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	5,854.46	5,969.83	0	0.00
33	CUSIP # 20602D101 CONCENTRIX CORP	3,257.10	13.97	0	0.00
110	CUSIP # 20605P101 CONCHO RESOURCES INC	6,418.50	6,117.09	0	0.00
299	CUSIP # 20825C104 CONOCO/PHILLIPS	11,957.01	11,812.21	0	0.00
110	CUSIP # 217204106 COPART INC	13,997.50	8,875.40	1	0.00
33	CUSIP # 22160K105 COSTCO WHOLESALE CORP	12,433.74	9,519.28	0	0.00
47	CUSIP # 231021106 CUMMINS INC	10,673.70	8,286.62	0	0.00
60	CUSIP # 231561101 CURTISS WRIGHT CORP	6,981.00	6,858.86	0	0.00
62	CUSIP # 23331A109 D R HORTON INC	4,273.04	2,571.93	0	0.00

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56	CUSIP # 237194105 DARDEN RESTAURANTS INC	6,670.72	2,801.24	0	0.00
52	CUSIP # 244199105 DEERE & CO	13,990.60	8,313.77	1	39.52
323	CUSIP # 247361702 DELTA AIR LINES INC	12,987.83	12,153.10	0	0.00
157	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	7,598.80	4,652.18	0	0.00
79	CUSIP # 253393102 DICKS SPORTING GOODS INC	4,440.59	1,671.90	0	0.00
101	CUSIP # 254067101 DILLARDS INC	6,368.05	2,840.69	0	15.15
88	CUSIP # 254543101 DIODES INC	6,204.00	4,234.19	0	0.00
55	CUSIP # 256677105 DOLLAR GENERAL CORP	11,566.50	8,122.09	0	0.00
110	CUSIP # 26441C204 DUKE ENERGY CORPORATION	10,071.60	9,744.63	0	0.00
284	CUSIP # 26875P101 EOG RESOURCES INC	14,163.08	11,871.11	1	0.00
137	CUSIP # 268948106 EAGLE BANCORP INC	5,658.10	5,133.00	0	0.00
76	CUSIP # 285512109 ELECTRONIC ARTS INC	10,913.60	8,501.62	0	0.00
70	CUSIP # 29084Q100 EMCOR GROUP INC	6,402.20	5,373.60	0	0.00
55	CUSIP # 29355A107 ENPHASE ENERGY INC	9,650.85	2,016.29	0	0.00

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15	CUSIP # 29444U700 EQUINIX INC	10,712.70	9,145.87	0	0.00
138	CUSIP # 294628102 EQUITY COMMONWEALTH	3,764.64	4,243.84	0	0.00
27	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	6,631.20	4,774.36	0	0.00
198	CUSIP # 30161Q104 EXELIXIS INC	3,973.86	3,567.14	0	0.00
65	CUSIP # 302130109 EXPEDITORS INTL WASH INC	6,182.15	4,706.11	0	0.00
71	CUSIP # 30214U102 EXPONENT INC	6,392.13	4,964.90	0	0.00
91	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	4,698.33	4,935.66	0	0.00
14	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	8,039.78	5,970.82	0	6.58
49	CUSIP # 34959E109 FORTINET INC	7,277.97	5,221.07	0	0.00
55	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	6,804.05	4,542.59	0	0.00
225	CUSIP # 371901109 GENTEX CORP	7,634.25	5,260.31	0	0.00
119	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	7,761.18	6,332.51	0	0.00
9	CUSIP # 384637104 GRAHAM HOLDINGS CO	4,800.42	4,178.97	0	0.00
93	CUSIP # 40412C101 HCA HOLDINGS INC	15,294.78	8,941.30	1	25.11

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82	CUSIP # 427866108 HERSHEY CO	12,491.06	11,569.17	0	0.00
201	CUSIP # 440452100 HORMEL FOODS CORP	9,368.61	9,105.63	0	0.00
426	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	6,232.38	5,655.58	0	0.00
84	CUSIP # 441593100 HOULIHAN LOKEY INC	5,647.32	4,231.33	0	0.00
73	CUSIP # 443320106 HUB GROUP INC CL A	4,161.00	3,165.34	0	0.00
24	CUSIP # 444859102 HUMANA INC	9,846.48	8,691.91	0	15.00
89	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	6,772.01	4,060.02	0	0.00
48	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	4,892.64	1,825.90	0	0.00
191	CUSIP # 458140100 INTEL CORPORATION	9,515.62	9,604.23	0	0.00
134	CUSIP # 458334109 INTER PARFUMS	8,105.66	6,693.62	0	0.00
105	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	6,396.60	4,945.85	0	0.00
342	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	8,043.84	6,798.88	0	0.00
39	CUSIP # 466032109 J&J SNACK FOODS	6,059.43	5,384.75	0	22.43
418	CUSIP # 477143101 JETBLUE AIRWAYS CORP	6,077.72	4,725.80	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
115	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	4,809.30	3,807.72	0	0.00
251	CUSIP # 49926D109 KNOWLES CORP	4,625.93	4,641.19	0	0.00
22	CUSIP # 50187A107 LHC GROUP LLC	4,693.04	2,523.61	0	0.00
57	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	10,774.14	10,675.56	0	0.00
33	CUSIP # 513847103 LANCASTER COLONY CORP	6,063.09	4,989.27	0	0.00
48	CUSIP # 515098101 LANDSTAR SYSTEMS INC	6,463.68	5,166.58	0	0.00
58	CUSIP # 526057104 LENNAR CORPORATION	4,421.34	2,724.74	0	0.00
81	CUSIP # 532457108 LILLY ELI & COMPANY	13,676.04	10,886.01	1	0.00
19	CUSIP # 536797103 LITHIA MOTORS INC	5,560.73	1,644.02	0	0.00
31	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	11,004.38	11,829.16	0	0.00
78	CUSIP # 552676108 MDC HOLDINGS INC	3,790.80	2,459.81	0	0.00
75	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	6,329.25	4,929.20	0	0.00
256	CUSIP # 556269108 STEVEN MADDEN LTD	9,041.92	5,974.94	0	0.00
74	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	6,581.56	4,768.08	0	0.00

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1,177	CUSIP # 565849106 MARATHON OIL CORPORATION	7,850.59	4,368.46	0	0.00
12	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	6,846.72	4,059.95	0	0.00
457	CUSIP # 576485205 MATADOR RESOURCES CO	5,511.42	1,547.66	0	0.00
86	CUSIP # 577933104 MAXIMUS INC	6,294.34	5,895.72	0	0.00
209	CUSIP # 595112103 MICRON TECHNOLOGY INC	15,712.62	9,007.12	1	0.00
48	CUSIP # 608190104 MOHAWK INDUSTRIES INC	6,765.60	4,611.77	0	0.00
31	CUSIP # 60855R100 MOLINA HEALTHCARE INC	6,593.08	4,094.15	0	0.00
147	CUSIP # 61174X109 MONSTER BEVERAGE CORP	13,594.56	9,438.79	1	0.00
550	CUSIP # 626717102 MURPHY OIL CORP	6,655.00	4,027.22	0	0.00
191	CUSIP # 629377508 NRG ENERGY INC	7,172.05	6,523.45	0	0.00
1	CUSIP # 62944T105 NVR INC	4,079.86	3,284.28	0	0.00
72	CUSIP # 635017106 NATIONAL BEVERAGE	6,112.80	3,380.18	0	432.00
17	CUSIP # 651587107 NEWMARKET CORP	6,770.93	7,241.24	0	32.30
157	CUSIP # 651639106 NEWMONT MINING CORP	9,402.73	7,703.41	0	0.00

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38	CUSIP # 666807102 NORTHROP GRUMMAN CORP	11,579.36	11,922.37	0	0.00
105	CUSIP # 670346105 NUCOR CORPORATION	5,584.95	4,817.99	0	42.53
317	CUSIP # 680223104 OLD REPUBLIC INTL CORP	6,248.07	5,955.72	0	0.00
115	CUSIP # 681919106 OMNICOM GROUP INC	7,172.55	7,553.78	0	74.75
447	CUSIP # 682680103 ONEOK INC	17,155.86	10,000.44	1	0.00
64	CUSIP # 688239201 OSHKOSH CORPORATION	5,508.48	5,215.48	0	0.00
323	CUSIP # 69327R101 PDC ENERGY INC	6,631.19	2,712.61	0	0.00
78	CUSIP # 693656100 PVH CORP	7,323.42	2,434.13	0	0.00
116	CUSIP # 693718108 PACCAR INC	10,008.48	8,973.15	0	81.20
178	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	5,576.74	4,704.07	0	0.00
278	CUSIP # 695263103 PACWEST BANCORP	7,061.20	6,062.27	0	0.00
506	CUSIP # 701877102 PARSLEY ENERGY INC	7,185.20	3,728.82	0	0.00
85	CUSIP # 713448108 PEPSICO INC	12,605.50	11,398.49	0	86.91
164	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	7,808.04	4,862.09	0	0.00

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272	CUSIP # 717081103 PFIZER INC	10,012.32	8,613.92	0	0.00
194	CUSIP # 718546104 PHILLIPS 66	13,568.36	11,755.21	1	0.00
383	CUSIP # 72147K108 PILGRIMS PRIDE CORP	7,510.63	8,047.28	0	0.00
113	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	12,869.57	10,740.74	0	62.15
70	CUSIP # 729132100 PLEXUS CORP	5,474.70	4,539.82	0	0.00
77	CUSIP # 74144T108 T ROWE PRICE GROUP INC	11,657.03	9,484.09	0	0.00
78	CUSIP # 741511109 PRICESMART INC	7,105.02	4,833.65	0	0.00
51	CUSIP # 74460D109 PUBLIC STORAGE INC	11,777.43	11,035.09	0	0.00
101	CUSIP # 745867101 PULTEGROUP INC	4,355.12	2,545.20	0	14.14
22	CUSIP # 74838J101 QUIDEL CORP	3,952.30	2,017.38	0	0.00
40	CUSIP # 758750103 REGAL BELOIT CORP	4,912.40	3,314.49	0	12.00
17	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	8,212.87	7,636.33	0	0.00
46	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	5,508.50	4,214.19	0	0.00
108	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	6,747.84	5,363.26	0	0.00

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124	CUSIP # 778296103 ROSS STORES INC	15,228.44	11,382.08	1	0.00
109	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	4,514.78	2,708.53	0	0.00
39	CUSIP # 78709Y105 SAIA INC	7,051.20	3,232.31	0	0.00
540	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	7,041.60	4,243.93	0	0.00
43	CUSIP # 800013104 SANDERSON FARMS INC	5,684.60	5,090.96	0	0.00
102	CUSIP # 806407102 HENRY SCHEIN INC	6,819.72	6,416.35	0	0.00
56	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	5,233.20	4,174.93	0	0.00
33	CUSIP # 833034101 SNAP-ON INC	5,647.62	4,775.67	0	0.00
261	CUSIP # 844741108 SOUTHWEST AIRLINES	12,165.21	11,658.66	0	0.00
237	CUSIP # 848577102 SPIRIT AIRLINES INC	5,794.65	2,811.99	0	0.00
160	CUSIP # 858119100 STEEL DYNAMICS INC	5,899.20	4,581.26	0	40.00
48	CUSIP # 858586100 STEPAN CO	5,727.36	4,836.69	0	0.00
56	CUSIP # 863667101 STRYKER CORP	13,722.24	10,525.27	1	35.28
109	CUSIP # 871237103 SYKES ENTERPRISES INC	4,106.03	3,740.81	0	0.00

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33	CUSIP # 87162W100 SYNNEX CORPORATION	2,687.52	2,775.51	0	0.00
187	CUSIP # 871829107 SYSCO CORPORATION	13,886.62	9,170.77	1	0.00
206	CUSIP # 872540109 TJX COMPANIES INC	14,067.74	10,566.20	1	0.00
87	CUSIP # 872590104 T-MOBILE US INC	11,731.95	7,380.69	0	0.00
204	CUSIP # 87265H109 TRI POINTE GROUP INC	3,519.00	2,272.71	0	0.00
37	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	7,688.23	4,528.67	0	0.00
46	CUSIP # 875372203 TANDEM DIABETES CARE INC	4,401.28	2,886.01	0	0.00
74	CUSIP # 87612E106 TARGET CORPORATION	13,063.22	8,053.60	0	0.00
206	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	3,825.42	5,228.35	0	0.00
59	CUSIP # 88162G103 TETRA TECH INC	6,831.02	4,989.70	0	0.00
79	CUSIP # 882681109 TEXAS ROADHOUSE	6,174.64	3,684.07	0	0.00
214	CUSIP # 90184L102 TWITTER INC	11,588.10	7,104.49	0	0.00
166	CUSIP # 902494103 TYSON FOODS INC CL A	10,697.04	10,355.25	0	0.00
89	CUSIP # 90278Q108 UFP INDUSTRIES INC	4,943.95	3,358.94	0	0.00

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26	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	7,466.16	6,345.42	0	0.00
26	CUSIP # 904708104 UNIFIRST CORP	5,503.94	4,098.33	0	6.50
128	CUSIP # 911684108 US CELLULAR	3,928.32	4,728.40	0	0.00
481	CUSIP # 912909108 UNITED STATES STEEL CORP	8,066.37	4,190.35	0	0.00
37	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	12,975.16	9,142.94	0	0.00
171	CUSIP # 917047102 URBAN OUTFITTERS INC	4,377.60	3,219.38	0	0.00
44	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	10,398.96	9,720.39	0	0.00
228	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	4,721.88	4,405.09	0	0.00
27	CUSIP # 929236107 WD-40 CO	7,173.36	5,190.43	0	0.00
83	CUSIP # 931142103 WAL-MART STORES INC	11,964.45	9,897.55	0	44.82
277	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	11,046.76	12,431.20	0	0.00
70	CUSIP # 93148P102 WALKER & DUNLOP INC	6,441.40	4,068.05	0	0.00
25	CUSIP # 942622200 WATSCO INC CL A	5,663.75	4,501.80	0	0.00
61	CUSIP # 969904101 WILLIAMS-SONOMA INC	6,212.24	2,687.81	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	8,839.59	5,384.29	0	0.00
164	CUSIP # 989701107 ZIONS BANCORPORATION	7,124.16	5,704.98	0	0.00
		1,442,428.31	1,108,829.39	55	1,406.58
FOREIGN STOCK					
65	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	11,894.35	8,946.79	0	0.00
253	CUSIP # 064149107 BANK OF NOVA SCOTIA	13,672.12	12,474.46	1	0.00
302	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	11,321.98	10,922.99	0	202.96
103	CUSIP # 12637N204 CSL LTD SPONSORED ADR	11,345.45	10,070.85	0	0.00
57	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	11,609.19	9,422.94	0	0.00
696	CUSIP # 26874R108 ENI SPA (ADR)	14,337.60	16,726.47	1	0.00
812	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	13,333.04	13,636.49	1	0.00
153	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	11,897.28	10,272.44	0	82.55
452	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	10,927.10	9,970.32	0	0.00
458	CUSIP # 438128308 HONDA MOTORS LTD ADR	12,938.50	11,964.79	0	71.88

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212	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	12,190.00	8,848.33	0	0.00
747	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	11,981.88	11,492.57	0	0.00
836	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	12,406.24	12,332.40	0	0.00
161	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	12,260.15	8,323.64	0	0.00
450	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	13,369.50	11,364.71	1	0.00
152	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	12,239.04	7,700.73	0	0.00
480	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	12,336.00	10,795.51	0	0.00
154	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	10,756.90	8,419.10	0	0.00
174	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	13,088.28	9,106.12	0	0.00
245	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	10,740.80	10,156.88	0	0.00
432	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	15,180.48	17,723.10	1	0.00
425	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	12,303.75	8,656.36	0	0.00
328	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	14,425.44	9,072.90	1	0.00

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142	CUSIP # 835699307 SONY CORPORATION ADR	14,356.20	9,504.92	1	0.00
904	CUSIP # 867224107 SUNCOR ENERGY INC	15,169.12	17,190.85	1	0.00
305	CUSIP # 89151E109 TOTAL SA SPON ADR	12,782.55	14,220.57	0	203.96
481	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	11,986.52	12,139.90	0	0.00
632	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	13,177.20	10,540.71	1	0.00
47	CUSIP # G1151C101 ACCENTURE PLC	12,276.87	9,378.02	0	0.00
45	CUSIP # G5494J103 LINDE PLC	11,857.95	9,115.72	0	0.00
		378,161.48	330,491.58	14	561.35
MUTUAL FUNDS - FIXED INCOME					
1,614	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	46,547.76	44,261.30	2	0.00
174	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	22,211.10	20,306.05	1	0.00
406	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	56,080.78	53,135.17	2	0.00
180	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	21,591.00	20,553.65	1	0.00

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655	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	32,861.35	32,784.40	1	0.00
1,468	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	45,845.64	41,594.81	2	0.00
		225,137.63	212,635.38	9	0.00
MUTUAL FUNDS - EQUITY					
1,468	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	79,095.84	79,066.14	3	0.00
551	CUSIP # 78463V107 SPDR GOLD TRUST	98,276.36	83,288.08	4	0.00
5,815	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	291,389.65	240,712.20	11	0.00
		468,761.85	403,066.42	18	0.00



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SHORT TERM INVESTMENTS					
114,967.85	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	114,967.85	114,967.85	4	0.00
		114,967.85	114,967.85	4	0.00
COMMON STOCK					
103	CUSIP # 000957100 ABM INDUSTRIES INC	3,897.52	3,627.30	0	0.00
345	CUSIP # 00206R102 AT&T INC	9,922.20	10,856.83	0	0.00
39	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	10,655.58	8,749.72	0	52.26
8	CUSIP # 02079K305 ALPHABET INC	14,021.12	10,548.92	1	0.00
25	CUSIP # 023436108 AMEDISYS INC	7,333.25	3,713.08	0	0.00
248	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	4,977.36	2,590.77	0	34.10
54	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	5,190.48	5,314.01	0	0.00
36	CUSIP # 036752103 ANTHEM INC	11,559.24	10,279.34	0	0.00
51	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	3,918.33	2,332.64	0	0.00
51	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	7,432.74	2,550.40	0	0.00

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84	CUSIP # 053015103 AUTO DATA PROCESSING INC.	14,800.80	13,175.73	1	78.12
10	CUSIP # 053332102 AUTOZONE INC	11,854.40	9,991.38	0	0.00
88	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	4,723.84	2,081.48	0	0.00
101	CUSIP # 062540109 BANK OF HAWAII CORP	7,738.62	6,487.06	0	0.00
173	CUSIP # 06417N103 BANK OZK	5,409.71	4,118.18	0	0.00
47	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	10,897.89	9,515.94	0	0.00
104	CUSIP # 086516101 BEST BUY INC	10,378.16	6,200.07	0	57.20
125	CUSIP # 104674106 BRADY CORP CL A	6,602.50	5,618.58	0	0.00
197	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	12,219.91	12,084.63	0	96.53
96	CUSIP # 12514G108 CDW CORP OF DELAWARE	12,651.84	10,619.66	0	0.00
59	CUSIP # 125523100 CIGNA CORP	12,282.62	10,927.18	0	0.00
402	CUSIP # 12653C108 CNX RESOURCES CORP	4,341.60	2,812.38	0	0.00
165	CUSIP # 15135B101 GENTENE CORPORATION	9,904.95	9,976.27	0	0.00
103	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	3,741.99	2,636.17	0	0.00

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139	CUSIP # 166764100 CHEVRON CORP	11,738.55	12,675.59	0	0.00
197	CUSIP # 171798101 CIMAREX ENERGY CO	7,389.47	3,536.38	0	0.00
35	CUSIP # 172908105 CINTAS CORP	12,371.10	6,681.87	0	0.00
143	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	11,718.85	8,702.89	0	0.00
90	CUSIP # 19247A100 COHEN & STEERS INC	6,687.00	4,790.72	0	0.00
67	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	5,854.46	5,969.83	0	0.00
33	CUSIP # 20602D101 CONCENTRIX CORP	3,257.10	13.97	0	0.00
110	CUSIP # 20605P101 CONCHO RESOURCES INC	6,418.50	6,117.09	0	0.00
299	CUSIP # 20825C104 CONOCO/PHILLIPS	11,957.01	11,812.21	0	0.00
110	CUSIP # 217204106 COPART INC	13,997.50	8,875.40	1	0.00
33	CUSIP # 22160K105 COSTCO WHOLESALE CORP	12,433.74	9,519.28	0	0.00
47	CUSIP # 231021106 CUMMINS INC	10,673.70	8,286.62	0	0.00
60	CUSIP # 231561101 CURTISS WRIGHT CORP	6,981.00	6,858.86	0	0.00
62	CUSIP # 23331A109 D R HORTON INC	4,273.04	2,571.93	0	0.00

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56	CUSIP # 237194105 DARDEN RESTAURANTS INC	6,670.72	2,801.24	0	0.00
52	CUSIP # 244199105 DEERE & CO	13,990.60	8,313.77	1	39.52
323	CUSIP # 247361702 DELTA AIR LINES INC	12,987.83	12,153.10	0	0.00
157	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	7,598.80	4,652.18	0	0.00
79	CUSIP # 253393102 DICKS SPORTING GOODS INC	4,440.59	1,671.90	0	0.00
101	CUSIP # 254067101 DILLARDS INC	6,368.05	2,840.69	0	15.15
88	CUSIP # 254543101 DIODES INC	6,204.00	4,234.19	0	0.00
55	CUSIP # 256677105 DOLLAR GENERAL CORP	11,566.50	8,122.09	0	0.00
110	CUSIP # 26441C204 DUKE ENERGY CORPORATION	10,071.60	9,744.63	0	0.00
284	CUSIP # 26875P101 EOG RESOURCES INC	14,163.08	11,871.11	1	0.00
137	CUSIP # 268948106 EAGLE BANCORP INC	5,658.10	5,133.00	0	0.00
76	CUSIP # 285512109 ELECTRONIC ARTS INC	10,913.60	8,501.62	0	0.00
70	CUSIP # 29084Q100 EMCOR GROUP INC	6,402.20	5,373.60	0	0.00
55	CUSIP # 29355A107 ENPHASE ENERGY INC	9,650.85	2,016.29	0	0.00

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15	CUSIP # 29444U700 EQUINIX INC	10,712.70	9,145.87	0	0.00
138	CUSIP # 294628102 EQUITY COMMONWEALTH	3,764.64	4,243.84	0	0.00
27	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	6,631.20	4,774.36	0	0.00
198	CUSIP # 30161Q104 EXELIXIS INC	3,973.86	3,567.14	0	0.00
65	CUSIP # 302130109 EXPEDITORS INTL WASH INC	6,182.15	4,706.11	0	0.00
71	CUSIP # 30214U102 EXPONENT INC	6,392.13	4,964.90	0	0.00
91	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	4,698.33	4,935.66	0	0.00
14	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	8,039.78	5,970.82	0	6.58
49	CUSIP # 34959E109 FORTINET INC	7,277.97	5,221.07	0	0.00
55	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	6,804.05	4,542.59	0	0.00
225	CUSIP # 371901109 GENTEX CORP	7,634.25	5,260.31	0	0.00
119	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	7,761.18	6,332.51	0	0.00
9	CUSIP # 384637104 GRAHAM HOLDINGS CO	4,800.42	4,178.97	0	0.00
93	CUSIP # 40412C101 HCA HOLDINGS INC	15,294.78	8,941.30	1	25.11

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82	CUSIP # 427866108 HERSHEY CO	12,491.06	11,569.17	0	0.00
201	CUSIP # 440452100 HORMEL FOODS CORP	9,368.61	9,105.63	0	0.00
426	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	6,232.38	5,655.58	0	0.00
84	CUSIP # 441593100 HOULIHAN LOKEY INC	5,647.32	4,231.33	0	0.00
73	CUSIP # 443320106 HUB GROUP INC CL A	4,161.00	3,165.34	0	0.00
24	CUSIP # 444859102 HUMANA INC	9,846.48	8,691.91	0	15.00
89	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	6,772.01	4,060.02	0	0.00
48	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	4,892.64	1,825.90	0	0.00
191	CUSIP # 458140100 INTEL CORPORATION	9,515.62	9,604.23	0	0.00
134	CUSIP # 458334109 INTER PARFUMS	8,105.66	6,693.62	0	0.00
105	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	6,396.60	4,945.85	0	0.00
342	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	8,043.84	6,798.88	0	0.00
39	CUSIP # 466032109 J&J SNACK FOODS	6,059.43	5,384.75	0	22.43
418	CUSIP # 477143101 JETBLUE AIRWAYS CORP	6,077.72	4,725.80	0	0.00

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115	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	4,809.30	3,807.72	0	0.00
251	CUSIP # 49926D109 KNOWLES CORP	4,625.93	4,641.19	0	0.00
22	CUSIP # 50187A107 LHC GROUP LLC	4,693.04	2,523.61	0	0.00
57	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	10,774.14	10,675.56	0	0.00
33	CUSIP # 513847103 LANCASTER COLONY CORP	6,063.09	4,989.27	0	0.00
48	CUSIP # 515098101 LANDSTAR SYSTEMS INC	6,463.68	5,166.58	0	0.00
58	CUSIP # 526057104 LENNAR CORPORATION	4,421.34	2,724.74	0	0.00
81	CUSIP # 532457108 LILLY ELI & COMPANY	13,676.04	10,886.01	1	0.00
19	CUSIP # 536797103 LITHIA MOTORS INC	5,560.73	1,644.02	0	0.00
31	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	11,004.38	11,829.16	0	0.00
78	CUSIP # 552676108 MDC HOLDINGS INC	3,790.80	2,459.81	0	0.00
75	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	6,329.25	4,929.20	0	0.00
256	CUSIP # 556269108 STEVEN MADDEN LTD	9,041.92	5,974.94	0	0.00
74	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	6,581.56	4,768.08	0	0.00

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1,177	CUSIP # 565849106 MARATHON OIL CORPORATION	7,850.59	4,368.46	0	0.00
12	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	6,846.72	4,059.95	0	0.00
457	CUSIP # 576485205 MATADOR RESOURCES CO	5,511.42	1,547.66	0	0.00
86	CUSIP # 577933104 MAXIMUS INC	6,294.34	5,895.72	0	0.00
209	CUSIP # 595112103 MICRON TECHNOLOGY INC	15,712.62	9,007.12	1	0.00
48	CUSIP # 608190104 MOHAWK INDUSTRIES INC	6,765.60	4,611.77	0	0.00
31	CUSIP # 60855R100 MOLINA HEALTHCARE INC	6,593.08	4,094.15	0	0.00
147	CUSIP # 61174X109 MONSTER BEVERAGE CORP	13,594.56	9,438.79	1	0.00
550	CUSIP # 626717102 MURPHY OIL CORP	6,655.00	4,027.22	0	0.00
191	CUSIP # 629377508 NRG ENERGY INC	7,172.05	6,523.45	0	0.00
1	CUSIP # 62944T105 NVR INC	4,079.86	3,284.28	0	0.00
72	CUSIP # 635017106 NATIONAL BEVERAGE	6,112.80	3,380.18	0	432.00
17	CUSIP # 651587107 NEWMARKET CORP	6,770.93	7,241.24	0	32.30
157	CUSIP # 651639106 NEWMONT MINING CORP	9,402.73	7,703.41	0	0.00

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38	CUSIP # 666807102 NORTHROP GRUMMAN CORP	11,579.36	11,922.37	0	0.00
105	CUSIP # 670346105 NUCOR CORPORATION	5,584.95	4,817.99	0	42.53
317	CUSIP # 680223104 OLD REPUBLIC INTL CORP	6,248.07	5,955.72	0	0.00
115	CUSIP # 681919106 OMNICOM GROUP INC	7,172.55	7,553.78	0	74.75
447	CUSIP # 682680103 ONEOK INC	17,155.86	10,000.44	1	0.00
64	CUSIP # 688239201 OSHKOSH CORPORATION	5,508.48	5,215.48	0	0.00
323	CUSIP # 69327R101 PDC ENERGY INC	6,631.19	2,712.61	0	0.00
78	CUSIP # 693656100 PVH CORP	7,323.42	2,434.13	0	0.00
116	CUSIP # 693718108 PACCAR INC	10,008.48	8,973.15	0	81.20
178	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	5,576.74	4,704.07	0	0.00
278	CUSIP # 695263103 PACWEST BANCORP	7,061.20	6,062.27	0	0.00
506	CUSIP # 701877102 PARSLEY ENERGY INC	7,185.20	3,728.82	0	0.00
85	CUSIP # 713448108 PEPSICO INC	12,605.50	11,398.49	0	86.91
164	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	7,808.04	4,862.09	0	0.00

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272	CUSIP # 717081103 PFIZER INC	10,012.32	8,613.92	0	0.00
194	CUSIP # 718546104 PHILLIPS 66	13,568.36	11,755.21	1	0.00
383	CUSIP # 72147K108 PILGRIMS PRIDE CORP	7,510.63	8,047.28	0	0.00
113	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	12,869.57	10,740.74	0	62.15
70	CUSIP # 729132100 PLEXUS CORP	5,474.70	4,539.82	0	0.00
77	CUSIP # 74144T108 T ROWE PRICE GROUP INC	11,657.03	9,484.09	0	0.00
78	CUSIP # 741511109 PRICESMART INC	7,105.02	4,833.65	0	0.00
51	CUSIP # 74460D109 PUBLIC STORAGE INC	11,777.43	11,035.09	0	0.00
101	CUSIP # 745867101 PULTEGROUP INC	4,355.12	2,545.20	0	14.14
22	CUSIP # 74838J101 QUIDEL CORP	3,952.30	2,017.38	0	0.00
40	CUSIP # 758750103 REGAL BELOIT CORP	4,912.40	3,314.49	0	12.00
17	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	8,212.87	7,636.33	0	0.00
46	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	5,508.50	4,214.19	0	0.00
108	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	6,747.84	5,363.26	0	0.00

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124	CUSIP # 778296103 ROSS STORES INC	15,228.44	11,382.08	1	0.00
109	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	4,514.78	2,708.53	0	0.00
39	CUSIP # 78709Y105 SAIA INC	7,051.20	3,232.31	0	0.00
540	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	7,041.60	4,243.93	0	0.00
43	CUSIP # 800013104 SANDERSON FARMS INC	5,684.60	5,090.96	0	0.00
102	CUSIP # 806407102 HENRY SCHEIN INC	6,819.72	6,416.35	0	0.00
56	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	5,233.20	4,174.93	0	0.00
33	CUSIP # 833034101 SNAP-ON INC	5,647.62	4,775.67	0	0.00
261	CUSIP # 844741108 SOUTHWEST AIRLINES	12,165.21	11,658.66	0	0.00
237	CUSIP # 848577102 SPIRIT AIRLINES INC	5,794.65	2,811.99	0	0.00
160	CUSIP # 858119100 STEEL DYNAMICS INC	5,899.20	4,581.26	0	40.00
48	CUSIP # 858586100 STEPAN CO	5,727.36	4,836.69	0	0.00
56	CUSIP # 863667101 STRYKER CORP	13,722.24	10,525.27	1	35.28
109	CUSIP # 871237103 SYKES ENTERPRISES INC	4,106.03	3,740.81	0	0.00

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33	CUSIP # 87162W100 SYNNEX CORPORATION	2,687.52	2,775.51	0	0.00
187	CUSIP # 871829107 SYSCO CORPORATION	13,886.62	9,170.77	1	0.00
206	CUSIP # 872540109 TJX COMPANIES INC	14,067.74	10,566.20	1	0.00
87	CUSIP # 872590104 T-MOBILE US INC	11,731.95	7,380.69	0	0.00
204	CUSIP # 87265H109 TRI POINTE GROUP INC	3,519.00	2,272.71	0	0.00
37	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	7,688.23	4,528.67	0	0.00
46	CUSIP # 875372203 TANDEM DIABETES CARE INC	4,401.28	2,886.01	0	0.00
74	CUSIP # 87612E106 TARGET CORPORATION	13,063.22	8,053.60	0	0.00
206	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	3,825.42	5,228.35	0	0.00
59	CUSIP # 88162G103 TETRA TECH INC	6,831.02	4,989.70	0	0.00
79	CUSIP # 882681109 TEXAS ROADHOUSE	6,174.64	3,684.07	0	0.00
214	CUSIP # 90184L102 TWITTER INC	11,588.10	7,104.49	0	0.00
166	CUSIP # 902494103 TYSON FOODS INC CL A	10,697.04	10,355.25	0	0.00
89	CUSIP # 90278Q108 UFP INDUSTRIES INC	4,943.95	3,358.94	0	0.00

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26	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	7,466.16	6,345.42	0	0.00
26	CUSIP # 904708104 UNIFIRST CORP	5,503.94	4,098.33	0	6.50
128	CUSIP # 911684108 US CELLULAR	3,928.32	4,728.40	0	0.00
481	CUSIP # 912909108 UNITED STATES STEEL CORP	8,066.37	4,190.35	0	0.00
37	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	12,975.16	9,142.94	0	0.00
171	CUSIP # 917047102 URBAN OUTFITTERS INC	4,377.60	3,219.38	0	0.00
44	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	10,398.96	9,720.39	0	0.00
228	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	4,721.88	4,405.09	0	0.00
27	CUSIP # 929236107 WD-40 CO	7,173.36	5,190.43	0	0.00
83	CUSIP # 931142103 WAL-MART STORES INC	11,964.45	9,897.55	0	44.82
277	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	11,046.76	12,431.20	0	0.00
70	CUSIP # 93148P102 WALKER & DUNLOP INC	6,441.40	4,068.05	0	0.00
25	CUSIP # 942622200 WATSCO INC CL A	5,663.75	4,501.80	0	0.00
61	CUSIP # 969904101 WILLIAMS-SONOMA INC	6,212.24	2,687.81	0	0.00

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23	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	8,839.59	5,384.29	0	0.00
164	CUSIP # 989701107 ZIONS BANCORPORATION	7,124.16	5,704.98	0	0.00
		1,442,428.31	1,108,829.39	55	1,406.58
FOREIGN STOCK					
65	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	11,894.35	8,946.79	0	0.00
253	CUSIP # 064149107 BANK OF NOVA SCOTIA	13,672.12	12,474.46	1	0.00
302	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	11,321.98	10,922.99	0	202.96
103	CUSIP # 12637N204 CSL LTD SPONSORED ADR	11,345.45	10,070.85	0	0.00
57	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	11,609.19	9,422.94	0	0.00
696	CUSIP # 26874R108 ENI SPA (ADR)	14,337.60	16,726.47	1	0.00
812	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	13,333.04	13,636.49	1	0.00
153	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	11,897.28	10,272.44	0	82.55
452	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	10,927.10	9,970.32	0	0.00
458	CUSIP # 438128308 HONDA MOTORS LTD ADR	12,938.50	11,964.79	0	71.88

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212	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	12,190.00	8,848.33	0	0.00
747	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	11,981.88	11,492.57	0	0.00
836	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	12,406.24	12,332.40	0	0.00
161	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	12,260.15	8,323.64	0	0.00
450	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	13,369.50	11,364.71	1	0.00
152	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	12,239.04	7,700.73	0	0.00
480	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	12,336.00	10,795.51	0	0.00
154	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	10,756.90	8,419.10	0	0.00
174	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	13,088.28	9,106.12	0	0.00
245	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	10,740.80	10,156.88	0	0.00
432	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	15,180.48	17,723.10	1	0.00
425	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	12,303.75	8,656.36	0	0.00
328	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	14,425.44	9,072.90	1	0.00

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142	CUSIP # 835699307 SONY CORPORATION ADR	14,356.20	9,504.92	1	0.00
904	CUSIP # 867224107 SUNCOR ENERGY INC	15,169.12	17,190.85	1	0.00
305	CUSIP # 89151E109 TOTAL SA SPON ADR	12,782.55	14,220.57	0	203.96
481	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	11,986.52	12,139.90	0	0.00
632	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	13,177.20	10,540.71	1	0.00
47	CUSIP # G1151C101 ACCENTURE PLC	12,276.87	9,378.02	0	0.00
45	CUSIP # G5494J103 LINDE PLC	11,857.95	9,115.72	0	0.00
		378,161.48	330,491.58	14	561.35
MUTUAL FUNDS - FIXED INCOME					
1,614	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	46,547.76	44,261.30	2	0.00
174	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	22,211.10	20,306.05	1	0.00
406	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	56,080.78	53,135.17	2	0.00
180	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	21,591.00	20,553.65	1	0.00

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XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
655	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	32,861.35	32,784.40	1	0.00
1,468	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	45,845.64	41,594.81	2	0.00
		225,137.63	212,635.38	9	0.00
MUTUAL FUNDS - EQUITY					
1,468	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	79,095.84	79,066.14	3	0.00
551	CUSIP # 78463V107 SPDR GOLD TRUST	98,276.36	83,288.08	4	0.00
5,815	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	291,389.65	240,712.20	11	0.00
		468,761.85	403,066.42	18	0.00

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
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,906.85	0.00		0.00
			0.00	1,471.42	0.00	0.00	0.00
CANADIAN DOLLAR							
CANADA							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	34,981.30	0.00		0.00
			0.00	27,458.00	0.00	0.00	0.00
DANISH KRONE							
DENMARK							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	58,057.16	0.00		0.00
			0.00	9,543.38	0.00	0.00	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-55,091.00	0.00	-55,091.00		0.00
			-67,464.75	0.00	-67,406.60	-0.02	58.15
	DIVIDENDS RECEIVABLE RECLAIM		0.00	146,605.24	0.00		0.00
			0.00	179,378.86	0.00	0.00	0.00
	NON-BASE CURRENCY		29,773.32	0.00	29,773.32		0.00
			36,607.54	0.00	36,429.15	0.01	-178.39

Shares/Par Security ID Description Link Ref	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 EURO CURRENCY UNIT						
		-25,317.68	146,605.24	-25,317.68		0.00
		-30,857.21	179,378.86	-30,977.45	-0.01	-120.24
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT						
		-25,317.68	146,605.24	-25,317.68		0.00
		-30,857.21	179,378.86	-30,977.45	-0.01	-120.24
NEW TAIWAN DOLLAR						
TAIWAN						
NON-BASE CURRENCY		7,370,040.00	0.00	7,370,040.00		0.00
		261,675.62	0.00	262,297.67	0.08	622.05
NORWEGIAN KRONE						
NORWAY						
DIVIDENDS RECEIVABLE RECLAIM		0.00	84,391.82	0.00		0.00
		0.00	9,856.62	0.00	0.00	0.00
POUND STERLING						
UNITED KINGDOM						
NON-BASE CURRENCY		20,771.85	0.00	20,771.85		0.00
		27,680.75	0.00	28,394.08	0.01	713.33
DIVIDENDS RECEIVABLE RECLAIM		0.00	492.17	0.00		0.00
		0.00	672.77	0.00	0.00	0.00
SUBTOTAL POUND STERLING						
		20,771.85	492.17	20,771.85		0.00
		27,680.75	672.77	28,394.08	0.01	713.33
TOTAL CASH & CASH EQUIVALENTS POUND STERLING						
		20,771.85	492.17	20,771.85		0.00
		27,680.75	672.77	28,394.08	0.01	713.33
SOUTH AFRICAN RAND						
SOUTH AFRICA						



Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
	NON-BASE CURRENCY		340.03	0.00	340.03		0.00
			22.47	0.00	23.15	0.00	0.68
SOUTH KOREAN WON							
SOUTH KOREA							
	NON-BASE CURRENCY		37,476,939.00	0.00	37,476,939.00		0.00
			34,259.84	0.00	34,499.62	0.01	239.78
SWISS FRANC							
SWITZERLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	11,500.86	0.00		0.00
			0.00	13,010.75	0.00	0.00	0.00
TURKISH LIRA							
TURKEY							
	NON-BASE CURRENCY		40,185.45	0.00	40,185.45		0.00
			5,074.88	0.00	5,406.72	0.00	331.84
U.S. DOLLAR							
UNITED STATES							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,786.10	0.00		0.00
			0.00	1,786.10	0.00	0.00	0.00
	FFX CONTRACTS RECEIVABLE		67,464.75	0.00	67,464.75		0.00
			67,464.75	0.00	67,464.75	0.02	0.00



Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED		-4,325.88	0.00	-4,325.88		0.00
		-4,325.88	0.00	-4,325.88	0.00	0.00
PAYABLE FOR CUSTODIAN FEES		-32,050.19	0.00	-32,050.19		0.00
		-32,050.19	0.00	-32,050.19	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-14,616.68	0.00	-14,616.68		0.00
		-14,616.68	0.00	-14,616.68	0.00	0.00
MSC PAYABLE - CLASS C1		-43,933.87	0.00	-43,933.87		0.00
		-43,933.87	0.00	-43,933.87	-0.01	0.00
CASH		7,411.21	0.00	7,411.21		0.00
		7,411.21	0.00	7,411.21	0.00	0.00
REBATE RECEIVABLE		82,259.80	0.00	82,259.80		0.00
		82,259.80	0.00	82,259.80	0.02	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-7,500.08	0.00	-7,500.08		0.00
		-7,500.08	0.00	-7,500.08	0.00	0.00
4,013,572.040 BLACKROCK LIQ T FUND INSTL	100.0000	4,013,572.04	143.92	4,013,572.04		0.00
996229696 VAR RT 12/31/2049 DD 01/31/12	100.0000	4,013,572.04	143.92	4,013,572.04	1.17	0.00
SUBTOTAL UNITED STATES		4,068,281.10	1,930.02	4,068,281.10		0.00
		4,068,281.10	1,930.02	4,068,281.10	1.19	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		4,068,281.10	1,930.02	4,068,281.10		0.00
		4,068,281.10	1,930.02	4,068,281.10	1.19	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		4,366,137.45	243,321.82	4,367,924.89	1.28	1,787.44
PREFERRED SECURITIES						
EURO CURRENCY UNIT						
GERMANY						
113,818.000 SCHAEFFLER AG	6.8350	700,549.82	0.00	777,946.03		77,396.21
EDBZ1DNL8	8.3630	757,889.82	0.00	951,855.87	0.28	193,966.05
EQUITY						
AUSTRALIAN DOLLAR						
AUSTRALIA						
227,809.000 FORTESCUE METALS GROUP LTD	23.4300	2,859,003.13	0.00	5,337,564.87		2,478,561.74
AA6086257	18.0798	1,833,621.66	0.00	4,118,731.93	1.20	2,285,110.27
9,425.000 CSL LTD	283.1800	2,844,842.00	0.00	2,668,971.50		-175,870.50
AA6185497	218.5158	1,824,539.42	0.00	2,059,511.86	0.60	234,972.44
87,213.000 BLUESCOPE STEEL LTD	17.4800	1,514,780.82	0.00	1,524,483.24		9,702.42
AA6533233	13.4884	1,141,420.42	0.00	1,176,367.49	0.34	34,947.07
SUBTOTAL AUSTRALIA		7,218,625.95	0.00	9,531,019.61		2,312,393.66
		4,799,581.50	0.00	7,354,611.28	2.14	2,555,029.78
TOTAL EQUITY AUSTRALIAN DOLLAR		7,218,625.95	0.00	9,531,019.61		2,312,393.66
		4,799,581.50	0.00	7,354,611.28	2.14	2,555,029.78
BRAZIL REAL						
BRAZIL						
105,031.000 CPFL ENERGIA SA	32.5500	3,260,563.79	0.00	3,418,759.05		158,195.26
LBB031NN1	6.2666	607,633.96	0.00	658,187.80	0.19	50,553.84

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
192,094.000 QUALICORP CONSULTORIA E CORRET LBB4LHBQ4	34.9800 6.7344	6,081,978.30 1,112,966.21	0.00 0.00	6,719,448.12 1,293,644.47	0.38	637,469.82 180,678.26
79,715.000 CIA DE SANEAMENTO DO PARANA LBBF0WB71	26.0000 5.0056	2,502,257.67 466,317.11	0.00 0.00	2,072,590.00 399,020.06	0.12	-429,667.67 -67,297.05
SUBTOTAL BRAZIL		11,844,799.76	0.00	12,210,797.17		365,997.41
		2,186,917.28	0.00	2,350,852.33	0.69	163,935.05
TOTAL EQUITY BRAZIL REAL		11,844,799.76	0.00	12,210,797.17		365,997.41
		2,186,917.28	0.00	2,350,852.33	0.69	163,935.05
CANADIAN DOLLAR						
CANADA						
103,498.000 ALIMENTATION COUCHE-TARD INC NC2011640	43.3800 34.0502	4,368,040.98 3,176,846.83	0.00 0.00	4,489,743.24 3,524,131.27	1.03	121,702.26 347,284.44
50,040.000 BANK OF MONTREAL NC2076007	96.7800 75.9655	3,206,784.83 2,293,635.83	0.00 0.00	4,842,871.20 3,801,311.77	1.11	1,636,086.37 1,507,675.94
20,786.000 BANK OF NOVA SCOTIA NC2076288	68.8000 54.0031	1,038,676.41 737,879.74	0.00 0.00	1,430,076.80 1,122,509.26	0.33	391,400.39 384,629.52
9,647.000 CANADIAN NATIONAL RAILWAY CO NC2180635	139.9400 109.8430	1,158,860.35 859,146.94	0.00 0.00	1,350,001.18 1,059,655.56	0.31	191,140.83 200,508.62
18,215.000 MAGNA INTL INC NC2554474	90.1100 70.7300	1,445,680.83 1,131,869.90	0.00 0.00	1,641,353.65 1,288,346.66	0.38	195,672.82 156,476.76



Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,256.000 ROYAL BANK OF CANADA NC2754389	104.5900 82.0958	1,511,004.84 1,183,014.16	0.00 0.00	1,491,035.04 1,170,357.17	0.34	-19,969.80 -12,656.99
2,322.000 TOPICUS.COM INC NC9UU6HR1 SUB VTG	46.5314 36.5239	11,178.55 8,693.85	0.00 0.00	108,046.00 84,808.48	0.02	96,867.45 76,114.63
1,249.000 CONSTELLATION SOFTWARE INC NCB15C4L4	1,652.9200 1,297.4254	1,823,989.64 1,295,769.29	1,352.54 1,061.65	2,064,497.08 1,620,484.36	0.47	240,507.44 324,715.07
72,939.000 CI FINANCIAL INC NCB3KT0S5	15.7800 12.3862	1,317,424.22 973,202.50	11,159.67 8,759.98	1,150,977.42 903,435.97	0.26	-166,446.80 -69,766.53
129,118.000 SUPERIOR PLUS CORP NCB3KT0S8	12.1800 9.5604	1,591,380.71 1,212,003.34	6,585.02 5,169.03	1,572,657.24 1,234,424.83	0.36	-18,723.47 22,421.49
SUBTOTAL CANADA		17,473,021.36 12,872,062.38	19,097.23 14,990.66	20,141,258.85 15,809,465.33	4.61	2,668,237.49 2,937,402.95
TOTAL EQUITY CANADIAN DOLLAR		17,473,021.36 12,872,062.38	19,097.23 14,990.66	20,141,258.85 15,809,465.33	4.61	2,668,237.49 2,937,402.95
CHILEAN PESO						
CHILE						
20,635,142.000 ENEL AMERICAS SA LC2299452	116.0100 0.1633	2,276,659,179.00 2,819,064.38	0.00 0.00	2,393,882,823.42 3,369,294.32	0.98	117,223,644.42 550,229.94
DANISH KRONE						
DENMARK						

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,330.000 DSV PANALPINA A/S SDB1WT5G0	1,020.0000 167.6666	6,714,064.69 1,061,168.27	0.00 0.00	6,456,600.00 1,061,329.83	0.31	-257,464.69 161.56
81,343.000 NOVO NORDISK A/S SDBHC8X98	426.6500 70.1323	35,730,482.79 5,274,461.07	0.00 0.00	34,704,990.95 5,704,773.72	1.67	-1,025,491.84 430,312.65
SUBTOTAL DENMARK		42,444,547.48	0.00	41,161,590.95		-1,282,956.53
		6,335,629.34	0.00	6,766,103.55	1.98	430,474.21
TOTAL EQUITY DANISH KRONE		42,444,547.48	0.00	41,161,590.95		-1,282,956.53
		6,335,629.34	0.00	6,766,103.55	1.98	430,474.21
EURO CURRENCY UNIT						
BELGIUM						
13,140.000 UCB SA EB5596995	84.4800 103.3655	1,088,254.80 1,177,328.45	0.00 0.00	1,110,067.20 1,358,222.72	0.40	21,812.40 180,894.27
FINLAND						
25,588.000 FORTUM OYJ SF5579559	19.7000 24.1039	381,772.96 413,021.08	0.00 0.00	504,083.60 616,771.49	0.18	122,310.64 203,750.41
113,500.000 TOKMANNI GROUP CORP SFB3CWG8	16.2400 19.8705	1,182,670.00 1,279,471.54	0.00 0.00	1,843,240.00 2,255,296.30	0.66	660,570.00 975,824.76
SUBTOTAL FINLAND		1,564,442.96	0.00	2,347,323.60		782,880.64
		1,692,492.62	0.00	2,872,067.79	0.84	1,179,575.17
FRANCE						
11,802.000 CAPGEMINI SE EF4163434	126.8000 155.1461	962,335.08 1,041,102.21	0.00 0.00	1,496,493.60 1,831,034.74	0.54	534,158.52 789,932.53

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,967.000 CIE GENERALE DES ETABLISSEMENT EF4588366	104.9500 128.4116	949,326.21 1,149,396.70	0.00 0.00	941,086.65 1,151,466.57	0.34	-8,239.56 2,069.87
9,167.000 SCHNEIDER ELECTRIC SE EF4834109	118.3000 144.7460	716,309.38 774,939.30	0.00 0.00	1,084,456.10 1,326,886.26	0.39	368,146.72 551,946.96
8,111.000 SANOFI EF5671732	78.7000 96.2934	707,441.42 765,345.50	0.00 0.00	638,335.70 781,035.65	0.23	-69,105.72 15,690.15
24,479.000 BNP PARIBAS SA EF7309687	43.1050 52.7411	892,871.58 1,057,204.60	0.00 0.00	1,055,167.30 1,291,049.95	0.38	162,295.72 233,845.35
20,724.000 IPSEN SA EFB0R7JF3	67.9000 83.0790	1,386,435.60 1,499,915.35	0.00 0.00	1,407,159.60 1,721,730.13	0.50	20,724.00 221,814.78
32,170.000 TOTAL SE EFB15C551	35.3000 43.1913	1,073,050.55 1,270,545.51	0.00 0.00	1,135,601.00 1,389,464.60	0.41	62,550.45 118,919.09
4,140.000 GERARD PERRIER INDUSTRIE SA EFB1BRLP9	69.0000 84.4250	240,948.00 260,669.60	0.00 0.00	285,660.00 349,519.29	0.10	44,712.00 88,849.69
SUBTOTAL FRANCE		6,928,717.82 7,819,118.77	0.00 0.00	8,043,959.95 9,842,187.19	2.89	1,115,242.13 2,023,068.42
GERMANY						
16,286.000 CONTINENTAL AG ED4598584	121.2500 148.3554	1,806,246.26 2,186,912.66	0.00 0.00	1,974,677.50 2,416,116.66	0.71	168,431.24 229,204.00

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
88,068.000 DEUTSCHE POST AG ED4617855	40.5000 49.5538	2,369,029.20 2,562,934.24	0.00 0.00	3,566,754.00 4,364,101.86	1.28	1,197,724.80 1,801,167.62
33,284.000 MERCK KGAA ED4741846	140.3500 171.7252	3,485,030.85 3,816,014.01	0.00 0.00	4,671,409.40 5,715,702.97	1.67	1,186,378.55 1,899,688.96
6,648.000 HOCHTIEF AG ED5108664	79.5500 97.3334	437,106.00 472,883.13	0.00 0.00	528,848.40 647,072.46	0.19	91,742.40 174,189.33
11,066.000 ALLIANZ SE ED5231482	200.7000 245.5665	1,973,541.58 2,214,214.98	0.00 0.00	2,220,946.20 2,717,438.72	0.79	247,404.62 503,223.74
4,969.000 RHEINMETALL AG ED5334583	86.5800 105.9350	319,307.94 345,443.30	0.00 0.00	430,216.02 526,390.81	0.15	110,908.08 180,947.51
23,943.000 DAIMLER AG ED5529026	57.7900 70.7090	1,148,904.36 1,350,512.08	0.00 0.00	1,383,665.97 1,692,984.50	0.49	234,761.61 342,472.42
8,458.000 SIEMENS AG ED5727976	117.5200 143.7916	888,038.87 1,041,714.00	0.00 0.00	993,984.16 1,216,189.32	0.36	105,945.29 174,475.32
347,414.000 DEUTSCHE TELEKOM AG ED5842353	14.9550 18.2982	4,738,726.96 5,126,591.76	0.00 0.00	5,195,576.37 6,357,047.47	1.86	456,849.41 1,230,455.71
111,078.000 FREENET AG EDB1SK0S8	17.1950 21.0389	1,745,299.64 1,979,541.04	0.00 0.00	1,909,986.21 2,336,963.63	0.68	164,686.57 357,422.59

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
223,163.000 TELEFONICA DEUTSCHLAND HOLDING	2.2550	601,870.52	0.00	503,232.57		-98,637.95
EDB7VG6L9	2.7591	651,133.62	0.00	615,730.21	0.18	-35,403.41
SUBTOTAL GERMANY		19,513,102.18	0.00	23,379,296.80		3,866,194.62
		21,747,894.82	0.00	28,605,738.61	8.36	6,857,843.79
GREECE						
42,475.000 HELLENIC TELECOMMUNICATIONS OR	13.1800	538,293.64	0.00	559,820.50		21,526.86
EH5051600	16.1264	639,627.41	0.00	684,968.37	0.20	45,340.96
ITALY						
266,967.000 IREN SPA	2.1260	570,775.38	0.00	567,571.84		-3,203.54
EI4783219	2.6013	617,493.34	0.00	694,452.52	0.20	76,959.18
3,431,319.000 A2A SPA	1.3045	4,052,046.77	0.00	4,476,155.64		424,108.87
EI5499138	1.5961	4,625,768.67	0.00	5,476,800.23	1.60	851,031.56
14,299.000 ACEA SPA	17.1500	243,083.00	0.00	245,227.85		2,144.85
EI5728122	20.9839	262,979.34	0.00	300,048.54	0.09	37,069.20
19,254.000 BUZZI UNICEM SPA	13.1200	174,826.32	0.00	252,612.48		77,786.16
EI5782285	16.0530	189,135.85	0.00	309,084.00	0.09	119,948.15
78,218.000 ENEL SPA	8.2760	513,577.36	0.00	647,332.17		133,754.81
EI7144567	10.1261	563,548.44	0.00	792,043.28	0.23	228,494.84
43,142.000 PRYSMIAN SPA	29.0800	1,032,793.57	0.00	1,254,569.36		221,775.79
EIB1W4V62	35.5808	1,222,879.23	0.00	1,535,028.34	0.45	312,149.11



Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL ITALY		6,587,102.40	0.00	7,443,469.34		856,366.94
		7,481,804.87	0.00	9,107,456.91	2.66	1,625,652.04
LUXEMBOURG						
39,799.000 APERAM SA	34.1400	984,388.57	0.00	1,358,737.86		374,349.29
ENB58C6H5	41.7720	1,168,635.55	0.00	1,662,483.71	0.49	493,848.16
NETHERLANDS						
393,268.000 POSTNL NV	2.7900	1,036,493.30	0.00	1,097,217.72		60,724.42
EN5481556	3.4137	1,227,064.09	0.00	1,342,500.74	0.39	115,436.65
1,125,556.000 KONINKLIJKE KPN NV	2.4870	2,502,792.06	0.00	2,799,257.77		296,465.71
EN5956078	3.0430	2,762,309.58	0.00	3,425,031.84	1.00	662,722.26
24,723.000 KONINKLIJKE PHILIPS NV	43.7800	1,061,321.22	0.00	1,082,372.94		21,051.72
EN5986620	53.5670	1,202,211.61	0.00	1,324,337.41	0.39	122,125.80
468,054.000 PHARMING GROUP NV	1.2720	515,158.77	0.00	595,364.69		80,205.92
ENB8RC746	1.5564	596,934.98	0.00	728,458.47	0.21	131,523.49
66,406.000 KONINKLIJKE AHOLD DELHAIZE NV	23.1100	1,593,319.72	0.00	1,534,642.66		-58,677.06
ENBD0Q396	28.2762	1,793,338.98	0.00	1,877,712.03	0.55	84,373.05
43,917.000 SIGNIFY NV	34.5300	915,499.59	0.00	1,516,454.01		600,954.42
ENBYY7VY9	42.2492	1,014,184.28	0.00	1,855,457.30	0.54	841,273.02
SUBTOTAL NETHERLANDS		7,624,584.66	0.00	8,625,309.79		1,000,725.13
		8,596,043.52	0.00	10,553,497.79	3.08	1,957,454.27
PORTUGAL						

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
97,207.000 GALP ENERGIA SGPS SA EPB1FW752	8.7540 10.7110	1,036,250.69 1,173,575.90	0.00 0.00	850,950.08 1,041,179.97	0.30	-185,300.61 -132,395.93
31,758.000 JERONIMO MARTINS SGPS SA EPB1Y1SQ0	13.8200 16.9095	435,402.19 471,039.87	0.00 0.00	438,895.56 537,010.66	0.16	3,493.37 65,970.79
SUBTOTAL PORTUGAL		1,471,652.88 1,644,615.77	0.00 0.00	1,289,845.64 1,578,190.63	0.46	-181,807.24 -66,425.14
SPAIN						
44,652.000 ENDESA SA EE5271783	22.3500 27.3463	889,467.84 962,270.78	25,317.68 30,977.45	997,972.20 1,221,068.89	0.36	108,504.36 258,798.11
189,470.000 TELEFONICA SA EE5732529	3.2450 3.9704	793,064.71 861,341.81	0.00 0.00	614,830.15 752,275.43	0.22	-178,234.56 -109,066.38
24,780.000 ENAGAS SA EE7383073	17.9650 21.9811	528,805.20 572,087.90	0.00 0.00	445,172.70 544,691.06	0.16	-83,632.50 -27,396.84
61,690.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	27.1500 33.2194	1,357,180.00 1,468,265.18	0.00 0.00	1,674,883.50 2,049,303.71	0.60	317,703.50 581,038.53
487,452.000 MAPFRE SA EEB1G40S5	1.5930 1.9491	741,902.07 802,626.76	0.00 0.00	776,511.04 950,100.08	0.28	34,608.97 147,473.32
189,470.000 TELEFONICA SA EEBM9GRD4 RTS	0.1803 0.2206	38,519.25 46,696.89	0.00 0.00	34,157.27 41,793.13	0.01	-4,361.98 -4,903.76

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL SPAIN		4,348,939.07	25,317.68	4,543,526.86		194,587.79
		4,713,289.32	30,977.45	5,559,232.30	1.63	845,942.98
UNITED KINGDOM						
104,992.000 CNH INDUSTRIAL NV	10.3250	943,979.53	0.00	1,084,042.40		140,062.87
EIBDSV2V8	12.6332	1,142,923.22	0.00	1,326,380.08	0.39	183,456.86
TOTAL EQUITY EURO CURRENCY UNIT		51,593,458.51	25,317.68	59,785,399.94		8,191,941.43
		57,823,774.32	30,977.45	73,150,426.10	21.40	15,326,651.78
HONG KONG DOLLAR						
CHINA						
725,350.000 ANHUI CONCH CEMENT CO LTD	48.5500	40,792,031.16	0.00	35,215,742.50		-5,576,288.66
FH6080391 HK/00914	6.2614	5,262,429.91	0.00	4,541,710.57	1.33	-720,719.34
453,907.000 LENOVO GROUP LTD	7.3200	1,920,027.34	0.00	3,322,599.24		1,402,571.90
FH6218082 HK/00992	0.9440	247,694.33	0.00	428,509.61	0.13	180,815.28
94,030.000 ENN ENERGY HOLDINGS LTD	113.8000	8,490,909.06	0.00	10,700,614.00		2,209,704.94
FH6333931 HK/02688	14.6766	1,095,375.03	0.00	1,380,038.82	0.40	284,663.79
4,982,756.000 PICC PROPERTY & CASUALTY CO LT	5.8700	33,109,377.47	0.00	29,248,777.72		-3,860,599.75
FH6706250 HK/02328	0.7570	4,271,612.77	0.00	3,772,161.92	1.10	-499,450.85
914,063.000 GREAT WALL MOTOR CO LTD	26.6000	10,272,070.85	0.00	24,314,075.80		14,042,004.95
FH6718255 HK/02333	3.4306	1,325,370.23	0.00	3,135,742.35	0.92	1,810,372.12
81,722.000 PING AN INSURANCE GROUP CO OF	95.0000	6,374,223.76	0.00	7,763,590.00		1,389,366.24
FHB01FLR9 HK/02318	12.2520	822,326.37	0.00	1,001,256.15	0.29	178,929.78



Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,268,437.000 COSCO SHIPPING HOLDINGS CO LTD FHB0B8Z16 HK/01919	9.3000 1.1994	8,899,778.44 1,148,225.16	0.00 0.00	11,796,464.10 1,521,368.62	0.44	2,896,685.66 373,143.46
1,277,149.000 CHINA COMMUNICATIONS SERVICES FHB1HVJ15 HK/00552	3.4200 0.4411	6,819,975.25 879,815.17	0.00 0.00	4,367,849.58 563,313.65	0.16	-2,452,125.67 -316,501.52
840,280.000 COUNTRY GARDEN HOLDINGS CO LTD FHB1VKYN8 HK/02007	10.7200 1.3825	8,270,138.53 1,066,909.86	0.00 0.00	9,007,801.60 1,161,719.87	0.34	737,663.07 94,810.01
243,325.000 SUNAC CHINA HOLDINGS LTD FHB4XRPN5 HK/01918	28.6500 3.6949	8,041,891.41 1,037,449.23	0.00 0.00	6,971,261.25 899,070.95	0.26	-1,070,630.16 -138,378.28
1,449,712.000 LOGAN GROUP CO LTD FHBH6X935 HK/03380	12.7000 1.6379	17,368,653.22 2,240,670.92	0.00 0.00	18,411,342.40 2,374,477.50	0.69	1,042,689.18 133,806.58
67,099.000 LIVZON PHARMACEUTICAL GROUP IN FHB34615 HK/01513	30.0500 3.8755	2,197,492.13 283,488.84	0.00 0.00	2,016,324.95 260,041.78	0.08	-181,167.18 -23,447.06
39,356.000 TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	564.0000 72.7381	17,946,664.21 2,315,388.63	0.00 0.00	22,196,784.00 2,862,679.06	0.84	4,250,119.79 547,290.43
1,022,976.000 CHINA VANKE CO LTD FHBN320P3 HK/02202	26.7500 3.4499	27,131,619.25 3,500,548.87	0.00 0.00	27,364,608.00 3,529,163.96	1.03	232,988.75 28,615.09
SUBTOTAL CHINA		197,634,852.08	0.00	212,697,835.14		15,062,983.06
		25,497,305.32	0.00	27,431,254.81	8.01	1,933,949.49

HONG KONG

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
436,973.000 CHINA OVERSEAS LAND & INVESTME FH6192154 HK/00688	16.8600 2.1744	9,827,714.09 1,267,852.52	0.00 0.00	7,367,364.78 950,155.70	0.28	-2,460,349.31 -317,696.82
327,238.000 CHINA RESOURCES LAND LTD FH6193764 HK/01109	32.0000 4.1270	9,817,140.61 1,266,466.36	0.00 0.00	10,471,616.00 1,350,505.36	0.39	654,475.39 84,039.00
1,558,636.000 KUNLUN ENERGY CO LTD FH6340076 HK/00135	6.7000 0.8641	7,434,695.74 959,117.57	0.00 0.00	10,442,861.20 1,346,796.91	0.39	3,008,165.46 387,679.34
1,481,961.000 YUEXIU PROPERTY CO LTD FH6392424 HK/00123	1.5600 0.2012	2,104,384.76 271,477.47	0.00 0.00	2,311,859.16 298,156.29	0.09	207,474.40 26,678.82
381,445.000 SHIMAO GROUP HOLDINGS LTD FHB16YNS7 HK/00813	24.7000 3.1855	12,034,588.34 1,552,529.59	0.00 0.00	9,421,691.50 1,215,098.50	0.36	-2,612,896.84 -337,431.09
677,524.000 KINGBOARD LAMINATES HOLDINGS L FHB1HHFV4 HK/01888	12.6600 1.6327	5,169,508.54 666,895.68	1,355,048.00 174,760.50	8,577,453.84 1,106,218.70	0.32	3,407,945.30 439,323.02
1,051,500.000 WH GROUP LTD FHBLHKZ0 HK/00288	6.5000 0.8383	6,741,144.03 869,572.58	0.00 0.00	6,834,750.00 881,465.34	0.26	93,605.97 11,892.76
SUBTOTAL HONG KONG		53,129,176.11	1,355,048.00	55,427,596.48		2,298,420.37
		6,853,911.77	174,760.50	7,148,396.80	2.09	294,485.03
TOTAL EQUITY HONG KONG DOLLAR		250,764,028.19	1,355,048.00	268,125,431.62		17,361,403.43
		32,351,217.09	174,760.50	34,579,651.61	10.10	2,228,434.52
HUNGARIAN FORINT						
HUNGARY						

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,496.000 RICHTER GEDEON NYRT EMBC9ZH88	7,440.0000 25.0995	450,284,993.76 1,373,620.49	0.00 0.00	487,290,240.00 1,643,916.99	0.48	37,005,246.24 270,296.50
164,500.000 MOL HUNGARIAN OIL & GAS PLC EMBD5ZXH2	2,190.0000 7.3882	355,055,013.75 1,214,560.61	0.00 0.00	360,255,000.00 1,215,352.31	0.36	5,199,986.25 791.70
SUBTOTAL HUNGARY		805,340,007.51	0.00	847,545,240.00		42,205,232.49
		2,588,181.10	0.00	2,859,269.30	0.84	271,088.20
TOTAL EQUITY HUNGARIAN FORINT		805,340,007.51	0.00	847,545,240.00		42,205,232.49
		2,588,181.10	0.00	2,859,269.30	0.84	271,088.20
INDIAN RUPEE						
INDIA						
138,680.000 TATA STEEL LTD F16101153	643.6500 8.8090	86,291,985.42 1,171,669.38	0.00 0.00	89,261,382.00 1,221,629.04	0.36	2,969,396.58 49,959.66
JAPANESE YEN						
JAPAN						
25,500.000 BENESSE HOLDINGS INC FJ6121928	2,013.0000 19.4973	74,337,738.00 689,365.58	0.00 0.00	51,331,500.00 497,181.46	0.15	-23,006,238.00 -192,184.12
36,700.000 BROTHER INDUSTRIES LTD FJ6146503	2,126.0000 20.5918	75,656,635.00 701,596.28	0.00 0.00	78,024,200.00 755,718.92	0.22	2,367,565.00 54,122.64
20,000.000 CAPCOM CO LTD FJ6173697	6,700.0000 64.8942	70,299,999.00 655,141.86	0.00 0.00	134,000,000.00 1,297,883.67	0.38	63,700,001.00 642,741.81

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
133,100.000 KDDI CORP FJ6248994	3,066.0000 29.6964	421,619,868.00 3,904,301.55	0.00 0.00	408,084,600.00 3,952,584.60	1.16	-13,535,268.00 48,283.05
48,900.000 KINTETSU WORLD EXPRESS INC FJ6282217	2,448.0000 23.7106	74,963,702.00 698,603.98	0.00 0.00	119,707,200.00 1,159,447.91	0.34	44,743,498.00 460,843.93
14,700.000 EISAI CO LTD FJ6307204	7,372.0000 71.4030	109,573,799.00 1,021,143.44	0.00 0.00	108,368,400.00 1,049,623.70	0.31	-1,205,399.00 28,480.26
100,400.000 FUJIFILM HOLDINGS CORP FJ6356524	5,438.0000 52.6708	513,359,932.00 4,814,702.46	0.00 0.00	545,975,200.00 5,288,151.45	1.55	32,615,268.00 473,448.99
81,700.000 CYBERNET SYSTEMS CO LTD FJ6397429	949.0000 9.1917	55,719,402.00 519,261.92	995,923.00 9,655.39	77,533,300.00 750,964.21	0.22	21,813,898.00 231,702.29
152,500.000 HITACHI Zosen CORP FJ6429305	570.0000 5.5208	54,747,507.00 510,204.61	0.00 0.00	86,925,000.00 841,929.39	0.25	32,177,493.00 331,724.78
13,000.000 HOYA CORP FJ6441508	14,270.0000 138.2149	125,814,001.00 1,172,489.61	0.00 0.00	185,510,000.00 1,796,794.02	0.53	59,695,999.00 624,304.41
207,200.000 K'S HOLDINGS CORP FJ6484276	1,436.0000 13.9087	275,606,067.00 2,563,518.57	0.00 0.00	297,539,200.00 2,881,875.13	0.84	21,933,133.00 318,356.56
183,400.000 MARUBENI CORP FJ6569464	686.1000 6.6454	123,269,907.00 1,185,914.69	0.00 0.00	125,830,740.00 1,218,758.67	0.36	2,560,833.00 32,843.98

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,300.000 NINTENDO CO LTD FJ6639556	65,830.0000 637.6096	349,494,800.00 3,253,864.64	0.00 0.00	480,559,000.00 4,654,549.83	1.36	131,064,200.00 1,400,685.19
28,500.000 ONO PHARMACEUTICAL CO LTD FJ6660107	3,108.0000 30.1032	93,365,155.00 879,558.67	0.00 0.00	88,578,000.00 857,939.85	0.25	-4,787,155.00 -21,618.82
15,800.000 T-GAIA CORP FJ6744679	1,935.0000 18.7418	33,938,400.00 316,279.76	0.00 0.00	30,573,000.00 296,120.88	0.09	-3,365,400.00 -20,158.88
28,800.000 SEKISUI HOUSE LTD FJ6793908	2,100.0000 20.3400	51,926,401.00 483,914.08	0.00 0.00	60,480,000.00 585,791.08	0.17	8,553,599.00 101,877.00
31,100.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	3,755.0000 36.3698	124,773,201.00 1,162,790.16	0.00 0.00	116,780,500.00 1,131,100.77	0.33	-7,992,701.00 -31,689.39
318,800.000 ASTELLAS PHARMA INC FJ6985389	1,594.0000 15.4390	552,251,899.00 5,144,699.48	0.00 0.00	508,167,200.00 4,921,954.54	1.44	-44,084,699.00 -222,744.94
6,600.000 SHIP HEALTHCARE HOLDINGS INC FJB05MTR8	5,740.0000 55.5959	30,974,531.00 288,081.56	0.00 0.00	37,884,000.00 366,933.02	0.11	6,909,469.00 78,851.46
56,900.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	2,283.0000 22.1125	111,450,519.00 1,044,611.11	0.00 0.00	129,902,700.00 1,258,198.45	0.37	18,452,181.00 213,587.34
105,000.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	3,141.0000 30.4228	314,805,253.00 2,923,811.45	0.00 0.00	329,805,000.00 3,194,391.96	0.93	14,999,747.00 270,580.51

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,300.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	4,418.0000 42.7914	145,843,600.00 1,359,150.05	1,715,000.00 16,626.58	151,537,400.00 1,467,745.64	0.43	5,693,800.00 108,595.59
8,000.000 MEIJI HOLDINGS CO LTD FJB60DQV4	7,260.0000 70.3182	62,552,140.00 580,072.70	0.00 0.00	58,080,000.00 562,545.40	0.16	-4,472,140.00 -17,527.30
375,600.000 ENEOS HOLDINGS INC FJB627LW8	370.4000 3.5876	142,770,316.00 1,350,962.61	0.00 0.00	139,122,240.00 1,347,496.14	0.39	-3,648,076.00 -3,466.47
21,800.000 TECHNOPRO HOLDINGS INC FJB8M8SQ2	8,550.0000 82.8127	133,852,000.00 1,247,397.57	1,090,000.00 10,567.33	186,390,000.00 1,805,317.44	0.53	52,538,000.00 557,919.87
35,400.000 MACNICA FUJI ELECTRONICS HOLDI FJBVVQ8X2	2,025.0000 19.6135	72,649,130.00 695,306.80	0.00 0.00	71,685,000.00 694,319.33	0.20	-964,130.00 -987.47
SUBTOTAL JAPAN		4,195,615,902.00 39,166,745.19	3,800,923.00 36,849.30	4,608,373,380.00 44,635,317.46	13.07	412,757,478.00 5,468,572.27
TOTAL EQUITY JAPANESE YEN		4,195,615,902.00 39,166,745.19	3,800,923.00 36,849.30	4,608,373,380.00 44,635,317.46	13.07	412,757,478.00 5,468,572.27
MEXICAN PESO						
MEXICO						
118,004.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	109.6500 5.5030	7,944,028.46 332,066.56	0.00 0.00	12,939,138.60 649,375.85	0.19	4,995,110.14 317,309.29
557,760.000 KIMBERLY-CLARK DE MEXICO SAB D LM2491917	33.9700 1.7049	19,672,189.83 822,312.82	0.00 0.00	18,947,107.20 950,897.45	0.28	-725,082.63 128,584.63

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
198,138.000 COCA-COLA FEMSA SAB DE CV LMBHHP0S6	91.6500 4.5996	18,695,066.10 833,488.48	0.00 0.00	18,159,347.70 911,362.20	0.27	-535,718.40 77,873.72
432,793.000 QUALITAS CONTROLADORA SAB DE C LMBYMXF68	106.8900 5.3645	39,812,623.17 1,664,198.58	0.00 0.00	46,261,243.77 2,321,710.54	0.68	6,448,620.60 657,511.96
SUBTOTAL MEXICO		86,123,907.56	0.00	96,306,837.27		10,182,929.71
		3,652,066.44	0.00	4,833,346.04	1.42	1,181,279.60
TOTAL EQUITY MEXICAN PESO		86,123,907.56	0.00	96,306,837.27		10,182,929.71
		3,652,066.44	0.00	4,833,346.04	1.42	1,181,279.60
NEW TAIWAN DOLLAR						
TAIWAN						
179,000.000 REALTEK SEMICONDUCTOR CORP FA6051421	390.5000 13.8978	59,429,509.00 2,015,093.41	0.00 0.00	69,899,500.00 2,487,703.77	0.73	10,469,991.00 472,610.36
1,236,000.000 QISDA CORP FA6054466	28.9500 1.0303	20,631,556.00 687,323.47	0.00 0.00	35,782,200.00 1,273,478.55	0.37	15,150,644.00 586,155.08
1,477,000.000 CHENG LOONG CORP FA6190237	34.0000 1.2101	36,732,028.00 1,249,176.27	0.00 0.00	50,218,000.00 1,787,244.66	0.52	13,485,972.00 538,068.39
188,000.000 NOVATEK MICROELECTRONICS CORP FA6346334	369.0000 13.1326	45,047,965.00 1,515,890.94	0.00 0.00	69,372,000.00 2,468,930.19	0.72	24,324,035.00 953,039.25
417,000.000 FUBON FINANCIAL HOLDING CO LTD FA6411674	46.7500 1.6638	18,124,989.00 615,271.96	0.00 0.00	19,494,750.00 693,812.73	0.20	1,369,761.00 78,540.77

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
462,000.000 CATHAY FINANCIAL HOLDING CO LT FA6425666	42.2500 1.5037	18,936,359.00 642,814.78	0.00 0.00	19,519,500.00 694,693.58	0.20	583,141.00 51,878.80
217,000.000 HON HAI PRECISION INDUSTRY CO FA6438560	92.0000 3.2743	18,883,673.00 641,026.30	0.00 0.00	19,964,000.00 710,513.21	0.21	1,080,327.00 69,486.91
1,211,000.000 KINDOM DEVELOPMENT CO LTD FA6491320	33.6500 1.1976	49,521,398.00 1,690,421.58	0.00 0.00	40,750,150.00 1,450,286.51	0.42	-8,771,248.00 -240,135.07
1,705,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	19.7000 0.7011	33,261,854.00 1,180,775.46	0.00 0.00	33,588,500.00 1,195,405.38	0.35	326,646.00 14,629.92
487,000.000 ITE TECHNOLOGY INC FA6548756	68.1000 2.4237	29,073,175.92 968,702.23	0.00 0.00	33,164,700.00 1,180,322.45	0.34	4,091,524.08 211,620.22
1,542,000.000 WISTRON CORP FA6672481	31.0000 1.1033	43,907,135.00 1,462,961.59	0.00 0.00	47,802,000.00 1,701,259.89	0.50	3,894,865.00 238,298.30
176,000.000 PIXART IMAGING INC FA6673364	192.0000 6.8332	29,372,492.00 978,675.28	0.00 0.00	33,792,000.00 1,202,647.89	0.35	4,419,508.00 223,972.61
282,000.000 SITRONIX TECHNOLOGY CORP FA6718771	162.5000 5.7833	42,433,547.00 1,413,862.45	0.00 0.00	45,825,000.00 1,630,899.01	0.48	3,391,453.00 217,036.56
94,000.000 PHISON ELECTRONICS CORP FA6728465	332.5000 11.8336	31,953,336.00 1,134,550.97	0.00 0.00	31,255,000.00 1,112,356.76	0.33	-698,336.00 -22,194.21



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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
88,000.000 TAIWAN SEMICONDUCTOR MANUFACTU FA6889101	530.0000 18.8626	29,799,967.00 1,011,591.46	173,800.00 6,187.56	46,640,000.00 1,659,904.63	0.49	16,840,033.00 648,313.17
279,000.000 PEGATRON CORP FAB4PLX11	67.3000 2.3952	17,838,608.00 608,037.63	0.00 0.00	18,776,700.00 668,257.53	0.20	938,092.00 60,219.90
SUBTOTAL TAIWAN		524,947,591.92 17,816,175.78	173,800.00 6,187.56	615,844,000.00 21,917,716.74	6.41	90,896,408.08 4,101,540.96
TOTAL EQUITY NEW TAIWAN DOLLAR		524,947,591.92 17,816,175.78	173,800.00 6,187.56	615,844,000.00 21,917,716.74	6.41	90,896,408.08 4,101,540.96
NORWEGIAN KRONE						
NORWAY						
39,035.000 TELENOR ASA SN4732491	145.9000 17.0405	5,718,627.34 557,384.67	0.00 0.00	5,695,206.50 665,176.33	0.19	-23,420.84 107,791.66
72,621.000 EQUINOR ASA SN7133606	144.9500 16.9296	9,793,208.92 1,051,715.75	0.00 0.00	10,526,413.95 1,229,441.18	0.36	733,205.03 177,725.43
28,520.000 YARA INTERNATIONAL ASA SN7751258	356.0000 41.5793	9,571,247.62 1,017,736.03	0.00 0.00	10,153,120.00 1,185,842.01	0.35	581,872.38 168,105.98
261,910.000 NORSK HYDRO ASA SNB11HK30	39.8600 4.6555	10,522,751.58 1,192,481.13	0.00 0.00	10,439,732.60 1,219,317.16	0.36	-83,018.98 26,836.03
47,263.000 AKER BP ASA SNB1L95G4	216.2000 25.2513	10,353,830.28 1,173,338.28	0.00 0.00	10,218,260.60 1,193,450.16	0.35	-135,569.68 20,111.88



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,541.000 ORKLA ASA	87.0000	7,288,093.31	0.00	7,442,067.00		153,973.69
SNB1VQF41	10.1612	710,357.79	0.00	869,202.34	0.25	158,844.55
SUBTOTAL NORWAY		53,247,759.05	0.00	54,474,800.65		1,227,041.60
		5,703,013.65	0.00	6,362,429.18	1.86	659,415.53
TOTAL EQUITY NORWEGIAN KRONE		53,247,759.05	0.00	54,474,800.65		1,227,041.60
		5,703,013.65	0.00	6,362,429.18	1.86	659,415.53
POUND STERLING						
AUSTRALIA						
86,156.000 BHP GROUP PLC	19.2500	1,217,556.59	0.00	1,658,503.00		440,946.41
EXBH0P3Z9	26.3138	1,476,287.37	0.00	2,267,090.68	0.66	790,803.31
GIBRALTAR						
439,220.000 888 HOLDINGS PLC	2.8550	1,184,520.34	0.00	1,253,973.10		69,452.76
EXB0L4LM9	3.9026	1,542,733.82	0.00	1,714,118.53	0.50	171,384.71
NETHERLANDS						
64,014.000 ROYAL DUTCH SHELL PLC	12.9780	760,406.20	0.00	830,773.69		70,367.49
EXB03MLX5 A SHS	17.7403	999,390.85	0.00	1,135,626.10	0.33	136,235.25
UNITED KINGDOM						
118,448.000 ASHTEAD GROUP PLC	34.3800	2,616,516.32	0.00	4,072,242.24		1,455,725.92
EX0053671	46.9957	3,172,526.04	0.00	5,566,551.53	1.63	2,394,025.49
308,349.000 AVIVA PLC	3.2520	876,966.23	21,584.43	1,002,750.95		125,784.72
EX0216237	4.4453	1,104,451.27	29,508.86	1,370,710.41	0.40	266,259.14



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726,214.000 BAE SYSTEMS PLC EX0263494	4.8880 6.6817	3,618,859.54 4,392,705.43	0.00 0.00	3,549,734.03 4,852,308.93	1.42	-69,125.51 459,603.50
525,974.000 SPIRENT COMMUNICATIONS PLC EX0472608	2.6400 3.6087	1,314,525.18 1,620,534.96	0.00 0.00	1,388,571.36 1,898,107.62	0.55	74,046.18 277,572.66
24,693.000 RIO TINTO PLC EX0718877	54.7000 74.7722	968,459.46 1,174,257.10	0.00 0.00	1,350,707.10 1,846,349.07	0.54	382,247.64 672,091.97
167,490.000 TATE & LYLE PLC EX0875412	6.7440 9.2187	1,090,479.51 1,327,362.21	14,739.12 20,147.85	1,129,552.56 1,544,041.87	0.45	39,073.05 216,679.66
81,100.000 GLAXOSMITHKLINE PLC EX0925282	13.4200 18.3445	1,336,365.80 1,620,343.53	15,409.00 21,065.17	1,088,362.00 1,487,736.44	0.43	-248,003.80 -132,607.09
968,761.000 BT GROUP PLC EX3091355	1.3225 1.8078	987,247.17 1,290,332.05	0.00 0.00	1,281,186.42 1,751,317.78	0.51	293,939.25 460,985.73
385,021.000 KINGFISHER PLC EX3319525	2.7040 3.6962	1,038,990.52 1,359,223.75	0.00 0.00	1,041,096.78 1,423,127.24	0.42	2,106.26 63,903.49
15,592.000 UNILEVER PLC EXB10RZP7	43.9200 60.0364	678,719.47 854,948.99	0.00 0.00	684,800.64 936,088.23	0.27	6,081.17 81,139.24
41,709.000 SAFESTORE HOLDINGS PLC EXB1N7Z01	7.8000 10.6622	263,600.88 319,616.07	0.00 0.00	325,330.20 444,710.12	0.13	61,729.32 125,094.05



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169,867.000 DRAX GROUP PLC EXB1VNSX3	3.7500 5.1261	511,567.55 668,618.79	0.00 0.00	637,001.25 870,748.86	0.25	125,433.70 202,130.07
75,413.000 3I GROUP PLC EXB1YW440	11.5800 15.8293	859,436.11 1,140,818.54	0.00 0.00	873,282.54 1,193,733.57	0.35	13,846.43 52,915.03
136,007.000 INCHCAPE PLC EXB61TVQ3	6.4350 8.7963	898,601.59 1,187,142.56	0.00 0.00	875,205.05 1,196,361.54	0.35	-23,396.54 9,218.98
0.000 NATIONAL GRID PLC EXBDR05C3	0.0000 0.0000	0.00 0.00	11,359.91 15,529.67	0.00 0.00	0.00	0.00 0.00
591,815.000 ROYAL MAIL PLC EXBDVZYZ8	3.3770 4.6162	2,006,063.03 2,674,156.03	0.00 0.00	1,998,559.26 2,731,930.58	0.80	-7,503.77 57,774.55
984,246.000 MAN GROUP PLC/JERSEY EXBJ1DLW8	1.3800 1.8864	1,194,295.02 1,497,604.34	0.00 0.00	1,358,259.48 1,856,672.80	0.54	163,964.46 359,068.46
16,948.000 FERGUSON PLC EXBJVNSS5	88.8400 121.4398	960,951.60 1,165,153.81	0.00 0.00	1,505,660.32 2,058,162.37	0.60	544,708.72 893,008.56
275,630.000 DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	3.1900 4.3606	773,535.64 997,783.62	0.00 0.00	879,259.70 1,201,904.05	0.35	105,724.06 204,120.43
114,224.000 GAMESYS GROUP PLC EXBZ14BX1	11.4000 15.5832	1,300,223.82 1,725,722.06	0.00 0.00	1,302,153.60 1,779,978.86	0.52	1,929.78 54,256.80

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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
SUBTOTAL UNITED KINGDOM						
		23,295,404.44	63,092.46	26,343,715.48		3,048,311.04
		29,293,301.15	86,251.55	36,010,541.87	10.51	6,717,240.72
TOTAL EQUITY POUND STERLING						
		26,457,887.57	63,092.46	30,086,965.27		3,629,077.70
		33,311,713.19	86,251.55	41,127,377.18	12.00	7,815,663.99
SINGAPORE DOLLAR						
SINGAPORE						
901,100.000 SHENG SIONG GROUP LTD FMB657MH0	1.5500 1.1728	1,396,491.14 1,044,743.15	0.00 0.00	1,396,705.00 1,056,788.86		213.86 12,045.71
649,700.000 AEM HOLDINGS LTD FMBXC7XC2	3.4500 2.6104	2,066,236.67 1,453,969.93	0.00 0.00	2,241,465.00 1,695,959.60		175,228.33 241,989.67
SUBTOTAL SINGAPORE						
		3,462,727.81	0.00	3,638,170.00		175,442.19
		2,498,713.08	0.00	2,752,748.46	0.81	254,035.38
TOTAL EQUITY SINGAPORE DOLLAR						
		3,462,727.81	0.00	3,638,170.00		175,442.19
		2,498,713.08	0.00	2,752,748.46	0.81	254,035.38
SOUTH AFRICAN RAND						
SOUTH AFRICA						
15,102.000 ANGLO AMERICAN PLATINUM LTD KS6761008	1,443.1500 98.2487	15,251,358.62 821,157.52	0.00 0.00	21,794,451.30 1,483,751.25		6,543,092.68 662,593.73
181,806.000 VODACOM GROUP LTD KSB65B4D1	124.3900 8.4684	23,171,638.80 1,281,261.88	0.00 0.00	22,614,848.34 1,539,603.32		-556,790.46 258,341.44
SUBTOTAL SOUTH AFRICA						
		38,422,997.42	0.00	44,409,299.64		5,986,302.22
		2,102,419.40	0.00	3,023,354.57	0.88	920,935.17
TOTAL EQUITY SOUTH AFRICAN RAND						
		38,422,997.42	0.00	44,409,299.64		5,986,302.22
		2,102,419.40	0.00	3,023,354.57	0.88	920,935.17
SOUTH KOREAN WON						
SOUTH KOREA						

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,125.000 SAMSUNG SECURITIES CO LTD FK6408447	40,450.0000 37.2365	1,279,838,292.00 1,173,733.30	39,945,750.00 36,727.32	1,218,556,250.00 1,121,749.27	0.33	-61,282,042.00 -51,984.03
60,224.000 LG ELECTRONICS INC FK6520738	135,000.0000 124.2751	4,170,407,170.00 3,474,010.93	35,231,040.00 32,391.95	8,130,240,000.00 7,484,341.21	2.19	3,959,832,830.00 4,010,330.28
170,006.000 NH INVESTMENT & SECURITIES CO FK6537088	11,300.0000 10.4023	1,610,840,513.00 1,371,265.04	66,302,340.00 60,960.95	1,921,067,800.00 1,768,450.49	0.52	310,227,287.00 397,185.45
4,563.000 POSCO FK6693238	272,000.0000 250.3912	1,281,564,570.00 1,175,316.46	14,236,560.00 13,089.22	1,241,136,000.00 1,142,535.19	0.33	-40,428,570.00 -32,781.27
85,624.000 SAMSUNG ELECTRONICS CO LTD FK6771729	81,000.0000 74.5650	4,386,382,959.00 3,603,544.34	23,642,498.88 21,737.63	6,935,544,000.00 6,384,556.64	1.87	2,549,161,041.00 2,781,012.30
7,682.000 HYUNDAI GLOVIS CO LTD FKB0V3XR3	184,000.0000 169.3823	856,665,070.00 694,021.21	20,971,860.00 19,282.15	1,413,488,000.00 1,301,194.86	0.38	556,822,930.00 607,173.65
35,073.000 KB FINANCIAL GROUP INC FKB3DF0Y1	43,400.0000 39.9521	1,494,121,372.00 1,317,393.71	60,458,837.40 55,589.12	1,522,168,200.00 1,401,241.07	0.41	28,046,828.00 83,847.36
34,878.000 SILICON WORKS CO LTD FKB53YZC6	58,200.0000 53.5764	1,801,557,793.00 1,651,696.58	22,580,017.20 20,760.41	2,029,899,600.00 1,868,636.26	0.55	228,341,807.00 216,939.68
SUBTOTAL SOUTH KOREA		16,881,377,739.00	283,368,903.48	24,412,099,850.00		7,530,722,111.00
		14,460,981.57	260,538.75	22,472,704.99	6.58	8,011,723.42
TOTAL EQUITY SOUTH KOREAN WON		16,881,377,739.00	283,368,903.48	24,412,099,850.00		7,530,722,111.00
		14,460,981.57	260,538.75	22,472,704.99	6.58	8,011,723.42

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SWEDISH KRONA						
SWEDEN						
62,893.000 HENNES & MAURITZ AB SS5687438	172.0000 20.9436	9,261,091.51 1,048,269.20	0.00 0.00	10,817,596.00 1,317,203.06	0.38	1,556,504.49 268,933.86
218,594.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	97.6400 11.8891	18,473,307.82 1,913,638.36	0.00 0.00	21,343,518.16 2,598,890.50	0.76	2,870,210.34 685,252.14
81,071.000 SANDVIK AB SSB1VQ251	201.3000 24.5113	11,402,636.19 1,155,604.27	0.00 0.00	16,319,592.30 1,987,152.87	0.58	4,916,956.11 831,548.60
88,036.000 ATLAS COPCO AB SSBD97BS2	368.3000 44.8460	31,539,503.35 3,610,540.88	0.00 0.00	32,423,658.80 3,948,062.27	1.15	884,155.45 337,521.39
19,872.000 EVOLUTION GAMING GROUP AB SSBJXSCH9	834.8000 101.6493	12,011,306.61 1,273,442.40	0.00 0.00	16,589,145.60 2,019,974.99	0.59	4,577,838.99 746,532.59
41,155.000 SCANDI STANDARD AB SSBNJRJO	68.8000 8.3774	2,489,877.39 252,337.52	0.00 0.00	2,831,464.00 344,772.82	0.10	341,586.61 92,435.30
SUBTOTAL SWEDEN		85,177,722.87	0.00	100,324,974.86		15,147,251.99
		9,253,832.63	0.00	12,216,056.51	3.56	2,962,223.88
TOTAL EQUITY SWEDISH KRONA		85,177,722.87	0.00	100,324,974.86		15,147,251.99
		9,253,832.63	0.00	12,216,056.51	3.56	2,962,223.88

SWISS FRANC
SWITZERLAND



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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
27,256.000 NOVARTIS AG ES7103066	83.6500 94.6320	2,205,950.25 2,291,884.69	0.00 0.00	2,279,964.40 2,579,291.14	0.75	74,014.15 287,406.45
14,507.000 ROCHE HOLDING AG ES7108917	310.0000 350.6986	5,109,365.41 5,252,495.92	0.00 0.00	4,497,170.00 5,087,584.14	1.49	-612,195.41 -164,911.78
22,132.000 ADECCO GROUP AG ES7110723	59.1600 66.9269	868,459.67 892,788.15	0.00 0.00	1,309,329.12 1,481,225.32	0.43	440,869.45 588,437.17
95,259.000 CREDIT SUISSE GROUP AG ES7171584	11.4000 12.8967	964,408.16 1,063,822.36	0.00 0.00	1,085,952.60 1,228,522.65	0.36	121,544.44 164,700.29
3,601.000 SCHINDLER HOLDING AG ESB11TCY9	238.6000 269.9248	817,460.86 849,707.25	0.00 0.00	859,198.60 971,999.09	0.28	41,737.74 122,291.84
1,428.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	200.8000 227.1622	190,281.00 195,611.41	0.00 0.00	286,742.40 324,387.58	0.09	96,461.40 128,776.17
23,735.000 JULIUS BAER GROUP LTD ESB4R2R51	51.0000 57.6956	966,640.49 1,028,925.40	0.00 0.00	1,210,485.00 1,369,404.38	0.40	243,844.51 340,478.98
16,555.000 DKSH HOLDING AG ESB71QPM4	66.5500 75.2871	825,432.29 848,555.43	0.00 0.00	1,101,735.25 1,246,377.34	0.36	276,302.96 397,821.91
18,464.000 GALENICA AG ESBYQCQ30	59.0000 66.7459	1,214,823.71 1,329,812.10	0.00 0.00	1,089,376.00 1,232,395.50	0.36	-125,447.71 -97,416.60

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Shares/Par Security ID Description Link Ref	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 SWITZERLAND						
		13,162,821.84	0.00	13,719,953.37		557,131.53
		13,753,602.71	0.00	15,521,187.14	4.52	1,767,584.43
TOTAL EQUITY SWISS FRANC						
		13,162,821.84	0.00	13,719,953.37		557,131.53
		13,753,602.71	0.00	15,521,187.14	4.52	1,767,584.43
THAILAND BAHT						
THAILAND						
2,082,800.000 SUPALAI PCL	20.5000	40,453,724.04	0.00	42,697,400.00		2,243,675.96
FB6554695	0.6842	1,345,570.26	0.00	1,425,146.86	0.42	79,576.60
TURKISH LIRA						
TURKEY						
764,468.000 AKSIGORTA AS	9.3000	4,487,426.38	0.00	7,109,552.40		2,622,126.02
ETB03MND6	1.2513	648,800.17	0.00	956,549.26	0.28	307,749.09
181,689.000 DEVA HOLDING AS	24.1400	3,433,922.13	0.00	4,385,972.46		952,050.33
ETB03MR91	3.2479	496,482.63	0.00	590,107.29	0.17	93,624.66
97,950.000 FORD OTOMOTIV SANAYI AS	126.0000	5,681,099.85	0.00	12,341,700.00		6,660,600.15
ETB03MSR0	16.9526	821,383.62	0.00	1,660,504.54	0.49	839,120.92
416,799.000 TOFAS TURK OTOMOBIL FABRIKASI	33.9200	9,137,167.11	0.00	14,137,822.08		5,000,654.97
ETB03MY36	4.5637	1,324,480.05	0.00	1,902,162.40	0.56	577,682.35
1,197,885.000 TURKCELL ILETISIM HIZMETLERI A	16.1000	17,947,665.99	0.00	19,285,948.50		1,338,282.51
ETB03MYN2	2.1662	2,330,336.01	0.00	2,594,813.11	0.76	264,477.10

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
131,805.000 COCA-COLA ICECEK AS ETB058ZV2	65.8000 8.8530	5,971,313.29 770,397.59	0.00 0.00	8,672,769.00 1,166,871.04	0.34	2,701,455.71 396,473.45
36,278.000 BIM BIRLESIK MAGAZALAR AS ETB0D0006	75.5000 10.1581	2,049,707.11 296,350.34	0.00 0.00	2,738,989.00 368,515.17	0.11	689,281.89 72,164.83
828,147.000 ENERJISA ENERJI AS ETBD0MXB4	12.5100 1.6831	6,492,670.84 938,722.02	0.00 0.00	10,360,118.97 1,393,894.24	0.41	3,867,448.13 455,172.22
SUBTOTAL TURKEY		55,200,972.70	0.00	79,032,872.41		23,831,899.71
		7,626,952.43	0.00	10,633,417.05	3.12	3,006,464.62
TOTAL EQUITY TURKISH LIRA		55,200,972.70	0.00	79,032,872.41		23,831,899.71
		7,626,952.43	0.00	10,633,417.05	3.12	3,006,464.62
U.S. DOLLAR						
IRELAND						
6,981.000 ICON PLC G4705A100	194.9800 194.9800	1,325,136.21 1,325,136.21	0.00 0.00	1,361,155.38 1,361,155.38	0.40	36,019.17 36,019.17
5,787.000 ICON PLC NAB94G474	194.9800 194.9800	908,732.61 908,732.61	0.00 0.00	1,128,349.26 1,128,349.26	0.33	219,616.65 219,616.65
SUBTOTAL IRELAND		2,233,868.82	0.00	2,489,504.64		255,635.82
		2,233,868.82	0.00	2,489,504.64	0.73	255,635.82
TOTAL EQUITY U.S. DOLLAR		2,233,868.82	0.00	2,489,504.64		255,635.82
		2,233,868.82	0.00	2,489,504.64	0.73	255,635.82
TOTAL EQUITY		275,873,751.92	610,555.77	336,871,609.68	98.48	60,997,857.76
TOTAL ASSETS - BASE:		280,997,779.19	853,877.59	342,191,390.44	100.04	61,193,611.25
NET ASSETS - BASE:				343,045,268.03		

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref		Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,906.85	0.00		0.00
			0.00	1,471.42	0.00	0.00	0.00
CANADIAN DOLLAR							
CANADA							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	34,981.30	0.00		0.00
			0.00	27,458.00	0.00	0.00	0.00
DANISH KRONE							
DENMARK							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	58,057.16	0.00		0.00
			0.00	9,543.38	0.00	0.00	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-55,091.00	0.00	-55,091.00		0.00
			-67,464.75	0.00	-67,406.60	-0.02	58.15
	DIVIDENDS RECEIVABLE RECLAIM		0.00	146,605.24	0.00		0.00
			0.00	179,378.86	0.00	0.00	0.00
	NON-BASE CURRENCY		29,773.32	0.00	29,773.32		0.00
			36,607.54	0.00	36,429.15	0.01	-178.39



Shares/Par Security ID Description Link Ref	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 EURO CURRENCY UNIT						
		-25,317.68	146,605.24	-25,317.68		0.00
		-30,857.21	179,378.86	-30,977.45	-0.01	-120.24
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT						
		-25,317.68	146,605.24	-25,317.68		0.00
		-30,857.21	179,378.86	-30,977.45	-0.01	-120.24
NEW TAIWAN DOLLAR						
TAIWAN						
NON-BASE CURRENCY		7,370,040.00	0.00	7,370,040.00		0.00
		261,675.62	0.00	262,297.67	0.08	622.05
NORWEGIAN KRONE						
NORWAY						
DIVIDENDS RECEIVABLE RECLAIM		0.00	84,391.82	0.00		0.00
		0.00	9,856.62	0.00	0.00	0.00
POUND STERLING						
UNITED KINGDOM						
NON-BASE CURRENCY		20,771.85	0.00	20,771.85		0.00
		27,680.75	0.00	28,394.08	0.01	713.33
DIVIDENDS RECEIVABLE RECLAIM		0.00	492.17	0.00		0.00
		0.00	672.77	0.00	0.00	0.00
SUBTOTAL POUND STERLING						
		20,771.85	492.17	20,771.85		0.00
		27,680.75	672.77	28,394.08	0.01	713.33
TOTAL CASH & CASH EQUIVALENTS POUND STERLING						
		20,771.85	492.17	20,771.85		0.00
		27,680.75	672.77	28,394.08	0.01	713.33
SOUTH AFRICAN RAND						
SOUTH AFRICA						



Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref		Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
	NON-BASE CURRENCY		340.03	0.00	340.03		0.00
			22.47	0.00	23.15	0.00	0.68
SOUTH KOREAN WON							
SOUTH KOREA							
	NON-BASE CURRENCY		37,476,939.00	0.00	37,476,939.00		0.00
			34,259.84	0.00	34,499.62	0.01	239.78
SWISS FRANC							
SWITZERLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	11,500.86	0.00		0.00
			0.00	13,010.75	0.00	0.00	0.00
TURKISH LIRA							
TURKEY							
	NON-BASE CURRENCY		40,185.45	0.00	40,185.45		0.00
			5,074.88	0.00	5,406.72	0.00	331.84
U.S. DOLLAR							
UNITED STATES							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,786.10	0.00		0.00
			0.00	1,786.10	0.00	0.00	0.00
	FFX CONTRACTS RECEIVABLE		67,464.75	0.00	67,464.75		0.00
			67,464.75	0.00	67,464.75	0.02	0.00



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED		-4,325.88	0.00	-4,325.88		0.00
		-4,325.88	0.00	-4,325.88	0.00	0.00
PAYABLE FOR CUSTODIAN FEES		-32,050.19	0.00	-32,050.19		0.00
		-32,050.19	0.00	-32,050.19	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-14,616.68	0.00	-14,616.68		0.00
		-14,616.68	0.00	-14,616.68	0.00	0.00
MSC PAYABLE - CLASS C1		-43,933.87	0.00	-43,933.87		0.00
		-43,933.87	0.00	-43,933.87	-0.01	0.00
CASH		7,411.21	0.00	7,411.21		0.00
		7,411.21	0.00	7,411.21	0.00	0.00
REBATE RECEIVABLE		82,259.80	0.00	82,259.80		0.00
		82,259.80	0.00	82,259.80	0.02	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-7,500.08	0.00	-7,500.08		0.00
		-7,500.08	0.00	-7,500.08	0.00	0.00
4,013,572.040 BLACKROCK LIQ T FUND INSTL	100.0000	4,013,572.04	143.92	4,013,572.04		0.00
996229696 VAR RT 12/31/2049 DD 01/31/12	100.0000	4,013,572.04	143.92	4,013,572.04	1.17	0.00
SUBTOTAL UNITED STATES		4,068,281.10	1,930.02	4,068,281.10		0.00
		4,068,281.10	1,930.02	4,068,281.10	1.19	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		4,068,281.10	1,930.02	4,068,281.10		0.00
		4,068,281.10	1,930.02	4,068,281.10	1.19	0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		4,366,137.45	243,321.82	4,367,924.89	1.28	1,787.44
PREFERRED SECURITIES						
EURO CURRENCY UNIT						
GERMANY						
113,818.000 SCHAEFFLER AG EDBZ1DNL8	6.8350 8.3630	700,549.82 757,889.82	0.00 0.00	777,946.03 951,855.87		77,396.21 193,966.05
EQUITY						
AUSTRALIAN DOLLAR						
AUSTRALIA						
227,809.000 FORTESCUE METALS GROUP LTD AA6086257	23.4300 18.0798	2,859,003.13 1,833,621.66	0.00 0.00	5,337,564.87 4,118,731.93		2,478,561.74 2,285,110.27
9,425.000 CSL LTD AA6185497	283.1800 218.5158	2,844,842.00 1,824,539.42	0.00 0.00	2,668,971.50 2,059,511.86		-175,870.50 234,972.44
87,213.000 BLUESCOPE STEEL LTD AA6533233	17.4800 13.4884	1,514,780.82 1,141,420.42	0.00 0.00	1,524,483.24 1,176,367.49		9,702.42 34,947.07
SUBTOTAL AUSTRALIA		7,218,625.95	0.00	9,531,019.61		2,312,393.66
		4,799,581.50	0.00	7,354,611.28	2.14	2,555,029.78
TOTAL EQUITY AUSTRALIAN DOLLAR		7,218,625.95	0.00	9,531,019.61		2,312,393.66
		4,799,581.50	0.00	7,354,611.28	2.14	2,555,029.78
BRAZIL REAL						
BRAZIL						
105,031.000 CPFL ENERGIA SA LBB031NN1	32.5500 6.2666	3,260,563.79 607,633.96	0.00 0.00	3,418,759.05 658,187.80		158,195.26 50,553.84

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
192,094.000 QUALICORP CONSULTORIA E CORRET LBB4LHBQ4	34.9800 6.7344	6,081,978.30 1,112,966.21	0.00 0.00	6,719,448.12 1,293,644.47	0.38	637,469.82 180,678.26
79,715.000 CIA DE SANEAMENTO DO PARANA LBBF0WB71	26.0000 5.0056	2,502,257.67 466,317.11	0.00 0.00	2,072,590.00 399,020.06	0.12	-429,667.67 -67,297.05
SUBTOTAL BRAZIL		11,844,799.76	0.00	12,210,797.17		365,997.41
		2,186,917.28	0.00	2,350,852.33	0.69	163,935.05
TOTAL EQUITY BRAZIL REAL		11,844,799.76	0.00	12,210,797.17		365,997.41
		2,186,917.28	0.00	2,350,852.33	0.69	163,935.05
CANADIAN DOLLAR						
CANADA						
103,498.000 ALIMENTATION COUCHE-TARD INC NC2011640	43.3800 34.0502	4,368,040.98 3,176,846.83	0.00 0.00	4,489,743.24 3,524,131.27	1.03	121,702.26 347,284.44
50,040.000 BANK OF MONTREAL NC2076007	96.7800 75.9655	3,206,784.83 2,293,635.83	0.00 0.00	4,842,871.20 3,801,311.77	1.11	1,636,086.37 1,507,675.94
20,786.000 BANK OF NOVA SCOTIA NC2076288	68.8000 54.0031	1,038,676.41 737,879.74	0.00 0.00	1,430,076.80 1,122,509.26	0.33	391,400.39 384,629.52
9,647.000 CANADIAN NATIONAL RAILWAY CO NC2180635	139.9400 109.8430	1,158,860.35 859,146.94	0.00 0.00	1,350,001.18 1,059,655.56	0.31	191,140.83 200,508.62
18,215.000 MAGNA INTL INC NC2554474	90.1100 70.7300	1,445,680.83 1,131,869.90	0.00 0.00	1,641,353.65 1,288,346.66	0.38	195,672.82 156,476.76



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
14,256.000 ROYAL BANK OF CANADA NC2754389	104.5900 82.0958	1,511,004.84 1,183,014.16	0.00 0.00	1,491,035.04 1,170,357.17	0.34	-19,969.80 -12,656.99
2,322.000 TOPICUS.COM INC NC9UU6HR1 SUB VTG	46.5314 36.5239	11,178.55 8,693.85	0.00 0.00	108,046.00 84,808.48	0.02	96,867.45 76,114.63
1,249.000 CONSTELLATION SOFTWARE INC NCB15C4L4	1,652.9200 1,297.4254	1,823,989.64 1,295,769.29	1,352.54 1,061.65	2,064,497.08 1,620,484.36	0.47	240,507.44 324,715.07
72,939.000 CI FINANCIAL INC NCB3KT0S5	15.7800 12.3862	1,317,424.22 973,202.50	11,159.67 8,759.98	1,150,977.42 903,435.97	0.26	-166,446.80 -69,766.53
129,118.000 SUPERIOR PLUS CORP NCB3KTPS8	12.1800 9.5604	1,591,380.71 1,212,003.34	6,585.02 5,169.03	1,572,657.24 1,234,424.83	0.36	-18,723.47 22,421.49
SUBTOTAL CANADA		17,473,021.36 12,872,062.38	19,097.23 14,990.66	20,141,258.85 15,809,465.33	4.61	2,668,237.49 2,937,402.95
TOTAL EQUITY CANADIAN DOLLAR		17,473,021.36 12,872,062.38	19,097.23 14,990.66	20,141,258.85 15,809,465.33	4.61	2,668,237.49 2,937,402.95
CHILEAN PESO						
CHILE						
20,635,142.000 ENEL AMERICAS SA LC2299452	116.0100 0.1633	2,276,659,179.00 2,819,064.38	0.00 0.00	2,393,882,823.42 3,369,294.32	0.98	117,223,644.42 550,229.94
DANISH KRONE						
DENMARK						

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
6,330.000 DSV PANALPINA A/S SDB1WT5G0	1,020.0000 167.6666	6,714,064.69 1,061,168.27	0.00 0.00	6,456,600.00 1,061,329.83	0.31	-257,464.69 161.56
81,343.000 NOVO NORDISK A/S SDBHC8X98	426.6500 70.1323	35,730,482.79 5,274,461.07	0.00 0.00	34,704,990.95 5,704,773.72	1.67	-1,025,491.84 430,312.65
SUBTOTAL DENMARK		42,444,547.48	0.00	41,161,590.95		-1,282,956.53
		6,335,629.34	0.00	6,766,103.55	1.98	430,474.21
TOTAL EQUITY DANISH KRONE		42,444,547.48	0.00	41,161,590.95		-1,282,956.53
		6,335,629.34	0.00	6,766,103.55	1.98	430,474.21
EURO CURRENCY UNIT						
BELGIUM						
13,140.000 UCB SA EB5596995	84.4800 103.3655	1,088,254.80 1,177,328.45	0.00 0.00	1,110,067.20 1,358,222.72	0.40	21,812.40 180,894.27
FINLAND						
25,588.000 FORTUM OYJ SF5579559	19.7000 24.1039	381,772.96 413,021.08	0.00 0.00	504,083.60 616,771.49	0.18	122,310.64 203,750.41
113,500.000 TOKMANNI GROUP CORP SFB3CWG8	16.2400 19.8705	1,182,670.00 1,279,471.54	0.00 0.00	1,843,240.00 2,255,296.30	0.66	660,570.00 975,824.76
SUBTOTAL FINLAND		1,564,442.96	0.00	2,347,323.60		782,880.64
		1,692,492.62	0.00	2,872,067.79	0.84	1,179,575.17
FRANCE						
11,802.000 CAPGEMINI SE EF4163434	126.8000 155.1461	962,335.08 1,041,102.21	0.00 0.00	1,496,493.60 1,831,034.74	0.54	534,158.52 789,932.53

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,967.000 CIE GENERALE DES ETABLISSEMENT EF4588366	104.9500 128.4116	949,326.21 1,149,396.70	0.00 0.00	941,086.65 1,151,466.57	0.34	-8,239.56 2,069.87
9,167.000 SCHNEIDER ELECTRIC SE EF4834109	118.3000 144.7460	716,309.38 774,939.30	0.00 0.00	1,084,456.10 1,326,886.26	0.39	368,146.72 551,946.96
8,111.000 SANOFI EF5671732	78.7000 96.2934	707,441.42 765,345.50	0.00 0.00	638,335.70 781,035.65	0.23	-69,105.72 15,690.15
24,479.000 BNP PARIBAS SA EF7309687	43.1050 52.7411	892,871.58 1,057,204.60	0.00 0.00	1,055,167.30 1,291,049.95	0.38	162,295.72 233,845.35
20,724.000 IPSEN SA EFB0R7JF3	67.9000 83.0790	1,386,435.60 1,499,915.35	0.00 0.00	1,407,159.60 1,721,730.13	0.50	20,724.00 221,814.78
32,170.000 TOTAL SE EFB15C551	35.3000 43.1913	1,073,050.55 1,270,545.51	0.00 0.00	1,135,601.00 1,389,464.60	0.41	62,550.45 118,919.09
4,140.000 GERARD PERRIER INDUSTRIE SA EFB1BRLP9	69.0000 84.4250	240,948.00 260,669.60	0.00 0.00	285,660.00 349,519.29	0.10	44,712.00 88,849.69
SUBTOTAL FRANCE		6,928,717.82 7,819,118.77	0.00 0.00	8,043,959.95 9,842,187.19	2.89	1,115,242.13 2,023,068.42
GERMANY						
16,286.000 CONTINENTAL AG ED4598584	121.2500 148.3554	1,806,246.26 2,186,912.66	0.00 0.00	1,974,677.50 2,416,116.66	0.71	168,431.24 229,204.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
88,068.000 DEUTSCHE POST AG ED4617855	40.5000 49.5538	2,369,029.20 2,562,934.24	0.00 0.00	3,566,754.00 4,364,101.86	1.28	1,197,724.80 1,801,167.62
33,284.000 MERCK KGAA ED4741846	140.3500 171.7252	3,485,030.85 3,816,014.01	0.00 0.00	4,671,409.40 5,715,702.97	1.67	1,186,378.55 1,899,688.96
6,648.000 HOCHTIEF AG ED5108664	79.5500 97.3334	437,106.00 472,883.13	0.00 0.00	528,848.40 647,072.46	0.19	91,742.40 174,189.33
11,066.000 ALLIANZ SE ED5231482	200.7000 245.5665	1,973,541.58 2,214,214.98	0.00 0.00	2,220,946.20 2,717,438.72	0.79	247,404.62 503,223.74
4,969.000 RHEINMETALL AG ED5334583	86.5800 105.9350	319,307.94 345,443.30	0.00 0.00	430,216.02 526,390.81	0.15	110,908.08 180,947.51
23,943.000 DAIMLER AG ED5529026	57.7900 70.7090	1,148,904.36 1,350,512.08	0.00 0.00	1,383,665.97 1,692,984.50	0.49	234,761.61 342,472.42
8,458.000 SIEMENS AG ED5727976	117.5200 143.7916	888,038.87 1,041,714.00	0.00 0.00	993,984.16 1,216,189.32	0.36	105,945.29 174,475.32
347,414.000 DEUTSCHE TELEKOM AG ED5842353	14.9550 18.2982	4,738,726.96 5,126,591.76	0.00 0.00	5,195,576.37 6,357,047.47	1.86	456,849.41 1,230,455.71
111,078.000 FREENET AG EDB1SK0S8	17.1950 21.0389	1,745,299.64 1,979,541.04	0.00 0.00	1,909,986.21 2,336,963.63	0.68	164,686.57 357,422.59

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
223,163.000 TELEFONICA DEUTSCHLAND HOLDING	2.2550	601,870.52	0.00	503,232.57		-98,637.95
EDB7VG6L9	2.7591	651,133.62	0.00	615,730.21	0.18	-35,403.41
SUBTOTAL GERMANY		19,513,102.18	0.00	23,379,296.80		3,866,194.62
		21,747,894.82	0.00	28,605,738.61	8.36	6,857,843.79
GREECE						
42,475.000 HELLENIC TELECOMMUNICATIONS OR	13.1800	538,293.64	0.00	559,820.50		21,526.86
EH5051600	16.1264	639,627.41	0.00	684,968.37	0.20	45,340.96
ITALY						
266,967.000 IREN SPA	2.1260	570,775.38	0.00	567,571.84		-3,203.54
EI4783219	2.6013	617,493.34	0.00	694,452.52	0.20	76,959.18
3,431,319.000 A2A SPA	1.3045	4,052,046.77	0.00	4,476,155.64		424,108.87
EI5499138	1.5961	4,625,768.67	0.00	5,476,800.23	1.60	851,031.56
14,299.000 ACEA SPA	17.1500	243,083.00	0.00	245,227.85		2,144.85
EI5728122	20.9839	262,979.34	0.00	300,048.54	0.09	37,069.20
19,254.000 BUZZI UNICEM SPA	13.1200	174,826.32	0.00	252,612.48		77,786.16
EI5782285	16.0530	189,135.85	0.00	309,084.00	0.09	119,948.15
78,218.000 ENEL SPA	8.2760	513,577.36	0.00	647,332.17		133,754.81
EI7144567	10.1261	563,548.44	0.00	792,043.28	0.23	228,494.84
43,142.000 PRYSMIAN SPA	29.0800	1,032,793.57	0.00	1,254,569.36		221,775.79
EIB1W4V62	35.5808	1,222,879.23	0.00	1,535,028.34	0.45	312,149.11



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL ITALY		6,587,102.40	0.00	7,443,469.34		856,366.94
		7,481,804.87	0.00	9,107,456.91	2.66	1,625,652.04
LUXEMBOURG						
39,799.000 APERAM SA	34.1400	984,388.57	0.00	1,358,737.86		374,349.29
ENB58C6H5	41.7720	1,168,635.55	0.00	1,662,483.71	0.49	493,848.16
NETHERLANDS						
393,268.000 POSTNL NV	2.7900	1,036,493.30	0.00	1,097,217.72		60,724.42
EN5481556	3.4137	1,227,064.09	0.00	1,342,500.74	0.39	115,436.65
1,125,556.000 KONINKLIJKE KPN NV	2.4870	2,502,792.06	0.00	2,799,257.77		296,465.71
EN5956078	3.0430	2,762,309.58	0.00	3,425,031.84	1.00	662,722.26
24,723.000 KONINKLIJKE PHILIPS NV	43.7800	1,061,321.22	0.00	1,082,372.94		21,051.72
EN5986620	53.5670	1,202,211.61	0.00	1,324,337.41	0.39	122,125.80
468,054.000 PHARMING GROUP NV	1.2720	515,158.77	0.00	595,364.69		80,205.92
ENB8RC746	1.5564	596,934.98	0.00	728,458.47	0.21	131,523.49
66,406.000 KONINKLIJKE AHOLD DELHAIZE NV	23.1100	1,593,319.72	0.00	1,534,642.66		-58,677.06
ENBD0Q396	28.2762	1,793,338.98	0.00	1,877,712.03	0.55	84,373.05
43,917.000 SIGNIFY NV	34.5300	915,499.59	0.00	1,516,454.01		600,954.42
ENBYY7VY9	42.2492	1,014,184.28	0.00	1,855,457.30	0.54	841,273.02
SUBTOTAL NETHERLANDS		7,624,584.66	0.00	8,625,309.79		1,000,725.13
		8,596,043.52	0.00	10,553,497.79	3.08	1,957,454.27
PORTUGAL						

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
97,207.000 GALP ENERGIA SGPS SA EPB1FW752	8.7540 10.7110	1,036,250.69 1,173,575.90	0.00 0.00	850,950.08 1,041,179.97	0.30	-185,300.61 -132,395.93
31,758.000 JERONIMO MARTINS SGPS SA EPB1Y1SQ0	13.8200 16.9095	435,402.19 471,039.87	0.00 0.00	438,895.56 537,010.66	0.16	3,493.37 65,970.79
SUBTOTAL PORTUGAL		1,471,652.88 1,644,615.77	0.00 0.00	1,289,845.64 1,578,190.63	0.46	-181,807.24 -66,425.14
SPAIN						
44,652.000 ENDESA SA EE5271783	22.3500 27.3463	889,467.84 962,270.78	25,317.68 30,977.45	997,972.20 1,221,068.89	0.36	108,504.36 258,798.11
189,470.000 TELEFONICA SA EE5732529	3.2450 3.9704	793,064.71 861,341.81	0.00 0.00	614,830.15 752,275.43	0.22	-178,234.56 -109,066.38
24,780.000 ENAGAS SA EE7383073	17.9650 21.9811	528,805.20 572,087.90	0.00 0.00	445,172.70 544,691.06	0.16	-83,632.50 -27,396.84
61,690.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	27.1500 33.2194	1,357,180.00 1,468,265.18	0.00 0.00	1,674,883.50 2,049,303.71	0.60	317,703.50 581,038.53
487,452.000 MAPFRE SA EEB1G40S5	1.5930 1.9491	741,902.07 802,626.76	0.00 0.00	776,511.04 950,100.08	0.28	34,608.97 147,473.32
189,470.000 TELEFONICA SA EEBM9GRD4 RTS	0.1803 0.2206	38,519.25 46,696.89	0.00 0.00	34,157.27 41,793.13	0.01	-4,361.98 -4,903.76

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL SPAIN		4,348,939.07	25,317.68	4,543,526.86		194,587.79
		4,713,289.32	30,977.45	5,559,232.30	1.63	845,942.98
UNITED KINGDOM						
104,992.000 CNH INDUSTRIAL NV	10.3250	943,979.53	0.00	1,084,042.40		140,062.87
EIBDSV2V8	12.6332	1,142,923.22	0.00	1,326,380.08	0.39	183,456.86
TOTAL EQUITY EURO CURRENCY UNIT		51,593,458.51	25,317.68	59,785,399.94		8,191,941.43
		57,823,774.32	30,977.45	73,150,426.10	21.40	15,326,651.78
HONG KONG DOLLAR						
CHINA						
725,350.000 ANHUI CONCH CEMENT CO LTD	48.5500	40,792,031.16	0.00	35,215,742.50		-5,576,288.66
FH6080391 HK/00914	6.2614	5,262,429.91	0.00	4,541,710.57	1.33	-720,719.34
453,907.000 LENOVO GROUP LTD	7.3200	1,920,027.34	0.00	3,322,599.24		1,402,571.90
FH6218082 HK/00992	0.9440	247,694.33	0.00	428,509.61	0.13	180,815.28
94,030.000 ENN ENERGY HOLDINGS LTD	113.8000	8,490,909.06	0.00	10,700,614.00		2,209,704.94
FH6333931 HK/02688	14.6766	1,095,375.03	0.00	1,380,038.82	0.40	284,663.79
4,982,756.000 PICC PROPERTY & CASUALTY CO LT	5.8700	33,109,377.47	0.00	29,248,777.72		-3,860,599.75
FH6706250 HK/02328	0.7570	4,271,612.77	0.00	3,772,161.92	1.10	-499,450.85
914,063.000 GREAT WALL MOTOR CO LTD	26.6000	10,272,070.85	0.00	24,314,075.80		14,042,004.95
FH6718255 HK/02333	3.4306	1,325,370.23	0.00	3,135,742.35	0.92	1,810,372.12
81,722.000 PING AN INSURANCE GROUP CO OF	95.0000	6,374,223.76	0.00	7,763,590.00		1,389,366.24
FHB01FLR9 HK/02318	12.2520	822,326.37	0.00	1,001,256.15	0.29	178,929.78



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,268,437.000 COSCO SHIPPING HOLDINGS CO LTD FHB0B8Z16 HK/01919	9.3000 1.1994	8,899,778.44 1,148,225.16	0.00 0.00	11,796,464.10 1,521,368.62	0.44	2,896,685.66 373,143.46
1,277,149.000 CHINA COMMUNICATIONS SERVICES FHB1HVJ15 HK/00552	3.4200 0.4411	6,819,975.25 879,815.17	0.00 0.00	4,367,849.58 563,313.65	0.16	-2,452,125.67 -316,501.52
840,280.000 COUNTRY GARDEN HOLDINGS CO LTD FHB1VKYN8 HK/02007	10.7200 1.3825	8,270,138.53 1,066,909.86	0.00 0.00	9,007,801.60 1,161,719.87	0.34	737,663.07 94,810.01
243,325.000 SUNAC CHINA HOLDINGS LTD FHB4XRPN5 HK/01918	28.6500 3.6949	8,041,891.41 1,037,449.23	0.00 0.00	6,971,261.25 899,070.95	0.26	-1,070,630.16 -138,378.28
1,449,712.000 LOGAN GROUP CO LTD FHBH6X935 HK/03380	12.7000 1.6379	17,368,653.22 2,240,670.92	0.00 0.00	18,411,342.40 2,374,477.50	0.69	1,042,689.18 133,806.58
67,099.000 LIVZON PHARMACEUTICAL GROUP IN FHB34615 HK/01513	30.0500 3.8755	2,197,492.13 283,488.84	0.00 0.00	2,016,324.95 260,041.78	0.08	-181,167.18 -23,447.06
39,356.000 TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	564.0000 72.7381	17,946,664.21 2,315,388.63	0.00 0.00	22,196,784.00 2,862,679.06	0.84	4,250,119.79 547,290.43
1,022,976.000 CHINA VANKE CO LTD FHBN320P3 HK/02202	26.7500 3.4499	27,131,619.25 3,500,548.87	0.00 0.00	27,364,608.00 3,529,163.96	1.03	232,988.75 28,615.09
SUBTOTAL CHINA		197,634,852.08	0.00	212,697,835.14		15,062,983.06
		25,497,305.32	0.00	27,431,254.81	8.01	1,933,949.49

HONG KONG

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
436,973.000 CHINA OVERSEAS LAND & INVESTME FH6192154 HK/00688	16.8600 2.1744	9,827,714.09 1,267,852.52	0.00 0.00	7,367,364.78 950,155.70	0.28	-2,460,349.31 -317,696.82
327,238.000 CHINA RESOURCES LAND LTD FH6193764 HK/01109	32.0000 4.1270	9,817,140.61 1,266,466.36	0.00 0.00	10,471,616.00 1,350,505.36	0.39	654,475.39 84,039.00
1,558,636.000 KUNLUN ENERGY CO LTD FH6340076 HK/00135	6.7000 0.8641	7,434,695.74 959,117.57	0.00 0.00	10,442,861.20 1,346,796.91	0.39	3,008,165.46 387,679.34
1,481,961.000 YUEXIU PROPERTY CO LTD FH6392424 HK/00123	1.5600 0.2012	2,104,384.76 271,477.47	0.00 0.00	2,311,859.16 298,156.29	0.09	207,474.40 26,678.82
381,445.000 SHIMAO GROUP HOLDINGS LTD FHB16YNS7 HK/00813	24.7000 3.1855	12,034,588.34 1,552,529.59	0.00 0.00	9,421,691.50 1,215,098.50	0.36	-2,612,896.84 -337,431.09
677,524.000 KINGBOARD LAMINATES HOLDINGS L FHB1HHFV4 HK/01888	12.6600 1.6327	5,169,508.54 666,895.68	1,355,048.00 174,760.50	8,577,453.84 1,106,218.70	0.32	3,407,945.30 439,323.02
1,051,500.000 WH GROUP LTD FHBLHKZ0 HK/00288	6.5000 0.8383	6,741,144.03 869,572.58	0.00 0.00	6,834,750.00 881,465.34	0.26	93,605.97 11,892.76
SUBTOTAL HONG KONG		53,129,176.11	1,355,048.00	55,427,596.48		2,298,420.37
		6,853,911.77	174,760.50	7,148,396.80	2.09	294,485.03
TOTAL EQUITY HONG KONG DOLLAR		250,764,028.19	1,355,048.00	268,125,431.62		17,361,403.43
		32,351,217.09	174,760.50	34,579,651.61	10.10	2,228,434.52
HUNGARIAN FORINT						
HUNGARY						

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
65,496.000 RICHTER GEDEON NYRT EMBC9ZH88	7,440.0000 25.0995	450,284,993.76 1,373,620.49	0.00 0.00	487,290,240.00 1,643,916.99	0.48	37,005,246.24 270,296.50
164,500.000 MOL HUNGARIAN OIL & GAS PLC EMBD5ZXH2	2,190.0000 7.3882	355,055,013.75 1,214,560.61	0.00 0.00	360,255,000.00 1,215,352.31	0.36	5,199,986.25 791.70
SUBTOTAL HUNGARY		805,340,007.51	0.00	847,545,240.00		42,205,232.49
		2,588,181.10	0.00	2,859,269.30	0.84	271,088.20
TOTAL EQUITY HUNGARIAN FORINT		805,340,007.51	0.00	847,545,240.00		42,205,232.49
		2,588,181.10	0.00	2,859,269.30	0.84	271,088.20
INDIAN RUPEE						
INDIA						
138,680.000 TATA STEEL LTD F16101153	643.6500 8.8090	86,291,985.42 1,171,669.38	0.00 0.00	89,261,382.00 1,221,629.04	0.36	2,969,396.58 49,959.66
JAPANESE YEN						
JAPAN						
25,500.000 BENESSE HOLDINGS INC FJ6121928	2,013.0000 19.4973	74,337,738.00 689,365.58	0.00 0.00	51,331,500.00 497,181.46	0.15	-23,006,238.00 -192,184.12
36,700.000 BROTHER INDUSTRIES LTD FJ6146503	2,126.0000 20.5918	75,656,635.00 701,596.28	0.00 0.00	78,024,200.00 755,718.92	0.22	2,367,565.00 54,122.64
20,000.000 CAPCOM CO LTD FJ6173697	6,700.0000 64.8942	70,299,999.00 655,141.86	0.00 0.00	134,000,000.00 1,297,883.67	0.38	63,700,001.00 642,741.81

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
133,100.000 KDDI CORP FJ6248994	3,066.0000 29.6964	421,619,868.00 3,904,301.55	0.00 0.00	408,084,600.00 3,952,584.60	1.16	-13,535,268.00 48,283.05
48,900.000 KINTETSU WORLD EXPRESS INC FJ6282217	2,448.0000 23.7106	74,963,702.00 698,603.98	0.00 0.00	119,707,200.00 1,159,447.91	0.34	44,743,498.00 460,843.93
14,700.000 EISAI CO LTD FJ6307204	7,372.0000 71.4030	109,573,799.00 1,021,143.44	0.00 0.00	108,368,400.00 1,049,623.70	0.31	-1,205,399.00 28,480.26
100,400.000 FUJIFILM HOLDINGS CORP FJ6356524	5,438.0000 52.6708	513,359,932.00 4,814,702.46	0.00 0.00	545,975,200.00 5,288,151.45	1.55	32,615,268.00 473,448.99
81,700.000 CYBERNET SYSTEMS CO LTD FJ6397429	949.0000 9.1917	55,719,402.00 519,261.92	995,923.00 9,655.39	77,533,300.00 750,964.21	0.22	21,813,898.00 231,702.29
152,500.000 HITACHI Zosen CORP FJ6429305	570.0000 5.5208	54,747,507.00 510,204.61	0.00 0.00	86,925,000.00 841,929.39	0.25	32,177,493.00 331,724.78
13,000.000 HOYA CORP FJ6441508	14,270.0000 138.2149	125,814,001.00 1,172,489.61	0.00 0.00	185,510,000.00 1,796,794.02	0.53	59,695,999.00 624,304.41
207,200.000 K'S HOLDINGS CORP FJ6484276	1,436.0000 13.9087	275,606,067.00 2,563,518.57	0.00 0.00	297,539,200.00 2,881,875.13	0.84	21,933,133.00 318,356.56
183,400.000 MARUBENI CORP FJ6569464	686.1000 6.6454	123,269,907.00 1,185,914.69	0.00 0.00	125,830,740.00 1,218,758.67	0.36	2,560,833.00 32,843.98

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
7,300.000 NINTENDO CO LTD FJ6639556	65,830.0000 637.6096	349,494,800.00 3,253,864.64	0.00 0.00	480,559,000.00 4,654,549.83	1.36	131,064,200.00 1,400,685.19
28,500.000 ONO PHARMACEUTICAL CO LTD FJ6660107	3,108.0000 30.1032	93,365,155.00 879,558.67	0.00 0.00	88,578,000.00 857,939.85	0.25	-4,787,155.00 -21,618.82
15,800.000 T-GAIA CORP FJ6744679	1,935.0000 18.7418	33,938,400.00 316,279.76	0.00 0.00	30,573,000.00 296,120.88	0.09	-3,365,400.00 -20,158.88
28,800.000 SEKISUI HOUSE LTD FJ6793908	2,100.0000 20.3400	51,926,401.00 483,914.08	0.00 0.00	60,480,000.00 585,791.08	0.17	8,553,599.00 101,877.00
31,100.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	3,755.0000 36.3698	124,773,201.00 1,162,790.16	0.00 0.00	116,780,500.00 1,131,100.77	0.33	-7,992,701.00 -31,689.39
318,800.000 ASTELLAS PHARMA INC FJ6985389	1,594.0000 15.4390	552,251,899.00 5,144,699.48	0.00 0.00	508,167,200.00 4,921,954.54	1.44	-44,084,699.00 -222,744.94
6,600.000 SHIP HEALTHCARE HOLDINGS INC FJB05MTR8	5,740.0000 55.5959	30,974,531.00 288,081.56	0.00 0.00	37,884,000.00 366,933.02	0.11	6,909,469.00 78,851.46
56,900.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	2,283.0000 22.1125	111,450,519.00 1,044,611.11	0.00 0.00	129,902,700.00 1,258,198.45	0.37	18,452,181.00 213,587.34
105,000.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	3,141.0000 30.4228	314,805,253.00 2,923,811.45	0.00 0.00	329,805,000.00 3,194,391.96	0.93	14,999,747.00 270,580.51

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
34,300.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	4,418.0000 42.7914	145,843,600.00 1,359,150.05	1,715,000.00 16,626.58	151,537,400.00 1,467,745.64	0.43	5,693,800.00 108,595.59
8,000.000 MEIJI HOLDINGS CO LTD FJB60DQV4	7,260.0000 70.3182	62,552,140.00 580,072.70	0.00 0.00	58,080,000.00 562,545.40	0.16	-4,472,140.00 -17,527.30
375,600.000 ENEOS HOLDINGS INC FJB627LW8	370.4000 3.5876	142,770,316.00 1,350,962.61	0.00 0.00	139,122,240.00 1,347,496.14	0.39	-3,648,076.00 -3,466.47
21,800.000 TECHNOPRO HOLDINGS INC FJB8M8SQ2	8,550.0000 82.8127	133,852,000.00 1,247,397.57	1,090,000.00 10,567.33	186,390,000.00 1,805,317.44	0.53	52,538,000.00 557,919.87
35,400.000 MACNICA FUJI ELECTRONICS HOLDI FJBVVQ8X2	2,025.0000 19.6135	72,649,130.00 695,306.80	0.00 0.00	71,685,000.00 694,319.33	0.20	-964,130.00 -987.47
SUBTOTAL JAPAN		4,195,615,902.00 39,166,745.19	3,800,923.00 36,849.30	4,608,373,380.00 44,635,317.46	13.07	412,757,478.00 5,468,572.27
TOTAL EQUITY JAPANESE YEN		4,195,615,902.00 39,166,745.19	3,800,923.00 36,849.30	4,608,373,380.00 44,635,317.46	13.07	412,757,478.00 5,468,572.27
MEXICAN PESO						
MEXICO						
118,004.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	109.6500 5.5030	7,944,028.46 332,066.56	0.00 0.00	12,939,138.60 649,375.85	0.19	4,995,110.14 317,309.29
557,760.000 KIMBERLY-CLARK DE MEXICO SAB D LM2491917	33.9700 1.7049	19,672,189.83 822,312.82	0.00 0.00	18,947,107.20 950,897.45	0.28	-725,082.63 128,584.63

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198,138.000 COCA-COLA FEMSA SAB DE CV LMBHHP0S6	91.6500 4.5996	18,695,066.10 833,488.48	0.00 0.00	18,159,347.70 911,362.20	0.27	-535,718.40 77,873.72
432,793.000 QUALITAS CONTROLADORA SAB DE C LMBYMXF68	106.8900 5.3645	39,812,623.17 1,664,198.58	0.00 0.00	46,261,243.77 2,321,710.54	0.68	6,448,620.60 657,511.96
SUBTOTAL MEXICO		86,123,907.56	0.00	96,306,837.27		10,182,929.71
		3,652,066.44	0.00	4,833,346.04	1.42	1,181,279.60
TOTAL EQUITY MEXICAN PESO		86,123,907.56	0.00	96,306,837.27		10,182,929.71
		3,652,066.44	0.00	4,833,346.04	1.42	1,181,279.60
NEW TAIWAN DOLLAR						
TAIWAN						
179,000.000 REALTEK SEMICONDUCTOR CORP FA6051421	390.5000 13.8978	59,429,509.00 2,015,093.41	0.00 0.00	69,899,500.00 2,487,703.77	0.73	10,469,991.00 472,610.36
1,236,000.000 QISDA CORP FA6054466	28.9500 1.0303	20,631,556.00 687,323.47	0.00 0.00	35,782,200.00 1,273,478.55	0.37	15,150,644.00 586,155.08
1,477,000.000 CHENG LOONG CORP FA6190237	34.0000 1.2101	36,732,028.00 1,249,176.27	0.00 0.00	50,218,000.00 1,787,244.66	0.52	13,485,972.00 538,068.39
188,000.000 NOVATEK MICROELECTRONICS CORP FA6346334	369.0000 13.1326	45,047,965.00 1,515,890.94	0.00 0.00	69,372,000.00 2,468,930.19	0.72	24,324,035.00 953,039.25
417,000.000 FUBON FINANCIAL HOLDING CO LTD FA6411674	46.7500 1.6638	18,124,989.00 615,271.96	0.00 0.00	19,494,750.00 693,812.73	0.20	1,369,761.00 78,540.77



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462,000.000 CATHAY FINANCIAL HOLDING CO LT FA6425666	42.2500 1.5037	18,936,359.00 642,814.78	0.00 0.00	19,519,500.00 694,693.58	0.20	583,141.00 51,878.80
217,000.000 HON HAI PRECISION INDUSTRY CO FA6438560	92.0000 3.2743	18,883,673.00 641,026.30	0.00 0.00	19,964,000.00 710,513.21	0.21	1,080,327.00 69,486.91
1,211,000.000 KINDOM DEVELOPMENT CO LTD FA6491320	33.6500 1.1976	49,521,398.00 1,690,421.58	0.00 0.00	40,750,150.00 1,450,286.51	0.42	-8,771,248.00 -240,135.07
1,705,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	19.7000 0.7011	33,261,854.00 1,180,775.46	0.00 0.00	33,588,500.00 1,195,405.38	0.35	326,646.00 14,629.92
487,000.000 ITE TECHNOLOGY INC FA6548756	68.1000 2.4237	29,073,175.92 968,702.23	0.00 0.00	33,164,700.00 1,180,322.45	0.34	4,091,524.08 211,620.22
1,542,000.000 WISTRON CORP FA6672481	31.0000 1.1033	43,907,135.00 1,462,961.59	0.00 0.00	47,802,000.00 1,701,259.89	0.50	3,894,865.00 238,298.30
176,000.000 PIXART IMAGING INC FA6673364	192.0000 6.8332	29,372,492.00 978,675.28	0.00 0.00	33,792,000.00 1,202,647.89	0.35	4,419,508.00 223,972.61
282,000.000 SITRONIX TECHNOLOGY CORP FA6718771	162.5000 5.7833	42,433,547.00 1,413,862.45	0.00 0.00	45,825,000.00 1,630,899.01	0.48	3,391,453.00 217,036.56
94,000.000 PHISON ELECTRONICS CORP FA6728465	332.5000 11.8336	31,953,336.00 1,134,550.97	0.00 0.00	31,255,000.00 1,112,356.76	0.33	-698,336.00 -22,194.21



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
88,000.000 TAIWAN SEMICONDUCTOR MANUFACTU FA6889101	530.0000 18.8626	29,799,967.00 1,011,591.46	173,800.00 6,187.56	46,640,000.00 1,659,904.63	0.49	16,840,033.00 648,313.17
279,000.000 PEGATRON CORP FAB4PLX11	67.3000 2.3952	17,838,608.00 608,037.63	0.00 0.00	18,776,700.00 668,257.53	0.20	938,092.00 60,219.90
SUBTOTAL TAIWAN		524,947,591.92 17,816,175.78	173,800.00 6,187.56	615,844,000.00 21,917,716.74	6.41	90,896,408.08 4,101,540.96
TOTAL EQUITY NEW TAIWAN DOLLAR		524,947,591.92 17,816,175.78	173,800.00 6,187.56	615,844,000.00 21,917,716.74	6.41	90,896,408.08 4,101,540.96
NORWEGIAN KRONE						
NORWAY						
39,035.000 TELENOR ASA SN4732491	145.9000 17.0405	5,718,627.34 557,384.67	0.00 0.00	5,695,206.50 665,176.33	0.19	-23,420.84 107,791.66
72,621.000 EQUINOR ASA SN7133606	144.9500 16.9296	9,793,208.92 1,051,715.75	0.00 0.00	10,526,413.95 1,229,441.18	0.36	733,205.03 177,725.43
28,520.000 YARA INTERNATIONAL ASA SN7751258	356.0000 41.5793	9,571,247.62 1,017,736.03	0.00 0.00	10,153,120.00 1,185,842.01	0.35	581,872.38 168,105.98
261,910.000 NORSK HYDRO ASA SNB11HK30	39.8600 4.6555	10,522,751.58 1,192,481.13	0.00 0.00	10,439,732.60 1,219,317.16	0.36	-83,018.98 26,836.03
47,263.000 AKER BP ASA SNB1L95G4	216.2000 25.2513	10,353,830.28 1,173,338.28	0.00 0.00	10,218,260.60 1,193,450.16	0.35	-135,569.68 20,111.88



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85,541.000 ORKLA ASA	87.0000	7,288,093.31	0.00	7,442,067.00		153,973.69
SNB1VQF41	10.1612	710,357.79	0.00	869,202.34	0.25	158,844.55
SUBTOTAL NORWAY		53,247,759.05	0.00	54,474,800.65		1,227,041.60
		5,703,013.65	0.00	6,362,429.18	1.86	659,415.53
TOTAL EQUITY NORWEGIAN KRONE		53,247,759.05	0.00	54,474,800.65		1,227,041.60
		5,703,013.65	0.00	6,362,429.18	1.86	659,415.53
POUND STERLING						
AUSTRALIA						
86,156.000 BHP GROUP PLC	19.2500	1,217,556.59	0.00	1,658,503.00		440,946.41
EXBH0P3Z9	26.3138	1,476,287.37	0.00	2,267,090.68	0.66	790,803.31
GIBRALTAR						
439,220.000 888 HOLDINGS PLC	2.8550	1,184,520.34	0.00	1,253,973.10		69,452.76
EXB0L4LM9	3.9026	1,542,733.82	0.00	1,714,118.53	0.50	171,384.71
NETHERLANDS						
64,014.000 ROYAL DUTCH SHELL PLC	12.9780	760,406.20	0.00	830,773.69		70,367.49
EXB03MLX5 A SHS	17.7403	999,390.85	0.00	1,135,626.10	0.33	136,235.25
UNITED KINGDOM						
118,448.000 ASHTEAD GROUP PLC	34.3800	2,616,516.32	0.00	4,072,242.24		1,455,725.92
EX0053671	46.9957	3,172,526.04	0.00	5,566,551.53	1.63	2,394,025.49
308,349.000 AVIVA PLC	3.2520	876,966.23	21,584.43	1,002,750.95		125,784.72
EX0216237	4.4453	1,104,451.27	29,508.86	1,370,710.41	0.40	266,259.14



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726,214.000 BAE SYSTEMS PLC EX0263494	4.8880 6.6817	3,618,859.54 4,392,705.43	0.00 0.00	3,549,734.03 4,852,308.93	1.42	-69,125.51 459,603.50
525,974.000 SPIRENT COMMUNICATIONS PLC EX0472608	2.6400 3.6087	1,314,525.18 1,620,534.96	0.00 0.00	1,388,571.36 1,898,107.62	0.55	74,046.18 277,572.66
24,693.000 RIO TINTO PLC EX0718877	54.7000 74.7722	968,459.46 1,174,257.10	0.00 0.00	1,350,707.10 1,846,349.07	0.54	382,247.64 672,091.97
167,490.000 TATE & LYLE PLC EX0875412	6.7440 9.2187	1,090,479.51 1,327,362.21	14,739.12 20,147.85	1,129,552.56 1,544,041.87	0.45	39,073.05 216,679.66
81,100.000 GLAXOSMITHKLINE PLC EX0925282	13.4200 18.3445	1,336,365.80 1,620,343.53	15,409.00 21,065.17	1,088,362.00 1,487,736.44	0.43	-248,003.80 -132,607.09
968,761.000 BT GROUP PLC EX3091355	1.3225 1.8078	987,247.17 1,290,332.05	0.00 0.00	1,281,186.42 1,751,317.78	0.51	293,939.25 460,985.73
385,021.000 KINGFISHER PLC EX3319525	2.7040 3.6962	1,038,990.52 1,359,223.75	0.00 0.00	1,041,096.78 1,423,127.24	0.42	2,106.26 63,903.49
15,592.000 UNILEVER PLC EXB10RZP7	43.9200 60.0364	678,719.47 854,948.99	0.00 0.00	684,800.64 936,088.23	0.27	6,081.17 81,139.24
41,709.000 SAFESTORE HOLDINGS PLC EXB1N7Z01	7.8000 10.6622	263,600.88 319,616.07	0.00 0.00	325,330.20 444,710.12	0.13	61,729.32 125,094.05



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169,867.000 DRAX GROUP PLC EXB1VNSX3	3.7500 5.1261	511,567.55 668,618.79	0.00 0.00	637,001.25 870,748.86	0.25	125,433.70 202,130.07
75,413.000 3I GROUP PLC EXB1YW440	11.5800 15.8293	859,436.11 1,140,818.54	0.00 0.00	873,282.54 1,193,733.57	0.35	13,846.43 52,915.03
136,007.000 INCHCAPE PLC EXB61TVQ3	6.4350 8.7963	898,601.59 1,187,142.56	0.00 0.00	875,205.05 1,196,361.54	0.35	-23,396.54 9,218.98
0.000 NATIONAL GRID PLC EXBDR05C3	0.0000 0.0000	0.00 0.00	11,359.91 15,529.67	0.00 0.00	0.00	0.00 0.00
591,815.000 ROYAL MAIL PLC EXBDVZYZ8	3.3770 4.6162	2,006,063.03 2,674,156.03	0.00 0.00	1,998,559.26 2,731,930.58	0.80	-7,503.77 57,774.55
984,246.000 MAN GROUP PLC/JERSEY EXBJ1DLW8	1.3800 1.8864	1,194,295.02 1,497,604.34	0.00 0.00	1,358,259.48 1,856,672.80	0.54	163,964.46 359,068.46
16,948.000 FERGUSON PLC EXBJVNSS5	88.8400 121.4398	960,951.60 1,165,153.81	0.00 0.00	1,505,660.32 2,058,162.37	0.60	544,708.72 893,008.56
275,630.000 DIRECT LINE INSURANCE GROUP PL EXBY9D0Y6	3.1900 4.3606	773,535.64 997,783.62	0.00 0.00	879,259.70 1,201,904.05	0.35	105,724.06 204,120.43
114,224.000 GAMESYS GROUP PLC EXBZ14BX1	11.4000 15.5832	1,300,223.82 1,725,722.06	0.00 0.00	1,302,153.60 1,779,978.86	0.52	1,929.78 54,256.80

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SUBTOTAL UNITED KINGDOM						
		23,295,404.44	63,092.46	26,343,715.48		3,048,311.04
		29,293,301.15	86,251.55	36,010,541.87	10.51	6,717,240.72
TOTAL EQUITY POUND STERLING						
		26,457,887.57	63,092.46	30,086,965.27		3,629,077.70
		33,311,713.19	86,251.55	41,127,377.18	12.00	7,815,663.99
SINGAPORE DOLLAR						
SINGAPORE						
901,100.000 SHENG SIONG GROUP LTD FMB657MH0	1.5500 1.1728	1,396,491.14 1,044,743.15	0.00 0.00	1,396,705.00 1,056,788.86		213.86 12,045.71
649,700.000 AEM HOLDINGS LTD FMBXC7XC2	3.4500 2.6104	2,066,236.67 1,453,969.93	0.00 0.00	2,241,465.00 1,695,959.60		175,228.33 241,989.67
SUBTOTAL SINGAPORE						
		3,462,727.81	0.00	3,638,170.00		175,442.19
		2,498,713.08	0.00	2,752,748.46	0.81	254,035.38
TOTAL EQUITY SINGAPORE DOLLAR						
		3,462,727.81	0.00	3,638,170.00		175,442.19
		2,498,713.08	0.00	2,752,748.46	0.81	254,035.38
SOUTH AFRICAN RAND						
SOUTH AFRICA						
15,102.000 ANGLO AMERICAN PLATINUM LTD KS6761008	1,443.1500 98.2487	15,251,358.62 821,157.52	0.00 0.00	21,794,451.30 1,483,751.25		6,543,092.68 662,593.73
181,806.000 VODACOM GROUP LTD KSB65B4D1	124.3900 8.4684	23,171,638.80 1,281,261.88	0.00 0.00	22,614,848.34 1,539,603.32		-556,790.46 258,341.44
SUBTOTAL SOUTH AFRICA						
		38,422,997.42	0.00	44,409,299.64		5,986,302.22
		2,102,419.40	0.00	3,023,354.57	0.88	920,935.17
TOTAL EQUITY SOUTH AFRICAN RAND						
		38,422,997.42	0.00	44,409,299.64		5,986,302.22
		2,102,419.40	0.00	3,023,354.57	0.88	920,935.17
SOUTH KOREAN WON						
SOUTH KOREA						

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30,125.000 SAMSUNG SECURITIES CO LTD FK6408447	40,450.0000 37.2365	1,279,838,292.00 1,173,733.30	39,945,750.00 36,727.32	1,218,556,250.00 1,121,749.27	0.33	-61,282,042.00 -51,984.03
60,224.000 LG ELECTRONICS INC FK6520738	135,000.0000 124.2751	4,170,407,170.00 3,474,010.93	35,231,040.00 32,391.95	8,130,240,000.00 7,484,341.21	2.19	3,959,832,830.00 4,010,330.28
170,006.000 NH INVESTMENT & SECURITIES CO FK6537088	11,300.0000 10.4023	1,610,840,513.00 1,371,265.04	66,302,340.00 60,960.95	1,921,067,800.00 1,768,450.49	0.52	310,227,287.00 397,185.45
4,563.000 POSCO FK6693238	272,000.0000 250.3912	1,281,564,570.00 1,175,316.46	14,236,560.00 13,089.22	1,241,136,000.00 1,142,535.19	0.33	-40,428,570.00 -32,781.27
85,624.000 SAMSUNG ELECTRONICS CO LTD FK6771729	81,000.0000 74.5650	4,386,382,959.00 3,603,544.34	23,642,498.88 21,737.63	6,935,544,000.00 6,384,556.64	1.87	2,549,161,041.00 2,781,012.30
7,682.000 HYUNDAI GLOVIS CO LTD FKB0V3XR3	184,000.0000 169.3823	856,665,070.00 694,021.21	20,971,860.00 19,282.15	1,413,488,000.00 1,301,194.86	0.38	556,822,930.00 607,173.65
35,073.000 KB FINANCIAL GROUP INC FKB3DF0Y1	43,400.0000 39.9521	1,494,121,372.00 1,317,393.71	60,458,837.40 55,589.12	1,522,168,200.00 1,401,241.07	0.41	28,046,828.00 83,847.36
34,878.000 SILICON WORKS CO LTD FKB53YZC6	58,200.0000 53.5764	1,801,557,793.00 1,651,696.58	22,580,017.20 20,760.41	2,029,899,600.00 1,868,636.26	0.55	228,341,807.00 216,939.68
SUBTOTAL SOUTH KOREA		16,881,377,739.00	283,368,903.48	24,412,099,850.00		7,530,722,111.00
		14,460,981.57	260,538.75	22,472,704.99	6.58	8,011,723.42
TOTAL EQUITY SOUTH KOREAN WON		16,881,377,739.00	283,368,903.48	24,412,099,850.00		7,530,722,111.00
		14,460,981.57	260,538.75	22,472,704.99	6.58	8,011,723.42

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SWEDISH KRONA						
SWEDEN						
62,893.000 HENNES & MAURITZ AB SS5687438	172.0000 20.9436	9,261,091.51 1,048,269.20	0.00 0.00	10,817,596.00 1,317,203.06	0.38	1,556,504.49 268,933.86
218,594.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	97.6400 11.8891	18,473,307.82 1,913,638.36	0.00 0.00	21,343,518.16 2,598,890.50	0.76	2,870,210.34 685,252.14
81,071.000 SANDVIK AB SSB1VQ251	201.3000 24.5113	11,402,636.19 1,155,604.27	0.00 0.00	16,319,592.30 1,987,152.87	0.58	4,916,956.11 831,548.60
88,036.000 ATLAS COPCO AB SSBD97BS2	368.3000 44.8460	31,539,503.35 3,610,540.88	0.00 0.00	32,423,658.80 3,948,062.27	1.15	884,155.45 337,521.39
19,872.000 EVOLUTION GAMING GROUP AB SSBJXSCH9	834.8000 101.6493	12,011,306.61 1,273,442.40	0.00 0.00	16,589,145.60 2,019,974.99	0.59	4,577,838.99 746,532.59
41,155.000 SCANDI STANDARD AB SSBNJRJO	68.8000 8.3774	2,489,877.39 252,337.52	0.00 0.00	2,831,464.00 344,772.82	0.10	341,586.61 92,435.30
SUBTOTAL SWEDEN		85,177,722.87	0.00	100,324,974.86		15,147,251.99
		9,253,832.63	0.00	12,216,056.51	3.56	2,962,223.88
TOTAL EQUITY SWEDISH KRONA		85,177,722.87	0.00	100,324,974.86		15,147,251.99
		9,253,832.63	0.00	12,216,056.51	3.56	2,962,223.88

SWISS FRANC
SWITZERLAND



Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
27,256.000 NOVARTIS AG ES7103066	83.6500 94.6320	2,205,950.25 2,291,884.69	0.00 0.00	2,279,964.40 2,579,291.14	0.75	74,014.15 287,406.45
14,507.000 ROCHE HOLDING AG ES7108917	310.0000 350.6986	5,109,365.41 5,252,495.92	0.00 0.00	4,497,170.00 5,087,584.14	1.49	-612,195.41 -164,911.78
22,132.000 ADECCO GROUP AG ES7110723	59.1600 66.9269	868,459.67 892,788.15	0.00 0.00	1,309,329.12 1,481,225.32	0.43	440,869.45 588,437.17
95,259.000 CREDIT SUISSE GROUP AG ES7171584	11.4000 12.8967	964,408.16 1,063,822.36	0.00 0.00	1,085,952.60 1,228,522.65	0.36	121,544.44 164,700.29
3,601.000 SCHINDLER HOLDING AG ESB11TCY9	238.6000 269.9248	817,460.86 849,707.25	0.00 0.00	859,198.60 971,999.09	0.28	41,737.74 122,291.84
1,428.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	200.8000 227.1622	190,281.00 195,611.41	0.00 0.00	286,742.40 324,387.58	0.09	96,461.40 128,776.17
23,735.000 JULIUS BAER GROUP LTD ESB4R2R51	51.0000 57.6956	966,640.49 1,028,925.40	0.00 0.00	1,210,485.00 1,369,404.38	0.40	243,844.51 340,478.98
16,555.000 DKSH HOLDING AG ESB71QPM4	66.5500 75.2871	825,432.29 848,555.43	0.00 0.00	1,101,735.25 1,246,377.34	0.36	276,302.96 397,821.91
18,464.000 GALENICA AG ESBYQCQ30	59.0000 66.7459	1,214,823.71 1,329,812.10	0.00 0.00	1,089,376.00 1,232,395.50	0.36	-125,447.71 -97,416.60

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL SWITZERLAND						
		13,162,821.84	0.00	13,719,953.37		557,131.53
		13,753,602.71	0.00	15,521,187.14	4.52	1,767,584.43
TOTAL EQUITY SWISS FRANC						
		13,162,821.84	0.00	13,719,953.37		557,131.53
		13,753,602.71	0.00	15,521,187.14	4.52	1,767,584.43
THAILAND BAHT						
THAILAND						
2,082,800.000 SUPALAI PCL	20.5000	40,453,724.04	0.00	42,697,400.00		2,243,675.96
FB6554695	0.6842	1,345,570.26	0.00	1,425,146.86	0.42	79,576.60
TURKISH LIRA						
TURKEY						
764,468.000 AKSIGORTA AS	9.3000	4,487,426.38	0.00	7,109,552.40		2,622,126.02
ETB03MND6	1.2513	648,800.17	0.00	956,549.26	0.28	307,749.09
181,689.000 DEVA HOLDING AS	24.1400	3,433,922.13	0.00	4,385,972.46		952,050.33
ETB03MR91	3.2479	496,482.63	0.00	590,107.29	0.17	93,624.66
97,950.000 FORD OTOMOTIV SANAYI AS	126.0000	5,681,099.85	0.00	12,341,700.00		6,660,600.15
ETB03MSR0	16.9526	821,383.62	0.00	1,660,504.54	0.49	839,120.92
416,799.000 TOFAS TURK OTOMOBIL FABRIKASI	33.9200	9,137,167.11	0.00	14,137,822.08		5,000,654.97
ETB03MY36	4.5637	1,324,480.05	0.00	1,902,162.40	0.56	577,682.35
1,197,885.000 TURKCELL ILETISIM HIZMETLERI A	16.1000	17,947,665.99	0.00	19,285,948.50		1,338,282.51
ETB03MYN2	2.1662	2,330,336.01	0.00	2,594,813.11	0.76	264,477.10

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
131,805.000 COCA-COLA ICECEK AS ETB058ZV2	65.8000 8.8530	5,971,313.29 770,397.59	0.00 0.00	8,672,769.00 1,166,871.04	0.34	2,701,455.71 396,473.45
36,278.000 BIM BIRLESIK MAGAZALAR AS ETB0D0006	75.5000 10.1581	2,049,707.11 296,350.34	0.00 0.00	2,738,989.00 368,515.17	0.11	689,281.89 72,164.83
828,147.000 ENERJISA ENERJI AS ETBD0MXB4	12.5100 1.6831	6,492,670.84 938,722.02	0.00 0.00	10,360,118.97 1,393,894.24	0.41	3,867,448.13 455,172.22
SUBTOTAL TURKEY		55,200,972.70	0.00	79,032,872.41		23,831,899.71
		7,626,952.43	0.00	10,633,417.05	3.12	3,006,464.62
TOTAL EQUITY TURKISH LIRA		55,200,972.70	0.00	79,032,872.41		23,831,899.71
		7,626,952.43	0.00	10,633,417.05	3.12	3,006,464.62
U.S. DOLLAR						
IRELAND						
6,981.000 ICON PLC G4705A100	194.9800 194.9800	1,325,136.21 1,325,136.21	0.00 0.00	1,361,155.38 1,361,155.38	0.40	36,019.17 36,019.17
5,787.000 ICON PLC NAB94G474	194.9800 194.9800	908,732.61 908,732.61	0.00 0.00	1,128,349.26 1,128,349.26	0.33	219,616.65 219,616.65
SUBTOTAL IRELAND		2,233,868.82	0.00	2,489,504.64		255,635.82
		2,233,868.82	0.00	2,489,504.64	0.73	255,635.82
TOTAL EQUITY U.S. DOLLAR		2,233,868.82	0.00	2,489,504.64		255,635.82
		2,233,868.82	0.00	2,489,504.64	0.73	255,635.82
TOTAL EQUITY		275,873,751.92	610,555.77	336,871,609.68	98.48	60,997,857.76
TOTAL ASSETS - BASE:		280,997,779.19	853,877.59	342,191,390.44	100.04	61,193,611.25
NET ASSETS - BASE:				343,045,268.03		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
618,453.07	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	618,453.07	618,453.07	1	0.00
		618,453.07	618,453.07	1	0.00
U S TREASURY BILLS					
8,578,000	CUSIP # 9127962F5 U S TREASURY BILL 03/25/2021	8,574,370.61	8,574,370.61	16	2,171.13
16,623,000	CUSIP # 9127963H0 U S TREASURY BILL 06/17/2021	16,613,706.21	16,613,706.21	31	2,977.05
3,252,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	3,250,048.80	3,250,171.73	6	0.00
		28,438,125.62	28,438,248.55	53	5,148.18
MUTUAL FUNDS - FIXED INCOME					
31,810	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	1,607,041.20	1,607,848.83	3	0.00
118,718.263	CUSIP # 92206C607 VANGUARD ST CORP BD IDX-ADM	2,685,407.11	2,679,607.08	5	0.00
223,571.32	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	4,833,611.94	4,856,578.99	9	0.00
		9,126,060.25	9,144,034.90	17	0.00
MUTUAL FUNDS - EQUITY					
50,153.307	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	6,528,455.97	5,927,489.01	12	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
30,815	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,911,762.60	1,671,014.81	4	0.00
141,303	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	4,859,410.17	4,726,567.26	9	0.00
44,284	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	1,357,304.60	1,221,097.05	3	0.00
		14,656,933.34	13,546,168.13	27	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,210,671.01	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,210,671.01	1,210,671.01	2	0.00
		1,210,671.01	1,210,671.01	2	0.00



ACCOUNT STATEMENT

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Account Number

10/01/2020 through 12/31/2020
XXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
618,453.07	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	618,453.07	618,453.07	1	0.00
		618,453.07	618,453.07	1	0.00
U S TREASURY BILLS					
8,578,000	CUSIP # 9127962F5 U S TREASURY BILL 03/25/2021	8,574,370.61	8,574,370.61	16	2,171.13
16,623,000	CUSIP # 9127963H0 U S TREASURY BILL 06/17/2021	16,613,706.21	16,613,706.21	31	2,977.05
3,252,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	3,250,048.80	3,250,171.73	6	0.00
		28,438,125.62	28,438,248.55	53	5,148.18
MUTUAL FUNDS - FIXED INCOME					
31,810	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	1,607,041.20	1,607,848.83	3	0.00
118,718.263	CUSIP # 92206C607 VANGUARD ST CORP BD IDX-ADM	2,685,407.11	2,679,607.08	5	0.00
223,571.32	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	4,833,611.94	4,856,578.99	9	0.00
		9,126,060.25	9,144,034.90	17	0.00
MUTUAL FUNDS - EQUITY					
50,153.307	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	6,528,455.97	5,927,489.01	12	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

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XXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
30,815	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,911,762.60	1,671,014.81	4	0.00
141,303	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	4,859,410.17	4,726,567.26	9	0.00
44,284	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	1,357,304.60	1,221,097.05	3	0.00
		14,656,933.34	13,546,168.13	27	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,210,671.01	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,210,671.01	1,210,671.01	2	0.00
		1,210,671.01	1,210,671.01	2	0.00



ACCOUNT STATEMENT

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Account Number

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XXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
114,210.92	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	114,210.92	114,210.92	4	0.00
		114,210.92	114,210.92	4	0.00
U S TREASURY BILLS					
263,000	CUSIP # 9127962F5 U S TREASURY BILL 03/25/2021	262,886.57	262,886.57	10	68.72
579,000	CUSIP # 9127963H0 U S TREASURY BILL 06/17/2021	578,680.13	578,680.13	22	99.85
101,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	100,939.40	100,943.22	4	0.00
		942,506.10	942,509.92	37	168.57
MUTUAL FUNDS - FIXED INCOME					
8,866	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	447,910.32	448,149.17	17	0.00
17,959.466	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	369,067.03	371,977.31	14	0.00
17,112.325	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	369,968.47	372,582.67	14	0.00
		1,186,945.82	1,192,709.15	46	0.00
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

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Account Number

10/01/2020 through 12/31/2020
XXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,244.628	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	162,013.23	147,386.38	6	0.00
3,878	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	133,364.42	129,876.53	5	0.00
		295,377.65	277,262.91	11	0.00
COMMON TRUST FUNDS - FIXED INCOME					
33,926	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	33,926.00	33,926.00	1	0.00
		33,926.00	33,926.00	1	0.00



ACCOUNT STATEMENT

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Account Number

10/01/2020 through 12/31/2020
XXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
114,210.92	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	114,210.92	114,210.92	4	0.00
		114,210.92	114,210.92	4	0.00
U S TREASURY BILLS					
263,000	CUSIP # 9127962F5 U S TREASURY BILL 03/25/2021	262,886.57	262,886.57	10	68.72
579,000	CUSIP # 9127963H0 U S TREASURY BILL 06/17/2021	578,680.13	578,680.13	22	99.85
101,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	100,939.40	100,943.22	4	0.00
		942,506.10	942,509.92	37	168.57
MUTUAL FUNDS - FIXED INCOME					
8,866	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	447,910.32	448,149.17	17	0.00
17,959.466	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	369,067.03	371,977.31	14	0.00
17,112.325	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	369,968.47	372,582.67	14	0.00
		1,186,945.82	1,192,709.15	46	0.00
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,244.628	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	162,013.23	147,386.38	6	0.00
3,878	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	133,364.42	129,876.53	5	0.00
		295,377.65	277,262.91	11	0.00
COMMON TRUST FUNDS - FIXED INCOME					
33,926	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	33,926.00	33,926.00	1	0.00
		33,926.00	33,926.00	1	0.00



ACCOUNT STATEMENT

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Account Number

10/01/2020 through 12/31/2020
XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,592.05	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	8,592.05	8,592.05	1	0.00
		8,592.05	8,592.05	1	0.00
U S TREASURY BILLS					
464,000	CUSIP # 9127962F5 U S TREASURY BILL 03/25/2021	463,872.95	463,872.95	39	48.17
58,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	57,965.20	57,967.39	5	0.00
		521,838.15	521,840.34	43	48.17
MUTUAL FUNDS - FIXED INCOME					
2,656	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	134,181.12	134,219.91	11	0.00
2,968.572	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	61,004.15	61,453.13	5	0.00
5,948.011	CUSIP # 92206C607 VANGUARD ST CORP BD IDX-ADM	134,544.01	134,300.92	11	0.00
14,144.368	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	305,801.24	306,412.50	25	0.00
		635,530.52	636,386.46	53	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
35,879.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	35,879.40	35,879.40	3	0.00
		35,879.40	35,879.40	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,592.05	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	8,592.05	8,592.05	1	0.00
		8,592.05	8,592.05	1	0.00
U S TREASURY BILLS					
464,000	CUSIP # 9127962F5 U S TREASURY BILL 03/25/2021	463,872.95	463,872.95	39	48.17
58,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	57,965.20	57,967.39	5	0.00
		521,838.15	521,840.34	43	48.17
MUTUAL FUNDS - FIXED INCOME					
2,656	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	134,181.12	134,219.91	11	0.00
2,968.572	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	61,004.15	61,453.13	5	0.00
5,948.011	CUSIP # 92206C607 VANGUARD ST CORP BD IDX-ADM	134,544.01	134,300.92	11	0.00
14,144.368	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	305,801.24	306,412.50	25	0.00
		635,530.52	636,386.46	53	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

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Account Number

10/01/2020 through 12/31/2020
XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
35,879.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	35,879.40	35,879.40	3	0.00
		35,879.40	35,879.40	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
569,966.7	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	569,966.70	569,966.70	0	0.00
		569,966.70	569,966.70	0	0.00
U S TREASURY BILLS					
18,851,000	CUSIP # 9127962F5 U S TREASURY BILL 03/25/2021	18,842,938.06	18,842,938.06	14	4,857.27
37,710,000	CUSIP # 9127963H0 U S TREASURY BILL 06/17/2021	37,688,747.57	37,688,747.57	28	6,922.63
14,538,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	14,529,277.20	14,529,826.74	11	0.00
		71,060,962.83	71,061,512.37	53	11,779.90
MUTUAL FUNDS - EQUITY					
209,832.064	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	27,313,839.77	24,717,944.26	20	0.00
88,448	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	5,487,313.92	4,769,199.30	4	0.00
591,471	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	20,340,687.69	19,759,776.11	15	0.00
133,462	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	4,090,610.30	3,655,573.95	3	0.00
100,312	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	3,801,824.80	3,532,693.38	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		61,034,276.48	56,435,187.00	45	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
2,608,135.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,608,135.41	2,608,135.41	2	0.00
		2,608,135.41	2,608,135.41	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
569,966.7	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	569,966.70	569,966.70	0	0.00
		569,966.70	569,966.70	0	0.00
U S TREASURY BILLS					
18,851,000	CUSIP # 9127962F5 U S TREASURY BILL 03/25/2021	18,842,938.06	18,842,938.06	14	4,857.27
37,710,000	CUSIP # 9127963H0 U S TREASURY BILL 06/17/2021	37,688,747.57	37,688,747.57	28	6,922.63
14,538,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	14,529,277.20	14,529,826.74	11	0.00
		71,060,962.83	71,061,512.37	53	11,779.90
MUTUAL FUNDS - EQUITY					
209,832.064	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	27,313,839.77	24,717,944.26	20	0.00
88,448	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	5,487,313.92	4,769,199.30	4	0.00
591,471	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	20,340,687.69	19,759,776.11	15	0.00
133,462	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	4,090,610.30	3,655,573.95	3	0.00
100,312	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	3,801,824.80	3,532,693.38	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		61,034,276.48	56,435,187.00	45	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
2,608,135.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,608,135.41	2,608,135.41	2	0.00
		2,608,135.41	2,608,135.41	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
20,416.03	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	20,416.03	20,416.03	2	0.00
		20,416.03	20,416.03	2	0.00
MUTUAL FUNDS - FIXED INCOME					
11,163.116	CUSIP # 922031760 VANGUARD HI YIELD CORPORATE FUND ADM	66,755.43	66,438.72	6	6.41
		66,755.43	66,438.72	6	6.41
MUTUAL FUNDS - EQUITY					
4,553.502	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	592,729.36	580,749.39	54	0.00
1,626	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	100,877.04	98,600.64	9	0.00
1,333.953	CUSIP # 577130792 MATTHEWS JAPAN FUND INSTL	33,775.69	35,529.47	3	0.00
646	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	22,215.94	22,035.06	2	0.00
2,176	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	66,694.40	66,063.36	6	0.00
1,402	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	53,135.80	54,159.11	5	0.00
215.329	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	55,210.36	53,925.17	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
596.291	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	55,586.25	52,879.55	5	0.00
202	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	10,992.84	10,851.24	1	0.00
		991,217.68	974,792.99	91	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
11,047.82	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	11,047.82	11,047.82	1	0.00
		11,047.82	11,047.82	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
20,416.03	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	20,416.03	20,416.03	2	0.00
		20,416.03	20,416.03	2	0.00
MUTUAL FUNDS - FIXED INCOME					
11,163.116	CUSIP # 922031760 VANGUARD HI YIELD CORPORATE FUND ADM	66,755.43	66,438.72	6	6.41
		66,755.43	66,438.72	6	6.41
MUTUAL FUNDS - EQUITY					
4,553.502	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	592,729.36	580,749.39	54	0.00
1,626	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	100,877.04	98,600.64	9	0.00
1,333.953	CUSIP # 577130792 MATTHEWS JAPAN FUND INSTL	33,775.69	35,529.47	3	0.00
646	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	22,215.94	22,035.06	2	0.00
2,176	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	66,694.40	66,063.36	6	0.00
1,402	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	53,135.80	54,159.11	5	0.00
215.329	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	55,210.36	53,925.17	5	0.00

ACCOUNT STATEMENT

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Account Number

10/01/2020 through 12/31/2020
XXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
596.291	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	55,586.25	52,879.55	5	0.00
202	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	10,992.84	10,851.24	1	0.00
		991,217.68	974,792.99	91	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
11,047.82	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	11,047.82	11,047.82	1	0.00
		11,047.82	11,047.82	1	0.00



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XXXXXX8397
HB&T BLACKROCK LARGE CAP EQUITY
INDEX

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
404,597.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	404,597.16	404,597.16	0	0.00
		404,597.16	404,597.16	0	0.00
COMMON TRUST FUNDS - EQUITY					
2,646,599.589	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	85,083,942.23	59,945,049.15	100	0.00
		85,083,942.23	59,945,049.15	100	0.00



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Account Number

10/01/2020 through 12/31/2020
XXXXXX8397
HB&T BLACKROCK LARGE CAP EQUITY
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Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
404,597.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	404,597.16	404,597.16	0	0.00
		404,597.16	404,597.16	0	0.00
COMMON TRUST FUNDS - EQUITY					
2,646,599.589	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	85,083,942.23	59,945,049.15	100	0.00
		85,083,942.23	59,945,049.15	100	0.00



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Account Number

10/01/2020 through 12/31/2020
XXXXXX8315
HB&T BLACKROCK MID CAP EQUITY
INDEX

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
116,027.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	116,027.87	116,027.87	0	0.00
		116,027.87	116,027.87	0	0.00
COMMON TRUST FUNDS - EQUITY					
224,639.369	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	25,405,183.51	20,218,591.95	100	0.00
		25,405,183.51	20,218,591.95	100	0.00



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Account Number

10/01/2020 through 12/31/2020
XXXXXX8315
HB&T BLACKROCK MID CAP EQUITY
INDEX

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
116,027.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	116,027.87	116,027.87	0	0.00
		116,027.87	116,027.87	0	0.00
COMMON TRUST FUNDS - EQUITY					
224,639.369	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	25,405,183.51	20,218,591.95	100	0.00
		25,405,183.51	20,218,591.95	100	0.00



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Account Number

10/01/2020 through 12/31/2020
XXXXXX8351
HB&T BLACKROCK MSCI ACWI EX-US
INDEX

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
38,662.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	38,662.54	38,662.54	0	0.00
		38,662.54	38,662.54	0	0.00
COMMON TRUST FUNDS - EQUITY					
828,179.885	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	11,594,684.03	9,639,015.66	100	0.00
		11,594,684.03	9,639,015.66	100	0.00



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Account Number

10/01/2020 through 12/31/2020
XXXXXX8351
HB&T BLACKROCK MSCI ACWI EX-US
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Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
38,662.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	38,662.54	38,662.54	0	0.00
		38,662.54	38,662.54	0	0.00
COMMON TRUST FUNDS - EQUITY					
828,179.885	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	11,594,684.03	9,639,015.66	100	0.00
		11,594,684.03	9,639,015.66	100	0.00



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10/01/2020 through 12/31/2020
XXXXXX8379
HB&T BLACKROCK SMALL CAP EQUITY
INDEX

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
96,565.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	96,565.07	96,565.07	1	0.00
		96,565.07	96,565.07	1	0.00
COMMON TRUST FUNDS - EQUITY					
269,596.005	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	16,816,536.08	12,229,383.64	99	0.00
		16,816,536.08	12,229,383.64	99	0.00



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Account Number

10/01/2020 through 12/31/2020
XXXXXX8379
HB&T BLACKROCK SMALL CAP EQUITY
INDEX

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
96,565.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	96,565.07	96,565.07	1	0.00
		96,565.07	96,565.07	1	0.00
COMMON TRUST FUNDS - EQUITY					
269,596.005	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	16,816,536.08	12,229,383.64	99	0.00
		16,816,536.08	12,229,383.64	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8333
HB&T BLACKROCK SHORT TERM BOND
INDEX

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
266,777.755	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	3,124,474.39	2,901,233.35	100	0.00
14,326.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	14,326.88	14,326.88	0	0.00
		3,138,801.27	2,915,560.23	100	0.00



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Account Number

10/01/2020 through 12/31/2020
XXXXXX8333
HB&T BLACKROCK SHORT TERM BOND
INDEX

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
266,777.755	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	3,124,474.39	2,901,233.35	100	0.00
14,326.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	14,326.88	14,326.88	0	0.00
		3,138,801.27	2,915,560.23	100	0.00



ACCOUNT STATEMENT

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Account Number

10/01/2020 through 12/31/2020
XXXXXX8299
HB&T BLACKROCK U.S. AGGREGATE
BOND INDEX

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,407,555.158	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	18,445,096.84	16,084,234.75	99	0.00
126,036	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	126,036.00	126,036.00	1	0.00
		18,571,132.84	16,210,270.75	100	0.00



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Account Number

10/01/2020 through 12/31/2020
XXXXXX8299
HB&T BLACKROCK U.S. AGGREGATE
BOND INDEX

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,407,555.158	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	18,445,096.84	16,084,234.75	99	0.00
126,036	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	126,036.00	126,036.00	1	0.00
		18,571,132.84	16,210,270.75	100	0.00



ACCOUNT STATEMENT

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Account Number

10/01/2020 through 12/31/2020
XXXXXX8896
HB&T LINCOLN STABLE VALUE CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
92,612.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	92,612.93	92,612.93	0	0.00
		92,612.93	92,612.93	0	0.00
INSURANCE POLICIES/ANNUITIES					
181,102,520.775	CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT	211,285,066.89	208,761,946.21	100	0.00
		211,285,066.89	208,761,946.21	100	0.00



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Account Number

10/01/2020 through 12/31/2020
XXXXXX8896
HB&T LINCOLN STABLE VALUE CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
92,612.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	92,612.93	92,612.93	0	0.00
		92,612.93	92,612.93	0	0.00
INSURANCE POLICIES/ANNUITIES					
181,102,520.775	CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT	211,285,066.89	208,761,946.21	100	0.00
		211,285,066.89	208,761,946.21	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
841,246.49	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	841,246.49	841,246.49	4	0.00
		841,246.49	841,246.49	4	0.00
INSURANCE POLICIES/ANNUITIES					
188,105.099	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	21,788,401.72	21,151,325.31	96	0.00
		21,788,401.72	21,151,325.31	96	0.00



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Account Number

10/01/2020 through 12/31/2020
XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
841,246.49	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	841,246.49	841,246.49	4	0.00
		841,246.49	841,246.49	4	0.00
INSURANCE POLICIES/ANNUITIES					
188,105.099	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	21,788,401.72	21,151,325.31	96	0.00
		21,788,401.72	21,151,325.31	96	0.00



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Account Number

10/01/2020 through 12/31/2020
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,467,282.86	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,467,282.86	1,467,282.86	2	0.00
		1,467,282.86	1,467,282.86	2	0.00
INSURANCE POLICIES/ANNUITIES					
4,481,306.704	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	59,211,505.48	55,830,535.28	98	0.00
		59,211,505.48	55,830,535.28	98	0.00



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Account Number

10/01/2020 through 12/31/2020
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,467,282.86	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,467,282.86	1,467,282.86	2	0.00
		1,467,282.86	1,467,282.86	2	0.00
INSURANCE POLICIES/ANNUITIES					
4,481,306.704	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	59,211,505.48	55,830,535.28	98	0.00
		59,211,505.48	55,830,535.28	98	0.00



ACCOUNT STATEMENT

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Account Number

10/01/2020 through 12/31/2020
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,546.22	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	4,546.22	4,546.22	0	0.00
1,963,501.65	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,963,501.65	1,963,501.65	9	0.00
		1,968,047.87	1,968,047.87	9	0.00
COMMERCIAL PAPER/REPO AGREEMENTS					
2,000,000	CUSIP # 2063CONS7 CONCORD MINUTEMEN CAPITAL LLC A1/P1 01/26/2021	1,999,335.83	1,999,335.83	9	442.17
2,000,000	CUSIP # 30229ARV3 EXXON MOBIL CORP A1/P1 04/29/2021	1,999,335.83	1,999,335.83	9	6.17
2,000,000	CUSIP # 62479LRV9 MUFG BANK LTD 04/29/2021	1,999,069.17	1,999,069.17	9	6.83
2,000,000	CUSIP # 63873JNB2 NATIXIS NY SA A1/P1 01/11/2021	1,999,769.17	1,999,769.17	9	192.83
2,000,000	CUSIP # 83369BP18 SOCIETE GENERALE INC A1/P1 02/01/2021	1,999,327.50	1,999,327.50	9	414.50
		9,996,837.50	9,996,837.50	45	1,062.50
GUARANTEED CONTRACTS					
3,819,110.08	CUSIP # 852320423 MORLEY STABLE VALUE FUND CL 25-I	3,819,110.08	3,819,110.08	17	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		3,819,110.08	3,819,110.08	17	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
3,293,446.67	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	3,293,446.67	3,293,446.67	15	0.00
		3,293,446.67	3,293,446.67	15	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,546.22	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	4,546.22	4,546.22	0	0.00
1,963,501.65	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,963,501.65	1,963,501.65	9	0.00
		1,968,047.87	1,968,047.87	9	0.00
COMMERCIAL PAPER/REPO AGREEMENTS					
2,000,000	CUSIP # 2063CONS7 CONCORD MINUTEMEN CAPITAL LLC A1/P1 01/26/2021	1,999,335.83	1,999,335.83	9	442.17
2,000,000	CUSIP # 30229ARV3 EXXON MOBIL CORP A1/P1 04/29/2021	1,999,335.83	1,999,335.83	9	6.17
2,000,000	CUSIP # 62479LRV9 MUFG BANK LTD 04/29/2021	1,999,069.17	1,999,069.17	9	6.83
2,000,000	CUSIP # 63873JNB2 NATIXIS NY SA A1/P1 01/11/2021	1,999,769.17	1,999,769.17	9	192.83
2,000,000	CUSIP # 83369BP18 SOCIETE GENERALE INC A1/P1 02/01/2021	1,999,327.50	1,999,327.50	9	414.50
		9,996,837.50	9,996,837.50	45	1,062.50
GUARANTEED CONTRACTS					
3,819,110.08	CUSIP # 852320423 MORLEY STABLE VALUE FUND CL 25-I	3,819,110.08	3,819,110.08	17	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		3,819,110.08	3,819,110.08	17	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
3,293,446.67	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	3,293,446.67	3,293,446.67	15	0.00
		3,293,446.67	3,293,446.67	15	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,199,707.31	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,199,707.31	1,199,707.31	3	0.00
		1,199,707.31	1,199,707.31	3	0.00
COMMON STOCK					
1,630	CUSIP # 02079K305 ALPHABET INC	2,856,803.20	2,010,656.92	6	0.00
16,920	CUSIP # 037833100 APPLE INC	2,245,114.80	943,750.03	5	0.00
6,510	CUSIP # 053015103 AUTO DATA PROCESSING INC.	1,147,062.00	985,218.31	2	6,054.30
10,130	CUSIP # 075887109 BECTON DICKINSON AND CO	2,534,728.60	2,575,486.07	6	0.00
7,210	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	1,104,572.00	940,407.03	2	4,145.75
19,600	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	1,606,220.00	1,284,131.75	3	0.00
5,380	CUSIP # 294429105 EQUIFAX INC	1,037,479.20	711,963.87	2	0.00
25,190	CUSIP # 370334104 GENERAL MILLS INC	1,481,172.00	1,380,534.00	3	0.00
3,780	CUSIP # 437076102 HOME DEPOT INC	1,004,043.60	1,042,427.93	2	0.00
4,130	CUSIP # 461202103 INTUIT INC	1,568,780.50	1,128,220.86	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,780	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	2,640,836.40	2,203,794.69	6	0.00
3,150	CUSIP # 57636Q104 MASTERCARD INC	1,124,361.00	888,520.69	2	0.00
13,970	CUSIP # 594918104 MICROSOFT CORPORATION	3,107,207.40	2,006,281.47	7	0.00
14,440	CUSIP # 654106103 NIKE INC CLASS B	2,042,826.80	1,306,890.54	4	0.00
19,860	CUSIP # 713448108 PEPSICO INC	2,945,238.00	2,616,660.27	6	19,539.98
43,510	CUSIP # 717081103 PFIZER INC	1,601,603.10	1,502,086.97	3	0.00
6,220	CUSIP # 742718109 PROCTER & GAMBLE CO	865,450.80	734,919.74	2	0.00
11,410	CUSIP # 855244109 STARBUCKS CORP	1,220,641.80	900,575.73	3	0.00
9,020	CUSIP # 863667101 STRYKER CORP	2,210,260.80	1,827,852.74	5	5,682.60
12,940	CUSIP # 872540109 TJX COMPANIES INC	883,672.60	685,061.36	2	0.00
5,980	CUSIP # 882508104 TEXAS INSTRUMENTS INC	981,497.40	735,783.12	2	0.00
12,880	CUSIP # 88579Y101 3M COMPANY	2,251,295.20	2,221,744.32	5	0.00
5,920	CUSIP # 911312106 UNITED PARCEL SERVICE INC	996,928.00	654,484.01	2	0.00
5,460	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	1,914,712.80	1,434,018.85	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,420	CUSIP # 918204108 VF CORP	719,152.20	741,910.81	2	0.00
.0003-	CUSIP # 92556V106 VIATRIS INC	0.01-	0.01-	0	0.00
4,930	CUSIP # 94106L109 WASTE MANAGEMENT INC	581,394.90	574,631.08	1	0.00
		42,673,055.09	34,038,013.15	93	35,422.63
	FOREIGN STOCK				
8,300	CUSIP # G1151C101 ACCENTURE PLC	2,168,043.00	1,611,191.23	5	0.00
		2,168,043.00	1,611,191.23	5	0.00



ACCOUNT STATEMENT

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Account Number

10/01/2020 through 12/31/2020
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,199,707.31	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,199,707.31	1,199,707.31	3	0.00
		1,199,707.31	1,199,707.31	3	0.00
COMMON STOCK					
1,630	CUSIP # 02079K305 ALPHABET INC	2,856,803.20	2,010,656.92	6	0.00
16,920	CUSIP # 037833100 APPLE INC	2,245,114.80	943,750.03	5	0.00
6,510	CUSIP # 053015103 AUTO DATA PROCESSING INC.	1,147,062.00	985,218.31	2	6,054.30
10,130	CUSIP # 075887109 BECTON DICKINSON AND CO	2,534,728.60	2,575,486.07	6	0.00
7,210	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	1,104,572.00	940,407.03	2	4,145.75
19,600	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	1,606,220.00	1,284,131.75	3	0.00
5,380	CUSIP # 294429105 EQUIFAX INC	1,037,479.20	711,963.87	2	0.00
25,190	CUSIP # 370334104 GENERAL MILLS INC	1,481,172.00	1,380,534.00	3	0.00
3,780	CUSIP # 437076102 HOME DEPOT INC	1,004,043.60	1,042,427.93	2	0.00
4,130	CUSIP # 461202103 INTUIT INC	1,568,780.50	1,128,220.86	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,780	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	2,640,836.40	2,203,794.69	6	0.00
3,150	CUSIP # 57636Q104 MASTERCARD INC	1,124,361.00	888,520.69	2	0.00
13,970	CUSIP # 594918104 MICROSOFT CORPORATION	3,107,207.40	2,006,281.47	7	0.00
14,440	CUSIP # 654106103 NIKE INC CLASS B	2,042,826.80	1,306,890.54	4	0.00
19,860	CUSIP # 713448108 PEPSICO INC	2,945,238.00	2,616,660.27	6	19,539.98
43,510	CUSIP # 717081103 PFIZER INC	1,601,603.10	1,502,086.97	3	0.00
6,220	CUSIP # 742718109 PROCTER & GAMBLE CO	865,450.80	734,919.74	2	0.00
11,410	CUSIP # 855244109 STARBUCKS CORP	1,220,641.80	900,575.73	3	0.00
9,020	CUSIP # 863667101 STRYKER CORP	2,210,260.80	1,827,852.74	5	5,682.60
12,940	CUSIP # 872540109 TJX COMPANIES INC	883,672.60	685,061.36	2	0.00
5,980	CUSIP # 882508104 TEXAS INSTRUMENTS INC	981,497.40	735,783.12	2	0.00
12,880	CUSIP # 88579Y101 3M COMPANY	2,251,295.20	2,221,744.32	5	0.00
5,920	CUSIP # 911312106 UNITED PARCEL SERVICE INC	996,928.00	654,484.01	2	0.00
5,460	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	1,914,712.80	1,434,018.85	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,420	CUSIP # 918204108 VF CORP	719,152.20	741,910.81	2	0.00
.0003-	CUSIP # 92556V106 VIATRIS INC	0.01-	0.01-	0	0.00
4,930	CUSIP # 94106L109 WASTE MANAGEMENT INC	581,394.90	574,631.08	1	0.00
		42,673,055.09	34,038,013.15	93	35,422.63
	FOREIGN STOCK				
8,300	CUSIP # G1151C101 ACCENTURE PLC	2,168,043.00	1,611,191.23	5	0.00
		2,168,043.00	1,611,191.23	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8734
NOTTINGHAM ESG GLBL ALL ASSET
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
100,148.08	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	100,148.08	100,148.08	3	0.00
		100,148.08	100,148.08	3	0.00
U S GOVERNMENT OBLIGATIONS					
25,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	28,699.25	25,306.25	1	247.92
45,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	48,978.00	43,735.95	2	115.00
45,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	47,696.40	44,395.20	2	150.00
30,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	30,883.50	29,773.50	1	250.00
		156,257.15	143,210.90	5	762.92
TREASURY INFLATION PROTECTED SECURITIES					
35,000	CUSIP # 912810SR0 UNITED STATES TREASURY BONDS 1.125% 05/15/2040	33,228.13	33,036.50	1	51.12
		33,228.13	33,036.50	1	51.12
MUTUAL FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8734
NOTTINGHAM ESG GLBL ALL ASSET
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,046.588	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	55,544.40	54,119.81	2	0.00
4,600	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	120,428.00	115,555.99	4	0.00
900	CUSIP # 72201R643 PIMCO ENHANCED SH M ACTIVE ESM	90,657.00	90,719.16	3	108.00
10,440.975	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	113,180.17	107,599.63	4	0.00
4,830	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	135,013.47	125,007.39	4	219.77
		514,823.04	493,001.98	17	327.77
MUTUAL FUNDS - EQUITY					
14,476.938	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	498,006.67	362,351.17	16	0.00
1,860.085	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	60,043.54	50,776.91	2	0.00
6,054.808	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	134,780.03	101,277.21	4	0.00
6,330.245	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	126,478.30	101,711.61	4	0.00
15,490.634	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	131,825.30	122,948.37	4	0.00
4,000	CUSIP # 381430396 GOLDMAN SACHS JUST US LRG CAP EQ ETF	217,800.00	194,677.60	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8734
NOTTINGHAM ESG GLBL ALL ASSET
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,950	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	123,841.00	101,524.00	4	0.00
5,730	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	492,951.90	366,984.54	16	0.00
4,175	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	304,942.00	271,570.25	10	0.00
2,290.939	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	93,630.68	78,896.88	3	0.00
		2,184,299.42	1,752,718.54	71	0.00
COMMON TRUST FUNDS - FIXED INCOME					
101,421.81	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	101,421.81	101,421.81	3	0.00
		101,421.81	101,421.81	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8734
NOTTINGHAM ESG GLBL ALL ASSET
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
100,148.08	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	100,148.08	100,148.08	3	0.00
		100,148.08	100,148.08	3	0.00
U S GOVERNMENT OBLIGATIONS					
25,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	28,699.25	25,306.25	1	247.92
45,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	48,978.00	43,735.95	2	115.00
45,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	47,696.40	44,395.20	2	150.00
30,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	30,883.50	29,773.50	1	250.00
		156,257.15	143,210.90	5	762.92
TREASURY INFLATION PROTECTED SECURITIES					
35,000	CUSIP # 912810SR0 UNITED STATES TREASURY BONDS 1.125% 05/15/2040	33,228.13	33,036.50	1	51.12
		33,228.13	33,036.50	1	51.12
MUTUAL FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8734
NOTTINGHAM ESG GLBL ALL ASSET
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,046.588	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	55,544.40	54,119.81	2	0.00
4,600	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	120,428.00	115,555.99	4	0.00
900	CUSIP # 72201R643 PIMCO ENHANCED SH M ACTIVE ESM	90,657.00	90,719.16	3	108.00
10,440.975	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	113,180.17	107,599.63	4	0.00
4,830	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	135,013.47	125,007.39	4	219.77
		514,823.04	493,001.98	17	327.77
MUTUAL FUNDS - EQUITY					
14,476.938	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	498,006.67	362,351.17	16	0.00
1,860.085	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	60,043.54	50,776.91	2	0.00
6,054.808	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	134,780.03	101,277.21	4	0.00
6,330.245	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	126,478.30	101,711.61	4	0.00
15,490.634	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	131,825.30	122,948.37	4	0.00
4,000	CUSIP # 381430396 GOLDMAN SACHS JUST US LRG CAP EQ ETF	217,800.00	194,677.60	7	0.00

ACCOUNT STATEMENT

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Account Number

10/01/2020 through 12/31/2020
XXXXXX8734
NOTTINGHAM ESG GLBL ALL ASSET
CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,950	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	123,841.00	101,524.00	4	0.00
5,730	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	492,951.90	366,984.54	16	0.00
4,175	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	304,942.00	271,570.25	10	0.00
2,290.939	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	93,630.68	78,896.88	3	0.00
		2,184,299.42	1,752,718.54	71	0.00
COMMON TRUST FUNDS - FIXED INCOME					
101,421.81	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	101,421.81	101,421.81	3	0.00
		101,421.81	101,421.81	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
99,126.35	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	99,126.35	99,126.35	3	0.00
		99,126.35	99,126.35	3	0.00
U S GOVERNMENT OBLIGATIONS					
55,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	63,138.35	55,673.75	2	545.42
95,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	103,398.00	92,331.45	3	242.78
95,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	100,692.40	93,723.20	3	316.67
65,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	66,914.25	64,509.25	2	541.67
		334,143.00	306,237.65	11	1,646.54
TREASURY INFLATION PROTECTED SECURITIES					
70,000	CUSIP # 912810SR0 UNITED STATES TREASURY BONDS 1.125% 05/15/2040	66,456.25	66,073.00	2	102.24
		66,456.25	66,073.00	2	102.24
MUTUAL FUNDS - FIXED INCOME					
3,070.516	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	83,333.80	81,180.87	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,700	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	175,406.00	168,107.49	6	0.00
1,465	CUSIP # 72201R643 PIMCO ENHANCED SH M ACTIVE ESM	147,569.45	147,670.90	5	175.80
15,663.078	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	169,787.77	161,400.59	6	0.00
9,650	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	269,747.42	249,742.00	9	439.08
		845,844.44	808,101.85	28	614.88
MUTUAL FUNDS - EQUITY					
10,247.079	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	352,499.52	256,425.95	12	0.00
1,860.085	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	60,043.54	50,776.91	2	0.00
3,026.466	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	67,369.13	50,638.41	2	0.00
3,075.095	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	61,440.40	49,432.70	2	0.00
7,986.617	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	67,966.11	63,400.51	2	0.00
2,800	CUSIP # 381430396 GOLDMAN SACHS JUST US LRG CAP EQ ETF	152,460.00	136,274.32	5	0.00
2,180	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	91,516.40	68,671.29	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,200	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	361,326.00	268,937.20	12	0.00
3,250	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	237,380.00	210,840.00	8	0.00
2,290.939	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	93,630.68	78,896.88	3	0.00
		1,545,631.78	1,234,294.17	52	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
101,417.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	101,417.65	101,417.65	3	0.00
		101,417.65	101,417.65	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
99,126.35	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	99,126.35	99,126.35	3	0.00
		99,126.35	99,126.35	3	0.00
U S GOVERNMENT OBLIGATIONS					
55,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	63,138.35	55,673.75	2	545.42
95,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	103,398.00	92,331.45	3	242.78
95,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	100,692.40	93,723.20	3	316.67
65,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	66,914.25	64,509.25	2	541.67
		334,143.00	306,237.65	11	1,646.54
TREASURY INFLATION PROTECTED SECURITIES					
70,000	CUSIP # 912810SR0 UNITED STATES TREASURY BONDS 1.125% 05/15/2040	66,456.25	66,073.00	2	102.24
		66,456.25	66,073.00	2	102.24
MUTUAL FUNDS - FIXED INCOME					
3,070.516	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	83,333.80	81,180.87	3	0.00

ACCOUNT STATEMENT

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Preliminary Asset Detail As Of 12/31/2020

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1,465	CUSIP # 72201R643 PIMCO ENHANCED SH M ACTIVE ESM	147,569.45	147,670.90	5	175.80
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9,650	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	269,747.42	249,742.00	9	439.08
		845,844.44	808,101.85	28	614.88
MUTUAL FUNDS - EQUITY					
10,247.079	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	352,499.52	256,425.95	12	0.00
1,860.085	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	60,043.54	50,776.91	2	0.00
3,026.466	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	67,369.13	50,638.41	2	0.00
3,075.095	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	61,440.40	49,432.70	2	0.00
7,986.617	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	67,966.11	63,400.51	2	0.00
2,800	CUSIP # 381430396 GOLDMAN SACHS JUST US LRG CAP EQ ETF	152,460.00	136,274.32	5	0.00
2,180	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	91,516.40	68,671.29	3	0.00

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NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
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3,250	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	237,380.00	210,840.00	8	0.00
2,290.939	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	93,630.68	78,896.88	3	0.00
		1,545,631.78	1,234,294.17	52	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
101,417.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	101,417.65	101,417.65	3	0.00
		101,417.65	101,417.65	3	0.00

Holdings



QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
CASH									
AUSTRALIAN DOLLAR							Exchange Rate:	1.297101	
AUD	AUSTRALIAN DOLLAR								
		40,150.640	Local	1.000000	40,150.64	1.000000	40,150.64	0.00	1.84
			Base	0.729742	29,299.61	0.770950	30,954.14	1,654.53	0.04
AUSTRALIAN DOLLAR Total									
		40,150.640	Local		40,150.64		40,150.64	0.00	1.84
			Base		29,299.61		30,954.14	1,654.53	0.04
BRAZILIAN REAL							Exchange Rate:	5.194200	
BRL	BRAZILIAN REAL								
		65,760.340	Local	1.000000	65,760.34	1.000000	65,760.34	0.00	1.43
			Base	0.191948	12,622.54	0.192522	12,660.34	37.80	0.01
BRAZILIAN REAL Total									
		65,760.340	Local		65,760.34		65,760.34	0.00	1.43
			Base		12,622.54		12,660.34	37.80	0.01
CANADIAN DOLLAR							Exchange Rate:	1.272900	
CAD	CANADIAN DOLLAR								
		3,918.560	Local	1.000000	3,918.56	1.000000	3,918.56	0.00	0.17
			Base	0.782155	3,064.92	0.785608	3,078.45	13.53	0.00
CANADIAN DOLLAR Total									
		3,918.560	Local		3,918.56		3,918.56	0.00	0.17
			Base		3,064.92		3,078.45	13.53	0.00
CHILEAN PESO							Exchange Rate:	710.500000	
CLP	CHILEAN PESO								
		53,502.000	Local	1.000000	53,502.00	1.000000	53,502.00	0.00	0.06
			Base	0.001219	65.24	0.001407	75.30	10.06	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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CHILEAN PESO Total								
		53,502.000	Local	53,502.00		53,502.00	0.00	0.06
			Base	65.24		75.30	10.06	0.00
							Exchange Rate:	3,415.500000
COLOMBIAN PESO								
COP	COLOMBIAN PESO							
		4,166,046.000	Local	4,166,046.00	1.000000	4,166,046.00	0.00	2.30
			Base	1,177.08	0.000293	1,219.75	42.67	0.00
COLOMBIAN PESO Total								
		4,166,046.000	Local	4,166,046.00		4,166,046.00	0.00	2.30
			Base	1,177.08		1,219.75	42.67	0.00
							Exchange Rate:	21.477500
CZECH KORUNA								
CZK	CZECH KORUNA							
		5,618.340	Local	5,618.34	1.000000	5,618.34	0.00	0.42
			Base	246.83	0.046560	261.59	14.76	0.00
CZECH KORUNA Total								
		5,618.340	Local	5,618.34		5,618.34	0.00	0.42
			Base	246.83		261.59	14.76	0.00
							Exchange Rate:	6.092400
DANISH KRONE								
DKK	DANISH KRONE							
		1,542.640	Local	1,542.64	1.000000	1,542.64	0.00	0.02
			Base	251.85	0.164139	253.21	1.36	0.00
DANISH KRONE Total								
		1,542.640	Local	1,542.64		1,542.64	0.00	0.02
			Base	251.85		253.21	1.36	0.00
							Exchange Rate:	0.818565
EURO CURRENCY								

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
INTERNATIONAL								
EUR	EURO CURRENCY							
		42,855.040	Local 1.000000	42,855.04	1.000000	42,855.04	0.00	0.42
			Base 1.212357	51,955.60	1.221650	52,353.86	398.26	0.06
INTERNATIONAL Total		42,855.040	Local Base	42,855.04 51,955.60		42,855.04 52,353.86	0.00 398.26	0.42 0.06
EURO CURRENCY Total		42,855.040	Local Base	42,855.04 51,955.60		42,855.04 52,353.86	0.00 398.26	0.42 0.06
HONG KONG DOLLAR							Exchange Rate:	7.752450
HKD	HONG KONG DOLLAR							
		35,758.370	Local 1.000000	35,758.37	1.000000	35,758.37	0.00	0.09
			Base 0.128990	4,612.49	0.128991	4,612.53	0.04	0.01
HONG KONG DOLLAR Total		35,758.370	Local Base	35,758.37 4,612.49		35,758.37 4,612.53	0.00 0.04	0.09 0.01
HUNGARIAN FORINT							Exchange Rate:	296.848600
HUF	HUNGARIAN FORINT							
		0.870	Local 1.000000	0.87	1.000000	0.87	0.00	0.00
			Base 0.000000	0.00	0.003369	0.00	0.00	0.00
HUNGARIAN FORINT Total		0.870	Local Base	0.87 0.00		0.87 0.00	0.00 0.00	0.00 0.00
INDIAN RUPEE							Exchange Rate:	73.067500
INR	INDIAN RUPEE							
		715,352.250	Local 1.000000	715,352.25	1.000000	715,352.25	0.00	0.71

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	0.013587	9,719.64	0.013686	9,790.29	70.65	0.01
INDIAN RUPEE Total		715,352.250		715,352.25		715,352.25	0.00	0.71
		Local						
		Base		9,719.64		9,790.29	70.65	0.01
INDONESIAN RUPIAH							Exchange Rate:	14,050.000000
IDR	INDONESIAN RUPIAH							
		Local	1.000000	46,398,276.40	1.000000	46,398,276.40	0.00	5.94
		Base	0.000069	3,190.63	0.000071	3,302.37	111.74	0.00
INDONESIAN RUPIAH Total		46,398,276.400		46,398,276.40		46,398,276.40	0.00	5.94
		Local						
		Base		3,190.63		3,302.37	111.74	0.00
JAPANESE YEN							Exchange Rate:	103.255000
JPY	JAPANESE YEN							
		Local	1.000000	525,877.00	1.000000	525,877.00	0.00	0.06
		Base	0.009618	5,057.95	0.009685	5,092.99	35.04	0.01
JAPANESE YEN Total		525,877.000		525,877.00		525,877.00	0.00	0.06
		Local						
		Base		5,057.95		5,092.99	35.04	0.01
MALAYSIAN RINGGIT							Exchange Rate:	4.022500
MYR	MALAYSIAN RINGGIT							
		Local	1.000000	30,052.94	1.000000	30,052.94	0.00	3.76
		Base	0.239494	7,197.50	0.248602	7,471.21	273.71	0.01
MALAYSIAN RINGGIT Total		30,052.940		30,052.94		30,052.94	0.00	3.76
		Local						
		Base		7,197.50		7,471.21	273.71	0.01

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
MEXICAN PESO							Exchange Rate:	19.899500	
MXN	MEXICAN PESO (NEW)								
		83,967.590	Local	1.000000	83,967.59	1.000000	83,967.59	0.00	1.81
			Base	0.048422	4,065.90	0.050253	4,219.58	153.68	0.00
MEXICAN PESO Total		83,967.590	Local		83,967.59		83,967.59	0.00	1.81
			Base		4,065.90		4,219.58	153.68	0.00
NEW ISRAELI SHEQEL							Exchange Rate:	3.213450	
ILS	NEW ISRAELI SHEQEL								
		867.770	Local	1.000000	867.77	1.000000	867.77	0.00	0.16
			Base	0.291160	252.66	0.311192	270.04	17.38	0.00
NEW ISRAELI SHEQEL Total		867.770	Local		867.77		867.77	0.00	0.16
			Base		252.66		270.04	17.38	0.00
NEW TAIWAN DOLLAR							Exchange Rate:	28.098000	
TWD	NEW TAIWAN DOLLAR								
		925,080.000	Local	1.000000	925,080.00	1.000000	925,080.00	0.00	3.07
			Base	0.035222	32,583.50	0.035590	32,923.34	339.84	0.04
NEW TAIWAN DOLLAR Total		925,080.000	Local		925,080.00		925,080.00	0.00	3.07
			Base		32,583.50		32,923.34	339.84	0.04
NEW ZEALAND DOLLAR							Exchange Rate:	1.389854	
NZD	NEW ZEALAND DOLLAR								
		391.390	Local	1.000000	391.39	1.000000	391.39	0.00	1.55
			Base	0.641049	250.90	0.719500	281.61	30.71	0.00

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

391.390	Local			391.39		391.39	0.00	1.55
	Base			250.90		281.61	30.71	0.00

NORWEGIAN KRONE

Exchange Rate: 8.574250

NOK	NORWEGIAN KRONE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
2,212.610	Local		1.000000	2,212.61	1.000000	2,212.61	0.00	0.05
	Base		0.113929	252.08	0.116628	258.05	5.97	0.00

NORWEGIAN KRONE Total

2,212.610	Local			2,212.61		2,212.61	0.00	0.05
	Base			252.08		258.05	5.97	0.00

PHILIPPINE PISO

Exchange Rate: 48.023500

PHP	PHILIPPINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
200,926.460	Local		1.000000	200,926.46	1.000000	200,926.46	0.00	100.00
	Base		0.019739	3,965.99	0.020823	4,183.92	217.93	0.00

PHILIPPINE PISO Total

200,926.460	Local			200,926.46		200,926.46	0.00	100.00
	Base			3,965.99		4,183.92	217.93	0.00

POLISH ZLOTY

Exchange Rate: 3.735700

PLN	POLISH ZLOTY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
921.090	Local		1.000000	921.09	1.000000	921.09	0.00	1.15
	Base		0.273839	252.23	0.267687	246.56	-5.67	0.00

POLISH ZLOTY Total

921.090	Local			921.09		921.09	0.00	1.15
	Base			252.23		246.56	-5.67	0.00

POUND STERLING

Exchange Rate: 0.731261

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-4,519.710	Local		1.000000	-4,519.71	1.000000	-4,519.71	0.00	0.08
		Base		1.094291	-4,945.88	1.367501	-6,180.71	-1,234.83	0.01
POUND STERLING Total									
	-4,519.710	Local			-4,519.71		-4,519.71	0.00	0.08
		Base			-4,945.88		-6,180.71	-1,234.83	0.01
QATARI RIAL								Exchange Rate:	3.641000
QAR	QATARI RIAL								
	289.500	Local		1.000000	289.50	1.000000	289.50	0.00	0.11
		Base		0.274646	79.51	0.274650	79.51	0.00	0.00
QATARI RIAL Total									
	289.500	Local			289.50		289.50	0.00	0.11
		Base			79.51		79.51	0.00	0.00
SAUDI RIYAL								Exchange Rate:	3.751600
SAR	SAUDI RIYAL								
	4,537.200	Local		1.000000	4,537.20	1.000000	4,537.20	0.00	0.40
		Base		0.266590	1,209.57	0.266553	1,209.40	-0.17	0.00
SAUDI RIYAL Total									
	4,537.200	Local			4,537.20		4,537.20	0.00	0.40
		Base			1,209.57		1,209.40	-0.17	0.00
SINGAPORE DOLLAR								Exchange Rate:	1.321600
SGD	SINGAPORE DOLLAR								
	6,195.740	Local		1.000000	6,195.74	1.000000	6,195.74	0.00	0.91
		Base		0.736803	4,565.04	0.756659	4,688.06	123.02	0.01
SINGAPORE DOLLAR Total									
	6,195.740	Local			6,195.74		6,195.74	0.00	0.91
		Base			4,565.04		4,688.06	123.02	0.01

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SOUTH AFRICAN RAND							Exchange Rate:	14.695000
ZAR	SOUTH AFRICAN RAND							
		3,773.260	Local 1.000000	3,773.26	1.000000	3,773.26	0.00	0.10
			Base 0.066937	252.57	0.068050	256.77	4.20	0.00
SOUTH AFRICAN RAND Total		3,773.260	Local	3,773.26		3,773.26	0.00	0.10
			Base	252.57		256.77	4.20	0.00
SOUTH KOREAN WON							Exchange Rate:	1,086.300000
KRW	SOUTH KOREAN WON							
		3,789,650.000	Local 1.000000	3,789,650.00	1.000000	3,789,650.00	0.00	0.25
			Base 0.000915	3,468.97	0.000921	3,488.59	19.62	0.00
SOUTH KOREAN WON Total		3,789,650.000	Local	3,789,650.00		3,789,650.00	0.00	0.25
			Base	3,468.97		3,488.59	19.62	0.00
SWEDISH KRONA							Exchange Rate:	8.227600
SEK	SWEDISH KRONA							
		2,119.620	Local 1.000000	2,119.62	1.000000	2,119.62	0.00	0.02
			Base 0.117177	248.37	0.121542	257.62	9.25	0.00
SWEDISH KRONA Total		2,119.620	Local	2,119.62		2,119.62	0.00	0.02
			Base	248.37		257.62	9.25	0.00
SWISS FRANC							Exchange Rate:	0.885300
CHF	SWISS FRANC							
		1,069.150	Local 1.000000	1,069.15	1.000000	1,069.15	0.00	0.04
			Base 1.129486	1,207.59	1.129561	1,207.67	0.08	0.00

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SWISS FRANC Total

1,069.150	Local			1,069.15		1,069.15	0.00	0.04
	Base			1,207.59		1,207.67	0.08	0.00

THAILAND BAHT

Exchange Rate: 29.960000

THB	THAILAND BAHT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
11,547.400	Local		1.000000	11,547.40	1.000000	11,547.40	0.00	0.11
	Base		0.032194	371.76	0.033378	385.43	13.67	0.00

THAILAND BAHT Total

11,547.400	Local			11,547.40		11,547.40	0.00	0.11
	Base			371.76		385.43	13.67	0.00

TURKISH LIRA

Exchange Rate: 7.433000

TRY	TURKISH LIRA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
1,976.800	Local		1.000000	1,976.80	1.000000	1,976.80	0.00	0.45
	Base		0.127595	252.23	0.134535	265.95	13.72	0.00

TURKISH LIRA Total

1,976.800	Local			1,976.80		1,976.80	0.00	0.45
	Base			252.23		265.95	13.72	0.00

UAE DIRHAM

Exchange Rate: 3.673150

AED	UAE DIRHAM	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
1,001.390	Local		1.000000	1,001.39	1.000000	1,001.39	0.00	0.16
	Base		0.272242	272.62	0.272246	272.62	0.00	0.00

UAE DIRHAM Total

1,001.390	Local			1,001.39		1,001.39	0.00	0.16
	Base			272.62		272.62	0.00	0.00

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
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	95,403.190	Local		1.000000	95,403.19	1.000000	95,403.19	0.00	0.26
		Base		1.000000	95,403.19	1.000000	95,403.19	0.00	0.11
US DOLLAR Total									
	95,403.190	Local			95,403.19		95,403.19	0.00	0.26
		Base			95,403.19		95,403.19	0.00	0.11
YUAN RENMINBI								Exchange Rate:	6.539800
CNY	YUAN RENMINBI								
	86,530.540	Local		1.000000	86,530.54	1.000000	86,530.54	0.00	3.55
		Base		0.148629	12,860.91	0.152910	13,231.37	370.46	0.01
YUAN RENMINBI Total									
	86,530.540	Local			86,530.54		86,530.54	0.00	3.55
		Base			12,860.91		13,231.37	370.46	0.01
CASH Total									
	57,298,652.380	Base			285,331.59		288,074.60	2,743.01	0.34
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					0.010028	31 Dec 2030		
	1,507,242.020	Local		100.000000	1,507,242.02	100.000000	1,507,242.02	0.00	4.11
		Base		100.000000	1,507,242.02	100.000000	1,507,242.02	0.00	1.70
US DOLLAR Total									
	1,507,242.020	Local			1,507,242.02		1,507,242.02	0.00	4.11
		Base			1,507,242.02		1,507,242.02	0.00	1.70
CASH EQUIVALENT Total									
	1,507,242.020	Base			1,507,242.02		1,507,242.02	0.00	1.70

EQUITY

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AUSTRALIAN DOLLAR							Exchange Rate:	1.297101
606558005	AUST AND NZ BANKING GROUP COMMON STOCK							
		4,084.000	Local 30.915451	126,258.70	22.700000	92,706.80	-33,551.90	4.25
			Base 22.923800	93,620.80	17.500565	71,472.31	-22,148.49	0.08
607614005	WESTPAC BANKING CORP COMMON STOCK							
		3,765.000	Local 33.986985	127,961.00	19.370000	72,928.05	-55,032.95	3.34
			Base 25.201344	94,883.06	14.933301	56,223.88	-38,659.18	0.06
608625901	FORTESCUE METALS GROUP LTD COMMON STOCK							
		2,290.000	Local 13.876934	31,778.18	23.430000	53,654.70	21,876.52	2.46
			Base 9.536231	21,837.97	18.063358	41,365.09	19,527.12	0.05
614469005	BHP GROUP LTD COMMON STOCK							
		4,974.000	Local 22.841415	113,613.20	42.430000	211,046.82	97,433.62	9.67
			Base 16.936906	84,244.17	32.711408	162,706.54	78,462.37	0.18
616197901	MIRVAC GROUP REIT							
		30,723.000	Local 3.191595	98,055.37	2.640000	81,108.72	-16,946.65	3.72
			Base 2.207467	67,820.00	2.035308	62,530.77	-5,289.23	0.07
618549901	CSL LTD COMMON STOCK							
		476.000	Local 134.397164	63,973.05	283.180000	134,793.68	70,820.63	6.18
			Base 99.655462	47,436.00	218.317618	103,919.19	56,483.19	0.12
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK							
		1,545.000	Local 85.042498	131,390.66	82.110000	126,859.95	-4,530.71	5.82
			Base 63.058997	97,426.15	63.302703	97,802.68	376.53	0.11
622010007	RIO TINTO LTD COMMON STOCK							
		884.000	Local 57.588778	50,908.48	113.830000	100,625.72	49,717.24	4.61
			Base 42.702070	37,748.63	87.757237	77,577.40	39,828.77	0.09
624730909	APA GROUP STAPLED SECURITY							
		4,062.000	Local 11.335665	46,045.47	9.650000	39,198.30	-6,847.17	1.80
			Base 7.789872	31,642.46	7.439667	30,219.93	-1,422.53	0.03
651200008	LENLEASE GROUP STAPLED SECURITY							
		3,561.000	Local 12.156074	43,287.78	13.100000	46,649.10	3,361.32	2.14

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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	8.353656	29,747.37	10.099445	35,964.12	6,216.75	0.04
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK							
		3,873.000 Local	32.906445	127,446.66	22.600000	87,529.80	-39,916.86	4.01
		Base	24.400124	94,501.68	17.423470	67,481.10	-27,020.58	0.08
663710002	NEWCREST MINING LTD COMMON STOCK							
		1,791.000 Local	21.180586	37,934.43	25.780000	46,171.98	8,237.55	2.12
		Base	15.625974	27,986.12	19.875091	35,596.29	7,610.17	0.04
685085003	STOCKLAND REIT NPV							
		14,105.000 Local	3.451725	48,686.58	4.180000	58,958.90	10,272.32	2.70
		Base	2.372026	33,457.43	3.222571	45,454.36	11,996.93	0.05
694883000	WESFARMERS LTD COMMON STOCK							
		1,180.000 Local	31.491449	37,159.91	50.400000	59,472.00	22,312.09	2.73
		Base	23.350898	27,554.06	38.855879	45,849.94	18,295.88	0.05
698123908	WOOLWORTHS GROUP LTD COMMON STOCK							
		8,380.000 Local	28.925129	242,392.58	39.310000	329,417.80	87,025.22	15.10
		Base	20.771795	174,067.64	30.306044	253,964.65	79,897.01	0.29
B033YN903	DEXUS REIT							
		5,823.000 Local	13.616806	79,290.66	9.400000	54,736.20	-24,554.46	2.51
		Base	9.418063	54,841.38	7.246930	42,198.87	-12,642.51	0.05
B03FYZ909	GOODMAN GROUP REIT							
		7,591.000 Local	14.837662	112,632.69	18.910000	143,545.81	30,913.12	6.58
		Base	9.833524	74,646.28	14.578664	110,666.64	36,020.36	0.13
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK							
		569.000 Local	95.627786	54,412.21	138.480000	78,795.12	24,382.91	3.61
		Base	70.907979	40,346.64	106.761154	60,747.10	20,400.46	0.07
BLZH0Z901	SCENTRE GROUP REIT							
		29,919.000 Local	2.121060	63,459.99	2.780000	83,174.82	19,714.83	3.81
		Base	1.457593	43,609.72	2.143241	64,123.63	20,513.91	0.07
BSS7GP901	AGL ENERGY LTD COMMON STOCK							
		4,825.000 Local	27.643816	133,381.41	11.950000	57,658.75	-75,722.66	2.64

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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	20.497884	98,902.29	9.212852	44,452.01	-54,450.28	0.05
BYWR0T908	COLES GROUP LTD COMMON STOCK								
	9,933.000	Local		13.806663	137,141.58	18.140000	180,184.62	43,043.04	8.26
		Base		9.383925	93,210.53	13.985033	138,913.33	45,702.80	0.16
AUSTRALIAN DOLLAR Total									
	144,353.000	Local			1,907,210.59		2,139,217.64	232,007.05	98.07
		Base			1,369,530.38		1,649,229.83	279,699.45	1.87
BRAZILIAN REAL								Exchange Rate:	5.194200
219628005	VALE SA COMMON STOCK								
	8,627.000	Local		26.581203	229,316.04	87.450000	754,431.15	525,115.11	16.35
		Base		8.191877	70,671.32	16.836086	145,244.92	74,573.60	0.16
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK								
	18,400.000	Local		28.777399	529,504.15	28.850000	530,840.00	1,335.85	11.50
		Base		7.005268	128,896.93	5.554272	102,198.61	-26,698.32	0.12
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE								
	17,200.000	Local		23.756439	408,610.75	28.340000	487,448.00	78,837.25	10.56
		Base		6.361719	109,421.56	5.456086	93,844.67	-15,576.89	0.11
294542907	WEG SA COMMON STOCK								
	3,300.000	Local		46.151073	152,298.54	75.740000	249,942.00	97,643.46	5.42
		Base		8.659306	28,575.71	14.581649	48,119.44	19,543.73	0.05
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK								
	5,000.000	Local		28.318410	141,592.05	43.940000	219,700.00	78,107.95	4.76
		Base		8.545600	42,728.00	8.459436	42,297.18	-430.82	0.05
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE								
	12,600.000	Local		26.040851	328,114.72	31.630000	398,538.00	70,423.28	8.64
		Base		8.183929	103,117.50	6.089484	76,727.50	-26,390.00	0.09
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK								
	4,500.000	Local		41.437636	186,469.36	68.950000	310,275.00	123,805.64	6.72
		Base		7.774927	34,987.17	13.274421	59,734.90	24,747.73	0.07

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B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK								
	14,000.000	Local		11.220271	157,083.79	23.160000	324,240.00	167,156.21	7.03
		Base		3.526225	49,367.15	4.458819	62,423.47	13,056.32	0.07
B1YCHL900	CIA SANEAMENTO BASICO DE SP COMMON STOCK								
	3,700.000	Local		60.026430	222,097.79	44.440000	164,428.00	-57,669.79	3.56
		Base		11.262735	41,672.12	8.555697	31,656.08	-10,016.04	0.04
B2QY96901	HYPERA SA COMMON STOCK								
	5,100.000	Local		30.071706	153,365.70	34.250000	174,675.00	21,309.30	3.79
		Base		9.450718	48,198.66	6.593893	33,628.86	-14,569.80	0.04
BF4J7K900	NOTRE DAME INTERMED PAR SA COMMON STOCK								
	3,600.000	Local		58.555103	210,798.37	78.340000	282,024.00	71,225.63	6.11
		Base		14.285564	51,428.03	15.082207	54,295.95	2,867.92	0.06
BG36ZK906	B3 SA BRASIL BOLSA BALCAO COMMON STOCK								
	4,400.000	Local		52.858498	232,577.39	61.980000	272,712.00	40,134.61	5.91
		Base		9.917818	43,638.40	11.932540	52,503.18	8,864.78	0.06
BG7ZWY901	AMBEV SA COMMON STOCK								
	15,500.000	Local		18.977567	294,152.29	15.650000	242,575.00	-51,577.29	5.26
		Base		5.964131	92,444.03	3.012976	46,701.13	-45,742.90	0.05
BYXZ2W900	RUMO SA COMMON STOCK								
	7,100.000	Local		23.285065	165,323.96	19.240000	136,604.00	-28,719.96	2.96
		Base		4.368968	31,019.67	3.704132	26,299.33	-4,720.34	0.03
BRAZILIAN REAL Total									
	123,027.000	Local			3,411,304.90		4,548,432.15	1,137,127.25	98.57
		Base			876,166.25		875,675.22	-491.03	0.99
CANADIAN DOLLAR								Exchange Rate:	1.272900
008474959	AGNICO EAGLE MINES LTD COMMON STOCK								
	628.000	Local		59.569761	37,409.81	89.590000	56,262.52	18,852.71	2.44
		Base		44.846624	28,163.68	70.382591	44,200.27	16,036.59	0.05
015857956	ALGONQUIN POWER + UTILITIES COMMON STOCK								

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		2,580.000	Local 18.888132	48,731.38	20.950000	54,051.00	5,319.62	2.35
			Base 14.321124	36,948.50	16.458481	42,462.88	5,514.38	0.05
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK	5,662.000	Local 38.466210	217,795.68	43.380000	245,617.56	27,821.88	10.66
			Base 28.626383	162,082.58	34.079661	192,959.04	30,876.46	0.22
067901959	BARRICK GOLD CORP COMMON STOCK	3,573.000	Local 19.529244	69,777.99	29.000000	103,617.00	33,839.01	4.50
			Base 14.412592	51,496.19	22.782622	81,402.31	29,906.12	0.09
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	1,704.000	Local 44.022001	75,013.49	52.620000	89,664.48	14,650.99	3.89
			Base 32.268281	54,985.15	41.338675	70,441.10	15,455.95	0.08
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK	1,377.000	Local 109.817153	151,218.22	139.940000	192,697.38	41,479.16	8.36
			Base 81.465338	112,177.77	109.937937	151,384.54	39,206.77	0.17
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK	1,851.000	Local 41.501756	76,819.75	30.590000	56,622.09	-20,197.66	2.46
			Base 30.158974	55,824.26	24.031739	44,482.75	-11,341.51	0.05
290876952	EMERA INC COMMON STOCK	888.000	Local 55.075135	48,906.72	54.100000	48,040.80	-865.92	2.09
			Base 41.758390	37,081.45	42.501375	37,741.22	659.77	0.04
291843951	EMPIRE CO LTD A COMMON STOCK	2,233.000	Local 34.410031	76,837.60	34.790000	77,686.07	848.47	3.37
			Base 26.089946	58,258.85	27.331291	61,030.77	2,771.92	0.07
29250N956	ENBRIDGE INC COMMON STOCK	4,438.000	Local 44.108531	195,753.66	40.710000	180,670.98	-15,082.68	7.84
			Base 31.912114	141,625.96	31.982088	141,936.51	310.55	0.16
33767E970	FIRSTSERVICE CORP COMMON STOCK	533.000	Local 167.573752	89,316.81	174.220000	92,859.26	3,542.45	4.03
			Base 131.574859	70,129.40	136.868568	72,950.95	2,821.55	0.08
349553958	FORTIS INC COMMON STOCK							

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QS INVESTORS LLC

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	918.000	Local	53.355370	48,980.23	52.000000	47,736.00	-1,244.23	2.07	
		Base	40.454444	37,137.18	40.851599	37,501.77	364.59	0.04	
351858956	FRANCO NEVADA CORP COMMON STOCK								
	416.000	Local	89.882356	37,391.06	159.600000	66,393.60	29,002.54	2.88	
		Base	65.316707	27,171.75	125.382984	52,159.32	24,987.57	0.06	
448811950	HYDRO ONE LTD COMMON STOCK								
	1,884.000	Local	26.088089	49,149.96	28.650000	53,976.60	4,826.64	2.34	
		Base	19.780186	37,265.87	22.507660	42,404.43	5,138.56	0.05	
45075E955	IA FINANCIAL CORP INC COMMON STOCK								
	1,926.000	Local	68.979548	132,854.61	55.180000	106,276.68	-26,577.93	4.61	
		Base	52.300820	100,731.38	43.349831	83,491.77	-17,239.61	0.09	
539481952	LOBLAW COMPANIES LTD COMMON STOCK								
	1,306.000	Local	78.479564	102,494.31	62.810000	82,029.86	-20,464.45	3.56	
		Base	57.030421	74,481.73	49.344018	64,443.29	-10,038.44	0.07	
59162N950	METRO INC/CN COMMON STOCK								
	2,900.000	Local	46.565514	135,039.99	56.800000	164,720.00	29,680.01	7.15	
		Base	33.838759	98,132.40	44.622516	129,405.29	31,272.89	0.15	
67077M959	NUTRIEN LTD COMMON STOCK								
	1,612.000	Local	55.090738	88,806.27	61.240000	98,718.88	9,912.61	4.28	
		Base	40.884429	65,905.70	48.110614	77,554.31	11,648.61	0.09	
706327954	PEMBINA PIPELINE CORP COMMON STOCK								
	2,245.000	Local	31.515751	70,752.86	30.100000	67,574.50	-3,178.36	2.93	
		Base	23.913612	53,686.06	23.646791	53,087.05	-599.01	0.06	
82509L958	SHOPIFY INC CLASS A COMMON STOCK								
	54.000	Local	1,212.385926	65,468.84	1,437.320000	77,615.28	12,146.44	3.37	
		Base	888.683148	47,988.89	1,129.169613	60,975.16	12,986.27	0.07	
867224958	SUNCOR ENERGY INC COMMON STOCK								
	3,759.000	Local	42.210782	158,670.33	21.350000	80,254.65	-78,415.68	3.48	
		Base	31.892703	119,884.67	16.772724	63,048.67	-56,836.00	0.07	
87807B909	TC ENERGY CORP COMMON STOCK								

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		2,100.000	Local 63.521605	133,395.37	51.750000	108,675.00	-24,720.37	4.72
			Base 46.160600	96,937.26	40.655197	85,375.91	-11,561.35	0.10
961148954	WESTON (GEORGE) LTD COMMON STOCK	830.000	Local 102.621386	85,175.75	95.080000	78,916.40	-6,259.35	3.43
			Base 76.961241	63,877.83	74.695577	61,997.33	-1,880.50	0.07
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK	1,305.000	Local 36.748858	47,957.26	53.160000	69,373.80	21,416.54	3.01
			Base 27.863264	36,361.56	41.762904	54,500.59	18,139.03	0.06
CANADIAN DOLLAR Total		46,722.000	Local	2,243,717.95		2,300,050.39	56,332.44	99.83
			Base	1,668,336.07		1,806,937.23	138,601.16	2.04
CHILEAN PESO							Exchange Rate:	710.500000
229945902	ENEL AMERICAS SA COMMON STOCK	340,097.000	Local 134.929120	45,888,989.00	116.010000	39,454,652.97	-6,434,336.03	42.20
			Base 0.199857	67,970.60	0.163279	55,530.83	-12,439.77	0.06
BYMLZD909	ENEL CHILE SA COMMON STOCK	978,198.000	Local 62.482988	61,120,734.00	55.200000	53,996,529.60	-7,124,204.40	57.75
			Base 0.077263	75,579.00	0.077692	75,997.93	418.93	0.09
CHILEAN PESO Total		1,318,295.000	Local	107,009,723.00		93,451,182.57	-13,558,540.43	99.94
			Base	143,549.60		131,528.76	-12,020.84	0.15
COLOMBIAN PESO							Exchange Rate:	3,415.500000
220570907	INTERCONEXION ELECTRICA SA COMMON STOCK COP32.8	6,896.000	Local 18,816.988963	129,761,955.89	25,700.000000	177,227,200.00	47,465,244.11	97.70
			Base 5.042741	34,774.74	7.524521	51,889.09	17,114.35	0.06
COLOMBIAN PESO Total		6,896.000	Local	129,761,955.89		177,227,200.00	47,465,244.11	97.70

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		Base		34,774.74		51,889.09	17,114.35	0.06
CZECH KORUNA							Exchange Rate:	21.477500
562403907	CEZ AS COMMON STOCK CZK100.							
		2,593.000	Local 429.157721	1,112,805.97	515.000000	1,335,395.00	222,589.03	99.58
			Base 17.550023	45,507.21	23.978582	62,176.46	16,669.25	0.07
CZECH KORUNA Total								
		2,593.000	Local	1,112,805.97		1,335,395.00	222,589.03	99.58
			Base	45,507.21		62,176.46	16,669.25	0.07
DANISH KRONE							Exchange Rate:	6.092400
416921005	CARLSBERG AS B COMMON STOCK DKK20.							
		431.000	Local 872.283712	375,954.28	975.200000	420,311.20	44,356.92	4.81
			Base 131.298817	56,589.79	160.068282	68,989.43	12,399.64	0.08
450109905	GN STORE NORD A/S COMMON STOCK DKK4.							
		745.000	Local 357.439168	266,292.18	487.200000	362,964.00	96,671.82	4.16
			Base 53.802846	40,083.12	79.968485	59,576.52	19,493.40	0.07
458882909	DANSKE BANK A/S COMMON STOCK DKK10.							
		2,697.000	Local 253.267023	683,061.16	100.650000	271,453.05	-411,608.11	3.11
			Base 37.358324	100,755.40	16.520583	44,556.01	-56,199.39	0.05
459573903	GENMAB A/S COMMON STOCK DKK1.0							
		222.000	Local 2,238.406937	496,926.34	2,463.000000	546,786.00	49,859.66	6.26
			Base 347.720315	77,193.91	404.274178	89,748.87	12,554.96	0.10
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2							
		2,943.000	Local 283.680027	834,870.32	426.650000	1,255,630.95	420,760.63	14.37
			Base 41.844414	123,148.11	70.029873	206,097.92	82,949.81	0.23
B1WT5G909	DSV PANALPINA A/S COMMON STOCK DKK1.0							
		179.000	Local 795.597598	142,411.97	1,020.000000	182,580.00	40,168.03	2.09
			Base 119.755810	21,436.29	167.421706	29,968.49	8,532.20	0.03
B44XTX902	PANDORA A/S COMMON STOCK DKK.01							

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		338.000	Local 635.717692	214,872.58	681.000000	230,178.00	15,305.42	2.64
			Base 103.557337	35,002.38	111.778609	37,781.17	2,778.79	0.04
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.	628.000	Local 456.697675	286,806.14	626.400000	393,379.20	106,573.06	4.50
			Base 67.365494	42,305.53	102.816624	64,568.84	22,263.31	0.07
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0	1,599.000	Local 294.871807	471,500.02	349.500000	558,850.50	87,350.48	6.40
			Base 43.495266	69,548.93	57.366555	91,729.12	22,180.19	0.10
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0	3,628.000	Local 578.099184	2,097,343.84	1,243.500000	4,511,418.00	2,414,074.16	51.65
			Base 88.858848	322,379.90	204.106756	740,499.31	418,119.41	0.84
DANISH KRONE Total		13,410.000	Local	5,870,038.83		8,733,550.90	2,863,512.07	99.98
			Base	888,443.36		1,433,515.68	545,072.32	1.62
EURO CURRENCY							Exchange Rate:	0.818565
AUSTRIA								
466160009	VERBUND AG COMMON STOCK	956.000	Local 59.517950	56,899.16	69.850000	66,776.60	9,877.44	0.65
			Base 72.174467	68,998.79	85.332258	81,577.64	12,578.85	0.09
AUSTRIA Total		956.000	Local	56,899.16		66,776.60	9,877.44	0.65
			Base	68,998.79		81,577.64	12,578.85	0.09
BELGIUM								
559699905	UCB SA COMMON STOCK	458.000	Local 73.658537	33,735.61	84.480000	38,691.84	4,956.23	0.38
			Base 80.788712	37,001.23	103.204999	47,267.89	10,266.66	0.05
ACI009ZR8	COLRUYT SA COMMON STOCK	392.000	Local 48.758903	19,113.49	48.470000	19,000.24	-113.25	0.19
			Base 54.714821	21,448.21	59.213380	23,211.64	1,763.43	0.03

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ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK	3,972.000	Local 60.604028	240,719.20	57.010000	226,443.72	-14,275.48	2.22
			Base 67.575788	268,411.03	69.646271	276,634.99	8,223.96	0.31
B00D9P907	PROXIMUS COMMON STOCK	1,137.000	Local 28.618399	32,539.12	16.210000	18,430.77	-14,108.35	0.18
			Base 31.388672	35,688.92	19.802948	22,515.95	-13,172.97	0.03
BNHKYX908	ARGENX SE COMMON STOCK	259.000	Local 225.112510	58,304.14	242.000000	62,678.00	4,373.86	0.61
			Base 272.982780	70,702.54	295.639320	76,570.58	5,868.04	0.09
BELGIUM Total		6,218.000	Local	384,411.56		365,244.57	-19,166.99	3.58
			Base	433,251.93		446,201.05	12,949.12	0.50
FINLAND								
449000900	KESKO OYJ B SHS COMMON STOCK	2,367.000	Local 20.350870	48,170.51	21.040000	49,801.68	1,631.17	0.49
			Base 24.678492	58,413.99	25.703518	60,840.23	2,426.24	0.07
505125906	UPM KYMMENE OYJ COMMON STOCK	2,776.000	Local 22.935054	63,667.71	30.470000	84,584.72	20,917.01	0.83
			Base 25.871873	71,820.32	37.223678	103,332.93	31,512.61	0.12
557955903	FORTUM OYJ COMMON STOCK EUR3.4	3,278.000	Local 16.540009	54,218.15	19.700000	64,576.60	10,358.45	0.63
			Base 18.560381	60,840.93	24.066507	78,890.01	18,049.08	0.09
570151902	ELISA OYJ COMMON STOCK	1,562.000	Local 53.560262	83,661.13	44.870000	70,086.94	-13,574.19	0.69
			Base 58.712330	91,708.66	54.815439	85,621.72	-6,086.94	0.10
590294906	NOKIA OYJ COMMON STOCK	10,593.000	Local 4.467859	47,328.03	3.151000	33,378.54	-13,949.49	0.33
			Base 5.039966	53,388.36	3.849419	40,776.90	-12,611.46	0.05
B06YV4907	NESTE OYJ COMMON STOCK	1,495.000	Local 12.693993	18,977.52	59.160000	88,444.20	69,466.68	0.87

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		Base	13.922783	20,814.56	72.272819	108,047.86	87,233.30	0.12
FINLAND Total								
		22,071.000 Local		316,023.05		390,872.68	74,849.63	3.83
		Base		356,986.82		477,509.65	120,522.83	0.54
FRANCE								
401225909	AIRBUS SE COMMON STOCK EUR1.0							
		706.000 Local	122.450397	86,449.98	89.780000	63,384.68	-23,065.30	0.62
		Base	138.130099	97,519.85	109.679744	77,433.90	-20,085.95	0.09
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0							
		4,498.000 Local	20.622370	92,759.42	20.010000	90,004.98	-2,754.44	0.88
		Base	23.196574	104,338.19	24.445218	109,954.59	5,616.40	0.12
405780909	L OREAL COMMON STOCK EUR.2							
		1,149.000 Local	252.282071	289,872.10	310.800000	357,109.20	67,237.10	3.50
		Base	282.852080	324,997.04	379.688846	436,262.48	111,265.44	0.49
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3							
		242.000 Local	249.219215	60,311.05	510.900000	123,637.80	63,326.75	1.21
		Base	282.078843	68,263.08	624.141027	151,042.13	82,779.05	0.17
416343002	CAPGEMINI SE COMMON STOCK EUR8.0							
		576.000 Local	99.948594	57,570.39	126.800000	73,036.80	15,466.41	0.72
		Base	112.746962	64,942.25	154.905230	89,225.41	24,283.16	0.10
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4							
		1,985.000 Local	50.175003	99,597.38	40.760000	80,908.60	-18,688.78	0.79
		Base	56.599879	112,350.76	49.794457	98,842.00	-13,508.76	0.11
457270007	BOLLORE COMMON STOCK EUR.16							
		18,314.000 Local	2.842861	52,064.16	3.382000	61,937.95	9,873.79	0.61
		Base	3.190118	58,423.83	4.131621	75,666.50	17,242.67	0.09
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55							
		1,007.000 Local	130.712890	131,627.88	156.800000	157,897.60	26,269.72	1.55
		Base	145.429821	146,447.83	191.554733	192,895.62	46,447.79	0.22
474171006	REMY COINTREAU COMMON STOCK EUR1.6							

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		176.000	Local 120.995284	21,295.17	152.300000	26,804.80	5,509.63	0.26
			Base 135.774943	23,896.39	186.057308	32,746.09	8,849.70	0.04
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	780.000	Local 74.271218	57,931.55	118.300000	92,274.00	34,342.45	0.91
			Base 83.781615	65,349.66	144.521205	112,726.54	47,376.88	0.13
483477907	VIVENDI COMMON STOCK EUR5.5	8,713.000	Local 23.791718	207,297.24	26.380000	229,848.94	22,551.70	2.25
			Base 26.770585	233,252.11	32.227129	280,794.98	47,542.87	0.32
517617908	ORANGE COMMON STOCK EUR4.0	21,320.000	Local 11.875685	253,189.60	9.734000	207,528.88	-45,660.72	2.04
			Base 13.194653	281,310.00	11.891542	253,527.67	-27,782.33	0.29
533004909	DASSAULT SYSTEMES SE COMMON STOCK EUR.5	332.000	Local 84.025482	27,896.46	166.150000	55,161.80	27,265.34	0.54
			Base 92.159187	30,596.85	202.977161	67,388.42	36,791.57	0.08
550507909	KERING COMMON STOCK EUR4.0	92.000	Local 288.408152	26,533.55	594.400000	54,684.80	28,151.25	0.54
			Base 316.326087	29,102.00	726.148809	66,805.69	37,703.69	0.08
564156909	CARREFOUR SA COMMON STOCK EUR2.5	4,195.000	Local 21.655528	90,844.94	14.030000	58,855.85	-31,989.09	0.58
			Base 23.751790	99,638.76	17.139751	71,901.25	-27,737.51	0.08
567173901	SANOFI COMMON STOCK EUR2.0	2,918.000	Local 82.891008	241,875.96	78.700000	229,646.60	-12,229.36	2.25
			Base 92.153074	268,902.67	96.143862	280,547.79	11,645.12	0.32
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04	1,175.000	Local 23.641813	27,779.13	30.280000	35,579.00	7,799.87	0.35
			Base 26.529677	31,172.37	36.991565	43,465.09	12,292.72	0.05
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18	286.000	Local 119.910594	34,294.43	127.550000	36,479.30	2,184.87	0.36
			Base 131.518007	37,614.15	155.821468	44,564.94	6,950.79	0.05
730968906	BNP PARIBAS COMMON STOCK EUR2.0							

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		1,575.000	Local 66.153663	104,192.02	43.105000	67,890.38	-36,301.64	0.67
			Base 72.557359	114,277.84	52.659227	82,938.29	-31,339.55	0.09
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0	1,165.000	Local 51.125897	59,561.67	37.500000	43,687.50	-15,874.17	0.43
			Base 56.074901	65,327.26	45.811878	53,370.84	-11,956.42	0.06
775943905	ILIAD SA COMMON STOCK	259.000	Local 176.994131	45,841.48	168.100000	43,537.90	-2,303.58	0.43
			Base 214.632008	55,589.69	205.359379	53,188.08	-2,401.61	0.06
B058TZ909	SAFRAN SA COMMON STOCK EUR.2	490.000	Local 124.570531	61,039.56	115.950000	56,815.50	-4,224.06	0.56
			Base 140.521714	68,855.64	141.650327	69,408.66	553.02	0.08
B0C2CQ902	ENGIE COMMON STOCK EUR1.0	12,766.000	Local 11.729516	149,739.00	12.520000	159,830.32	10,091.32	1.57
			Base 13.113722	167,409.78	15.295059	195,256.72	27,846.94	0.22
B0NJJ1901	EDF COMMON STOCK EUR.5	4,846.000	Local 11.266597	54,597.93	12.895000	62,489.17	7,891.24	0.61
			Base 13.282198	64,365.53	15.753178	76,339.90	11,974.37	0.09
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0	809.000	Local 60.779716	49,170.79	73.000000	59,057.00	9,886.21	0.58
			Base 66.663214	53,930.54	89.180456	72,146.99	18,216.45	0.08
B15C55900	TOTAL SE COMMON STOCK EUR2.5	7,348.000	Local 45.013779	330,761.25	35.300000	259,384.40	-71,376.85	2.54
			Base 49.843532	366,250.27	43.124248	316,876.97	-49,373.30	0.36
B1L3CS904	UBISOFT ENTERTAINMENT COMMON STOCK EUR.0775	1,036.000	Local 68.586766	71,055.89	78.840000	81,678.24	10,622.35	0.80
			Base 75.370473	78,083.81	96.314893	99,782.23	21,698.42	0.11
B1XH02900	VINCI SA COMMON STOCK EUR2.5	883.000	Local 90.234723	79,677.26	81.360000	71,840.88	-7,836.38	0.70
			Base 101.789219	89,879.88	99.393451	87,764.42	-2,115.46	0.10
B1Y9TB906	DANONE COMMON STOCK EUR.25							

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		2,926.000	Local 64.325253	188,215.69	53.760000	157,301.76	-30,913.93	1.54
			Base 71.569255	209,411.64	65.675908	192,167.71	-17,243.93	0.22
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5	878.000	Local 104.776674	91,993.92	134.250000	117,871.50	25,877.58	1.16
			Base 117.635843	103,284.27	164.006524	143,997.73	40,713.46	0.16
B3B8D0900	SUEZ COMMON STOCK EUR4.0	6,084.000	Local 15.324384	93,233.55	16.220000	98,682.48	5,448.93	0.97
			Base 18.177788	110,593.66	19.815164	120,555.46	9,961.80	0.14
BNDPYV905	EUROFINS SCIENTIFIC COMMON STOCK EUR.1	340.000	Local 55.847912	18,988.29	68.630000	23,334.20	4,345.91	0.23
			Base 62.669765	21,307.72	83.841845	28,506.23	7,198.51	0.03
BNFWR4906	WORLDLINE SA COMMON STOCK EUR.68	363.000	Local 70.184766	25,477.07	79.100000	28,713.30	3,236.23	0.28
			Base 78.757879	28,589.11	96.632522	35,077.61	6,488.50	0.04
BYZ2QP900	SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2	108.000	Local 293.259815	31,672.06	291.200000	31,449.60	-222.46	0.31
			Base 355.621667	38,407.14	355.744504	38,420.41	13.27	0.04
FRANCE Total		110,340.000	Local	3,314,407.82		3,398,345.71	83,937.89	33.33
			Base	3,713,681.57		4,151,589.34	437,907.77	4.70
GERMANY								
403197908	ADIDAS AG COMMON STOCK	268.000	Local 252.276082	67,609.99	297.900000	79,837.20	12,227.21	0.78
			Base 283.161306	75,887.23	363.929560	97,533.12	21,645.89	0.11
435209903	FRESENIUS SE + CO KGAA COMMON STOCK	1,664.000	Local 78.318858	130,322.58	37.840000	62,965.76	-67,356.82	0.62
			Base 85.900150	142,937.85	46.227239	76,922.13	-66,015.72	0.09
435413901	UNITED INTERNET AG REG SHARE COMMON STOCK	1,166.000	Local 36.855429	42,973.43	34.430000	40,145.38	-2,828.05	0.39
			Base 41.357341	48,222.66	42.061412	49,043.61	820.95	0.06

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474184900	MERCK KGAA COMMON STOCK	664.000	91.059864	60,463.75	140.350000	93,192.40	32,728.65	0.91
			102.720030	68,206.10	171.458589	113,848.50	45,642.40	0.13
476896907	RWE AG COMMON STOCK	4,038.000	27.938088	112,814.00	34.570000	139,593.66	26,779.66	1.37
			31.409126	126,830.05	42.232443	170,534.61	43,704.56	0.19
484628904	SAP SE COMMON STOCK	1,999.000	100.780255	201,459.73	107.220000	214,332.78	12,873.05	2.10
			111.873722	223,635.57	130.985322	261,839.66	38,204.09	0.30
494290901	E.ON SE COMMON STOCK	14,556.000	8.632681	125,657.30	9.064000	131,935.58	6,278.28	1.29
			9.614231	139,944.75	11.073036	161,179.11	21,234.36	0.18
500246905	HENKEL AG + CO KGAA COMMON STOCK	597.000	74.775461	44,640.95	78.850000	47,073.45	2,432.50	0.46
			87.258325	52,093.22	96.327109	57,507.28	5,414.06	0.07
506921907	BAYER AG REG COMMON STOCK	2,728.000	78.346727	213,729.87	48.155000	131,366.84	-82,363.03	1.29
			86.898526	237,059.18	58.828560	160,484.31	-76,574.87	0.18
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE	1,067.000	114.610094	122,288.97	92.300000	98,484.10	-23,804.87	0.97
			128.991331	137,633.75	112.758303	120,313.11	-17,320.64	0.14
510740905	BEIERSDORF AG COMMON STOCK	390.000	99.329641	38,738.56	94.440000	36,831.60	-1,906.96	0.36
			111.462821	43,470.50	115.372634	44,995.33	1,524.83	0.05
512067901	HEIDELBERGCEMENT AG COMMON STOCK	643.000	88.348134	56,807.85	61.220000	39,364.46	-17,443.39	0.39
			96.900264	62,306.87	74.789418	48,089.60	-14,217.27	0.05
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK	506.000	83.999506	42,503.75	68.200000	34,509.20	-7,994.55	0.34
			92.130692	46,618.13	83.316536	42,158.17	-4,459.96	0.05

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523148906	ALLIANZ SE REG COMMON STOCK							
		516.000	Local 172.400019	88,958.41	200.700000	103,561.20	14,602.79	1.02
			Base 189.088391	97,569.61	245.185172	126,515.55	28,945.94	0.14
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK							
		309.000	Local 179.374628	55,426.76	242.800000	75,025.20	19,598.44	0.74
			Base 196.738155	60,792.09	296.616640	91,654.54	30,862.45	0.10
549716900	VOLKSWAGEN AG PREF PREFERENCE							
		390.000	Local 141.352667	55,127.54	152.420000	59,443.80	4,316.26	0.58
			Base 159.452795	62,186.59	186.203906	72,619.52	10,432.93	0.08
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK NPV							
		1,011.000	Local 67.782245	68,527.85	57.790000	58,425.69	-10,102.16	0.57
			Base 74.343591	75,161.37	70.599158	71,375.75	-3,785.62	0.08
572797900	SIEMENS AG REG COMMON STOCK NPV							
		960.000	Local 110.676719	106,249.65	117.520000	112,819.20	6,569.55	1.11
			Base 123.943188	118,985.46	143.568318	137,825.59	18,840.13	0.16
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK							
		33,834.000	Local 14.694115	497,160.67	14.955000	505,987.47	8,826.80	4.96
			Base 16.754010	566,855.16	18.269777	618,139.63	51,284.47	0.70
584332902	SARTORIUS AG VORZUG PREFERENCE							
		93.000	Local 296.530968	27,577.38	343.600000	31,954.80	4,377.42	0.31
			Base 332.752366	30,945.97	419.758968	39,037.58	8,091.61	0.04
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK							
		2,049.000	Local 18.664080	38,242.70	31.390000	64,318.11	26,075.41	0.63
			Base 20.470766	41,944.60	38.347596	78,574.22	36,629.62	0.09
ACI0054Q2	BASF SE COMMON STOCK NPV							
		1,444.000	Local 72.727812	105,018.96	64.720000	93,455.68	-11,563.28	0.92
			Base 80.938463	116,875.14	79.065193	114,170.14	-2,705.00	0.13
ACI0PJNK7	UNIPER SE COMMON STOCK							
		1,422.000	Local 28.431322	40,429.34	28.240000	40,157.28	-272.06	0.39
			Base 31.904226	45,367.81	34.499398	49,058.14	3,690.33	0.06

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B1JB4K905	SYMRISE AG COMMON STOCK								
	369.000	Local	89.210434	32,918.65	108.400000	39,999.60	7,080.95	0.39	
		Base	100.633767	37,133.86	132.426869	48,865.51	11,731.65	0.06	
B7VG6L903	TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK								
	15,081.000	Local	2.605238	39,289.59	2.255000	34,007.66	-5,281.93	0.33	
		Base	2.923469	44,088.84	2.754821	41,545.46	-2,543.38	0.05	
BYT934904	SCOUT24 AG COMMON STOCK								
	1,510.000	Local	69.373808	104,754.45	67.050000	101,245.50	-3,508.95	0.99	
		Base	77.847861	117,550.27	81.911638	123,686.57	6,136.30	0.14	
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01								
	1,226.000	Local	28.887153	35,415.65	42.450000	52,043.70	16,628.05	0.51	
		Base	31.683434	38,843.89	51.859046	63,579.19	24,735.30	0.07	
GERMANY Total									
	90,500.000	Local		2,555,108.33		2,522,077.30	-33,031.03	24.74	
		Base		2,859,146.52		3,081,095.93	221,949.41	3.48	
ITALY									
714456902	ENEL SPA COMMON STOCK EUR1.								
	53,292.000	Local	6.296287	335,541.72	8.276000	441,044.59	105,502.87	4.33	
		Base	7.033910	374,851.15	10.110376	538,802.16	163,951.01	0.61	
714505906	ENI SPA COMMON STOCK								
	10,957.000	Local	12.878114	141,105.49	8.548000	93,660.44	-47,445.05	0.92	
		Base	14.098119	154,473.09	10.442665	114,420.28	-40,052.81	0.13	
725147904	SNAM SPA COMMON STOCK								
	25,251.000	Local	4.145096	104,667.81	4.601000	116,179.85	11,512.04	1.14	
		Base	4.546342	114,799.68	5.620812	141,931.12	27,131.44	0.16	
763439908	TELECOM ITALIA SPA COMMON STOCK								
	118,763.000	Local	0.862855	102,475.29	0.377400	44,821.16	-57,654.13	0.44	
		Base	0.946380	112,394.93	0.461051	54,755.77	-57,639.16	0.06	
763440906	TELECOM ITALIA RSP COMMON STOCK								
	22,192.000	Local	0.431847	9,583.54	0.423800	9,404.97	-178.57	0.09	

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		Base	0.523679	11,621.48	0.517735	11,489.58	-131.90	0.01
ACI0CV4K5	INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV							
		5,167.000 Local	9.370910	48,419.49	9.930000	51,308.31	2,888.82	0.50
		Base	10.831982	55,968.85	12.130985	62,680.80	6,711.95	0.07
ACI19ZTM7	NEXI SPA COMMON STOCK							
		1,300.000 Local	14.826677	19,274.68	16.340000	21,242.00	1,967.32	0.21
		Base	16.637762	21,629.09	19.961762	25,950.29	4,321.20	0.03
B01BN5908	TERNA SPA COMMON STOCK EUR.22							
		11,656.000 Local	5.100220	59,448.16	6.250000	72,850.00	13,401.84	0.71
		Base	5.635758	65,690.40	7.635313	88,997.21	23,306.81	0.10
B07DRZ908	RECORDATI INDUSTRIA CHIMICA COMMON STOCK EUR.125							
		593.000 Local	44.146121	26,178.65	45.330000	26,880.69	702.04	0.26
		Base	53.533811	31,745.55	55.377398	32,838.80	1,093.25	0.04
BMQ5W1905	DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01							
		3,891.000 Local	7.630224	29,689.20	9.340000	36,341.94	6,652.74	0.36
		Base	8.562259	33,315.75	11.410212	44,397.13	11,081.38	0.05
ITALY Total		253,062.000 Local		876,384.03		913,733.95	37,349.92	8.96
		Base		976,489.97		1,116,263.14	139,773.17	1.26
NETHERLANDS (THE)								
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04							
		36,544.000 Local	2.728752	99,719.53	2.487000	90,884.93	-8,834.60	0.89
		Base	2.992897	109,372.41	3.038244	111,029.58	1,657.17	0.13
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2							
		2,901.000 Local	32.006873	92,851.94	43.780000	127,005.78	34,153.84	1.25
		Base	35.105147	101,840.03	53.483841	155,156.62	53,316.59	0.18
779255900	HEINEKEN NV COMMON STOCK EUR1.6							
		1,141.000 Local	83.130762	94,852.20	91.220000	104,082.02	9,229.82	1.02
		Base	92.560140	105,611.12	111.438921	127,151.81	21,540.69	0.14
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09							

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		842.000	Local 138.819252	116,885.81	397.550000	334,737.10	217,851.29	3.28
			Base 153.947078	129,623.44	485.666990	408,931.61	279,308.17	0.46
B0CCH4904	HEINEKEN HOLDING NV COMMON STOCK EUR1.6	695.000	Local 73.256676	50,913.39	77.050000	53,549.75	2,636.36	0.53
			Base 82.205022	57,132.49	94.128139	65,419.06	8,286.57	0.07
B0HZL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5	422.000	Local 106.137512	44,790.03	140.800000	59,417.60	14,627.57	0.58
			Base 119.728341	50,525.36	172.008332	72,587.52	22,062.16	0.08
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	5,660.000	Local 22.243021	125,895.50	23.110000	130,802.60	4,907.10	1.28
			Base 25.234942	142,829.77	28.232333	159,795.01	16,965.24	0.18
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5	672.000	Local 81.758557	54,941.75	87.860000	59,041.92	4,100.17	0.58
			Base 92.227693	61,977.01	107.334176	72,128.57	10,151.56	0.08
BYT341902	ALTICE EUROPE NV COMMON STOCK EUR.01	10,794.000	Local 3.630479	39,187.39	5.328000	57,510.43	18,323.04	0.56
			Base 4.073944	43,974.15	6.508952	70,257.62	26,283.47	0.08
BZ1HM4902	ADYEN NV COMMON STOCK EUR.01	24.000	Local 1,260.129583	30,243.11	1,905.000000	45,720.00	15,476.89	0.45
			Base 1,414.055000	33,937.32	2,327.243408	55,853.84	21,916.52	0.06
BZ5739900	ING GROEP NV COMMON STOCK EUR.01	4,893.000	Local 9.938907	48,631.07	7.641000	37,387.41	-11,243.66	0.37
			Base 11.211580	54,858.26	9.334628	45,674.33	-9,183.93	0.05
NETHERLANDS (THE) Total		64,588.000	Local	798,911.72		1,100,139.54	301,227.82	10.79
			Base	891,681.36		1,343,985.57	452,304.21	1.52
PORTUGAL								
410359905	EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.	20,270.000	Local 4.389272	88,970.54	5.156000	104,512.12	15,541.58	1.03
			Base 5.110915	103,598.25	6.298828	127,677.24	24,078.99	0.14

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B1Y1SQ901	JERONIMO MARTINS COMMON STOCK EUR1.							
		1,245.000	Local 15.727382	19,580.59	13.820000	17,205.90	-2,374.69	0.17
			Base 17.648490	21,972.37	16.883204	21,019.59	-952.78	0.02
PORTUGAL Total		21,515.000	Local	108,551.13		121,718.02	13,166.89	1.19
			Base	125,570.62		148,696.83	23,126.21	0.17
SPAIN								
527178909	ENDESA SA COMMON STOCK EUR1.2							
		1,818.000	Local 22.321342	40,580.20	22.350000	40,632.30	52.10	0.40
			Base 24.482057	44,508.38	27.303879	49,638.45	5,130.07	0.06
566935904	REPSOL SA COMMON STOCK EUR1.							
		8,325.000	Local 13.111957	109,157.04	8.250000	68,681.25	-40,475.79	0.67
			Base 14.445407	120,258.01	10.078613	83,904.45	-36,353.56	0.09
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5							
		26,853.000	Local 3.796511	101,947.70	2.538000	68,152.91	-33,794.79	0.67
			Base 4.282652	115,002.05	3.100548	83,259.01	-31,743.04	0.09
573252905	TELEFONICA SA COMMON STOCK EUR1.							
		52,300.000	Local 5.940713	310,699.30	3.245000	169,713.50	-140,985.80	1.66
			Base 6.592151	344,769.51	3.964255	207,330.51	-137,439.00	0.23
738307909	ENAGAS SA COMMON STOCK EUR1.5							
		1,856.000	Local 24.866616	46,152.44	17.965000	33,343.04	-12,809.40	0.33
			Base 27.273707	50,620.00	21.946944	40,733.53	-9,886.47	0.05
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03							
		2,578.000	Local 25.056835	64,596.52	26.040000	67,131.12	2,534.60	0.66
			Base 28.265345	72,868.06	31.811768	82,010.74	9,142.68	0.09
B288C9908	IBERDROLA SA COMMON STOCK EUR.75							
		35,470.000	Local 8.684613	308,043.23	11.700000	414,999.00	106,955.77	4.07
			Base 9.691937	343,773.01	14.293306	506,983.56	163,210.55	0.57
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01							
		1,290.000	Local 63.499659	81,914.56	59.560000	76,832.40	-5,082.16	0.75

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	71.139078	91,769.41	72.761479	93,862.31	2,092.90	0.11
BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5							
		3,168.000 Local	17.901907	56,713.24	16.775000	53,143.20	-3,570.04	0.52
		Base	19.858551	62,911.89	20.493180	64,922.39	2,010.50	0.07
BX90C0905	CELLNEX TELECOM SA COMMON STOCK EUR.25							
		3,428.000 Local	46.127173	158,123.95	49.120000	168,383.36	10,259.41	1.65
		Base	52.786036	180,950.53	60.007452	205,705.55	24,755.02	0.23
BYY3DX906	GRIFOLS SA COMMON STOCK EUR.25							
		1,066.000 Local	27.613799	29,436.31	23.880000	25,456.08	-3,980.23	0.25
		Base	30.986839	33,031.97	29.173004	31,098.42	-1,933.55	0.04
SPAIN Total								
		138,152.000 Local		1,307,364.49		1,186,468.16	-120,896.33	11.64
		Base		1,460,462.82		1,449,448.92	-11,013.90	1.64
UNITED KINGDOM								
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125							
		738.000 Local	87.806111	64,800.91	118.400000	87,379.20	22,578.29	0.86
		Base	97.023347	71,603.23	144.643370	106,746.81	35,143.58	0.12
UNITED KINGDOM Total								
		738.000 Local		64,800.91		87,379.20	22,578.29	0.86
		Base		71,603.23		106,746.81	35,143.58	0.12
EURO CURRENCY Total								
		708,140.000 Local		9,782,862.20		10,152,755.73	369,893.53	99.58
		Base		10,957,873.63		12,403,114.88	1,445,241.25	14.03
HONG KONG DOLLAR							Exchange Rate:	7.752450
607355906	CHINA MOBILE LTD COMMON STOCK							
		11,500.000 Local	77.241013	888,271.65	44.200000	508,300.00	-379,971.65	1.33
		Base	9.892635	113,765.30	5.701423	65,566.37	-48,198.93	0.07
609701909	CLP HOLDINGS LTD COMMON STOCK							
		32,500.000 Local	78.218609	2,542,104.78	71.700000	2,330,250.00	-211,854.78	6.08

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		Base	10.050134	326,629.36	9.248689	300,582.40	-26,046.96	0.34
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1							
		6,500.000 Local	81.929046	532,538.80	54.900000	356,850.00	-175,688.80	0.93
		Base	10.496995	68,230.47	7.081632	46,030.61	-22,199.86	0.05
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK							
		53,760.000 Local	5.809778	312,333.69	7.930000	426,316.80	113,983.11	1.11
		Base	0.746360	40,124.32	1.022902	54,991.24	14,866.92	0.06
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK							
		34,000.000 Local	22.435325	762,801.04	16.860000	573,240.00	-189,561.04	1.50
		Base	2.882181	97,994.14	2.174796	73,943.08	-24,051.06	0.08
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1							
		24,000.000 Local	20.532329	492,775.89	32.000000	768,000.00	275,224.11	2.00
		Base	2.637710	63,305.03	4.127727	99,065.46	35,760.43	0.11
619615008	CITIC LTD COMMON STOCK							
		56,000.000 Local	11.316810	633,741.37	5.490000	307,440.00	-326,301.37	0.80
		Base	1.453827	81,414.33	0.708163	39,657.14	-41,757.19	0.04
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK							
		1,700.000 Local	219.195153	372,631.76	425.000000	722,500.00	349,868.24	1.89
		Base	27.990206	47,583.35	54.821379	93,196.34	45,612.99	0.11
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0							
		98,000.000 Local	6.159699	603,650.46	3.470000	340,060.00	-263,590.46	0.89
		Base	0.791313	77,548.67	0.447600	43,864.84	-33,683.83	0.05
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1							
		5,100.000 Local	41.858061	213,476.11	113.800000	580,380.00	366,903.89	1.51
		Base	5.377345	27,424.46	14.679230	74,864.08	47,439.62	0.08
640837001	HANG SENG BANK LTD COMMON STOCK							
		3,200.000 Local	195.307581	624,984.26	133.700000	427,840.00	-197,144.26	1.12
		Base	24.882166	79,622.93	17.246161	55,187.71	-24,435.22	0.06
643532005	POWER ASSETS HOLDINGS LTD COMMON STOCK							
		28,000.000 Local	53.105094	1,486,942.62	42.000000	1,176,000.00	-310,942.62	3.07

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		Base	6.812188	190,741.26	5.417642	151,693.98	-39,047.28	0.17
643655004	HONG KONG + CHINA GAS COMMON STOCK							
		222,537.000 Local	12.052185	2,682,057.10	11.580000	2,576,978.46	-105,078.64	6.72
		Base	1.550245	344,986.84	1.493721	332,408.27	-12,578.57	0.38
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01							
		17,200.000 Local	20.882905	359,185.97	30.800000	529,760.00	170,574.03	1.38
		Base	2.673388	45,982.28	3.972938	68,334.53	22,352.25	0.08
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK							
		10,000.000 Local	62.197957	621,979.57	60.250000	602,500.00	-19,479.57	1.57
		Base	7.924013	79,240.13	7.771737	77,717.37	-1,522.76	0.09
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1							
		10,000.000 Local	29.145902	291,459.02	41.250000	412,500.00	121,040.98	1.08
		Base	3.734261	37,342.61	5.320899	53,208.99	15,866.38	0.06
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK							
		17,000.000 Local	32.401041	550,817.69	23.500000	399,500.00	-151,317.69	1.04
		Base	4.162438	70,761.44	3.031300	51,532.10	-19,229.34	0.06
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK							
		48,000.000 Local	13.862859	665,417.21	8.350000	400,800.00	-264,617.21	1.05
		Base	1.780909	85,483.61	1.077079	51,699.79	-33,783.82	0.06
674234901	SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1							
		16,000.000 Local	16.205523	259,288.37	17.520000	280,320.00	21,031.63	0.73
		Base	2.090954	33,455.27	2.259931	36,158.89	2,703.62	0.04
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK							
		7,000.000 Local	118.987404	832,911.83	100.000000	700,000.00	-132,911.83	1.83
		Base	15.285857	107,001.00	12.899148	90,294.04	-16,706.96	0.10
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK							
		38,000.000 Local	11.478082	436,167.12	13.960000	530,480.00	94,312.88	1.38
		Base	1.474545	56,032.72	1.800721	68,427.40	12,394.68	0.08
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK							
		10,000.000 Local	25.239763	252,397.63	71.400000	714,000.00	461,602.37	1.86

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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	3.233794	32,337.94	9.209992	92,099.92	59,761.98	0.10
967JXD907	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001							
		16,000.000 Local	23.336751	373,388.01	102.800000	1,644,800.00	1,271,411.99	4.29
		Base	2.973441	47,575.05	13.260324	212,165.19	164,590.14	0.24
ACI1374F7	COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001							
		9,000.000 Local	37.258687	335,328.18	52.450000	472,050.00	136,721.82	1.23
		Base	4.807387	43,266.48	6.765603	60,890.43	17,623.95	0.07
ACI14YZ22	MEITUAN CLASS B COMMON STOCK USD.00001							
		3,500.000 Local	178.280706	623,982.47	294.600000	1,031,100.00	407,117.53	2.69
		Base	23.003071	80,510.75	38.000890	133,003.12	52,492.37	0.15
B00G0S903	CNOOC LTD COMMON STOCK							
		67,000.000 Local	8.853941	593,214.03	7.180000	481,060.00	-112,154.03	1.26
		Base	1.137432	76,207.94	0.926159	62,052.64	-14,155.30	0.07
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025							
		64,500.000 Local	2.785773	179,682.33	7.500000	483,750.00	304,067.67	1.26
		Base	0.357878	23,083.10	0.967436	62,399.63	39,316.53	0.07
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1							
		24,000.000 Local	21.483835	515,612.04	46.800000	1,123,200.00	607,587.96	2.93
		Base	2.752573	66,061.76	6.036801	144,883.23	78,821.47	0.16
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0							
		8,500.000 Local	43.218098	367,353.83	95.000000	807,500.00	440,146.17	2.11
		Base	5.552064	47,192.54	12.254191	104,160.62	56,968.08	0.12
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1							
		130,000.000 Local	5.869243	763,001.56	3.120000	405,600.00	-357,401.56	1.06
		Base	0.753999	98,019.89	0.402453	52,318.94	-45,700.95	0.06
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0							
		122,000.000 Local	6.259860	763,702.97	5.890000	718,580.00	-45,122.97	1.87
		Base	0.804180	98,110.00	0.759760	92,690.70	-5,419.30	0.10
B0PB4M906	LINK REIT REIT							
		8,500.000 Local	56.211412	477,797.00	70.600000	600,100.00	122,303.00	1.57

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		Base	7.221265	61,380.75	9.106798	77,407.79	16,027.04	0.09
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0							
		205,000.000 Local	3.705837	759,696.66	2.650000	543,250.00	-216,446.66	1.42
		Base	0.476075	97,595.33	0.341827	70,074.62	-27,520.71	0.08
B16YNS901	SHIMAO GROUP HOLDINGS LTD COMMON STOCK HKD.1							
		15,500.000 Local	32.401053	502,216.32	24.700000	382,850.00	-119,366.32	1.00
		Base	4.180619	64,799.60	3.186090	49,384.39	-15,415.21	0.06
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0							
		127,000.000 Local	5.007885	636,001.40	5.030000	638,810.00	2,808.60	1.67
		Base	0.643344	81,704.66	0.648827	82,401.05	696.39	0.09
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1							
		53,000.000 Local	6.843738	362,718.13	10.720000	568,160.00	205,441.87	1.48
		Base	0.879189	46,597.01	1.382789	73,287.80	26,690.79	0.08
B4TX8S909	AIA GROUP LTD COMMON STOCK							
		14,400.000 Local	62.579869	901,150.11	95.000000	1,368,000.00	466,849.89	3.57
		Base	7.995969	115,141.95	12.254191	176,460.34	61,318.39	0.20
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1							
		22,000.000 Local	27.793785	611,463.26	28.650000	630,300.00	18,836.74	1.64
		Base	3.558105	78,278.32	3.695606	81,303.33	3,025.01	0.09
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1							
		19,000.000 Local	30.447946	578,510.97	45.400000	862,600.00	284,089.03	2.25
		Base	3.889322	73,897.12	5.856213	111,268.05	37,370.93	0.13
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01							
		15,000.000 Local	14.202361	213,035.42	14.900000	223,500.00	10,464.58	0.58
		Base	1.821539	27,323.09	1.921973	28,829.60	1,506.51	0.03
BDRYVB900	PING AN HEALTHCARE AND TECHN COMMON STOCK USD.000005							
		2,200.000 Local	116.183295	255,603.25	94.000000	206,800.00	-48,803.25	0.54
		Base	14.990814	32,979.79	12.125199	26,675.44	-6,304.35	0.03
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1							
		11,000.000 Local	40.983414	450,817.55	40.350000	443,850.00	-6,967.55	1.16

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		Base	5.264983	57,914.81	5.204806	57,252.87	-661.94	0.06
BG0ZMJ902	XIAOMI CORP CLASS B COMMON STOCK USD.0000025							
		17,200.000 Local	27.643542	475,468.92	33.200000	571,040.00	95,571.08	1.49
		Base	3.566265	61,339.75	4.282517	73,659.29	12,319.54	0.08
BGR6KX908	INNOVENT BIOLOGICS INC COMMON STOCK USD.00001							
		5,000.000 Local	57.490520	287,452.60	82.050000	410,250.00	122,797.40	1.07
		Base	7.417844	37,089.22	10.583751	52,918.75	15,829.53	0.06
BJ3WDZ904	HK ELECTRIC INVESTMENTS SS STAPLED SECURITY HKD.0005							
		42,500.000 Local	8.192908	348,198.60	7.630000	324,275.00	-23,923.60	0.85
		Base	1.057108	44,927.11	0.984205	41,828.71	-3,098.40	0.05
BKDXJH902	BUDWEISER BREWING CO APAC LT COMMON STOCK USD.00001							
		14,500.000 Local	22.936179	332,574.60	25.600000	371,200.00	38,625.40	0.97
		Base	2.959392	42,911.19	3.302182	47,881.64	4,970.45	0.05
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001							
		64,500.000 Local	6.860807	442,522.05	6.500000	419,250.00	-23,272.05	1.09
		Base	0.881382	56,849.12	0.838445	54,079.68	-2,769.44	0.06
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002							
		8,200.000 Local	312.476065	2,562,303.73	564.000000	4,624,800.00	2,062,496.27	12.07
		Base	39.958055	327,656.05	72.751195	596,559.80	268,903.75	0.67
BN320P907	CHINA VANKE CO LTD H COMMON STOCK CNY1.0							
		22,800.000 Local	29.997238	683,937.03	26.750000	609,900.00	-74,037.03	1.59
		Base	3.831750	87,363.90	3.450522	78,671.90	-8,692.00	0.09
BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01							
		20,000.000 Local	8.653635	173,072.69	22.900000	458,000.00	284,927.31	1.19
		Base	1.108694	22,173.88	2.953905	59,078.10	36,904.22	0.07
BYVS6J903	CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0							
		16,000.000 Local	41.077227	657,235.63	41.650000	666,400.00	9,164.37	1.74
		Base	5.300082	84,801.31	5.372495	85,959.92	1,158.61	0.10
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0							
		13,500.000 Local	56.088312	757,192.21	39.800000	537,300.00	-219,892.21	1.40

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		Base	7.205451	97,273.59	5.133861	69,307.12	-27,966.47	0.08	
HONG KONG DOLLAR Total									
		1,911,297.000	Local	33,402,167.49		38,292,290.26	4,890,122.77	99.91	
			Base	4,287,032.52		4,939,379.24	652,346.72	5.59	
HUNGARIAN FORINT									
							Exchange Rate:	296.848600	
ACI06DSC4	RICHTER GEDEON NYRT COMMON STOCK HUF100.								
		1,933.000	Local	7,551.975753	14,597,969.13	7,440.000000	14,381,520.00	-216,449.13	100.00
			Base	25.865028	49,997.10	25.063281	48,447.32	-1,549.78	0.05
HUNGARIAN FORINT Total									
		1,933.000	Local	14,597,969.13		14,381,520.00	-216,449.13	100.00	
			Base	49,997.10		48,447.32	-1,549.78	0.05	
INDIAN RUPEE									
							Exchange Rate:	73.067500	
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.								
		8,727.000	Local	1,380.956519	12,051,607.54	1,981.800000	17,295,168.60	5,243,561.06	17.06
			Base	19.664088	171,608.50	27.122866	236,701.25	65,092.75	0.27
614376903	LUPIN LTD COMMON STOCK INR2.0								
		2,719.000	Local	769.528293	2,092,347.43	977.900000	2,658,910.10	566,562.67	2.62
			Base	11.100802	30,183.08	13.383515	36,389.78	6,206.70	0.04
617190905	HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.								
		3,378.000	Local	1,613.608499	5,450,769.51	2,549.950000	8,613,731.10	3,162,961.59	8.50
			Base	21.138517	71,405.91	34.898553	117,887.31	46,481.40	0.13
620512905	INFOSYS LTD COMMON STOCK INR5.								
		4,435.000	Local	744.099145	3,300,079.71	1,253.500000	5,559,272.50	2,259,192.79	5.48
			Base	10.704922	47,476.33	17.155370	76,084.07	28,607.74	0.09
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0								
		2,435.000	Local	1,849.324780	4,503,105.84	2,394.000000	5,829,390.00	1,326,284.16	5.75
			Base	26.495097	64,515.56	32.764225	79,780.89	15,265.33	0.09

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641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.							
		1,039.000	Local 2,772.017324	2,880,126.00	5,214.000000	5,417,346.00	2,537,220.00	5.34
			Base 40.040693	41,602.28	71.358675	74,141.66	32,539.38	0.08
644232902	BHARTI AIRTEL LTD COMMON STOCK INR5.0							
		5,077.000	Local 560.018665	2,843,214.76	509.500000	2,586,731.50	-256,483.26	2.55
			Base 7.401534	37,577.59	6.973004	35,401.94	-2,175.65	0.04
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.							
		9,222.000	Local 469.486599	4,329,605.42	590.450000	5,445,129.90	1,115,524.48	5.37
			Base 6.781548	62,539.44	8.080884	74,521.91	11,982.47	0.08
ACI06HHK9	ASIAN PAINTS LTD COMMON STOCK INR1.							
		2,533.000	Local 1,524.685882	3,862,029.34	2,760.550000	6,992,473.15	3,130,443.81	6.90
			Base 22.023486	55,785.49	37.780819	95,698.81	39,913.32	0.11
ACI11WSG6	ADANI GREEN ENERGY LTD COMMON STOCK INR10.0							
		3,984.000	Local 1,038.975389	4,139,277.95	1,049.000000	4,179,216.00	39,938.05	4.12
			Base 14.105254	56,195.33	14.356588	57,196.65	1,001.32	0.06
B01110905	CIPLA LTD COMMON STOCK INR2.							
		9,339.000	Local 764.285808	7,137,665.16	818.900000	7,647,707.10	510,041.94	7.54
			Base 10.376036	96,901.80	11.207445	104,666.33	7,764.53	0.12
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.							
		4,500.000	Local 1,520.517416	6,842,328.37	1,288.150000	5,796,675.00	-1,045,653.37	5.72
			Base 21.874802	98,436.61	17.629589	79,333.15	-19,103.46	0.09
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.							
		1,836.000	Local 2,263.302026	4,155,422.52	2,864.950000	5,260,048.20	1,104,625.68	5.19
			Base 32.426111	59,534.34	39.209635	71,988.89	12,454.55	0.08
B037HF900	NTPC LTD COMMON STOCK INR10.0							
		37,821.000	Local 136.042748	5,145,272.79	99.450000	3,761,298.45	-1,383,974.34	3.71
			Base 1.965084	74,321.43	1.361070	51,477.04	-22,844.39	0.06
B0JGGP902	ITC LTD COMMON STOCK INR1.							
		17,755.000	Local 202.432917	3,594,196.45	209.100000	3,712,570.50	118,374.05	3.66
			Base 2.675472	47,503.01	2.861737	50,810.15	3,307.14	0.06

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B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0							
		19,171.000	Local 196.463564	3,766,402.99	188.500000	3,613,733.50	-152,669.49	3.56
			Base 2.814715	53,960.90	2.579806	49,457.47	-4,503.43	0.06
BSZ2BY900	ICICI BANK LTD COMMON STOCK INR2.0							
		11,803.000	Local 351.746278	4,151,661.32	534.000000	6,302,802.00	2,151,140.68	6.22
			Base 4.648885	54,870.79	7.308311	86,259.99	31,389.20	0.10
INDIAN RUPEE Total		145,774.000	Local	80,245,113.10		100,672,203.60	20,427,090.50	99.29
			Base	1,124,418.39		1,377,797.29	253,378.90	1.56
INDONESIAN RUPIAH							Exchange Rate:	14,050.000000
BD4T6W908	TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0							
		221,800.000	Local 4,357.364424	966,463,429.20	3,310.000000	734,158,000.00	-232,305,429.20	94.06
			Base 0.326884	72,502.88	0.235587	52,253.24	-20,249.64	0.06
INDONESIAN RUPIAH Total		221,800.000	Local	966,463,429.20		734,158,000.00	-232,305,429.20	94.06
			Base	72,502.88		52,253.24	-20,249.64	0.06
JAPANESE YEN							Exchange Rate:	103.255000
601090004	AJINOMOTO CO INC COMMON STOCK							
		3,300.000	Local 1,811.405152	5,977,637.00	2,337.500000	7,713,750.00	1,736,113.00	0.83
			Base 16.895861	55,756.34	22.638129	74,705.83	18,949.49	0.08
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK							
		3,400.000	Local 4,413.830882	15,007,025.00	4,244.000000	14,429,600.00	-577,425.00	1.56
			Base 39.923415	135,739.61	41.102126	139,747.23	4,007.62	0.16
605460005	ASAHI KASEI CORP COMMON STOCK							
		9,300.000	Local 988.104946	9,189,376.00	1,054.500000	9,806,850.00	617,474.00	1.06
			Base 9.048361	84,149.76	10.212581	94,977.00	10,827.24	0.11
608484903	Z HOLDINGS CORP COMMON STOCK							
		12,400.000	Local 660.330000	8,188,092.00	624.400000	7,742,560.00	-445,532.00	0.84

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		Base	6.247209	77,465.39	6.047165	74,984.84	-2,480.55	0.08
613210004	BRIDGESTONE CORP COMMON STOCK							
		1,700.000 Local	4,786.392353	8,136,867.00	3,384.000000	5,752,800.00	-2,384,067.00	0.62
		Base	42.321871	71,947.18	32.773231	55,714.49	-16,232.69	0.06
614945905	KOBAYASHI PHARMACEUTICAL CO COMMON STOCK							
		400.000 Local	9,824.910000	3,929,964.00	12,610.000000	5,044,000.00	1,114,036.00	0.55
		Base	91.641725	36,656.69	122.124837	48,849.93	12,193.24	0.06
616328902	COCA COLA BOTTLERS JAPAN HOL COMMON STOCK							
		2,000.000 Local	2,017.008000	4,034,016.00	1,609.000000	3,218,000.00	-816,016.00	0.35
		Base	18.813620	37,627.24	15.582780	31,165.56	-6,461.68	0.04
617232004	CANON INC COMMON STOCK							
		2,100.000 Local	3,795.897143	7,971,384.00	1,978.000000	4,153,800.00	-3,817,584.00	0.45
		Base	33.563790	70,483.96	19.156457	40,228.56	-30,255.40	0.05
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK							
		300.000 Local	19,019.503333	5,705,851.00	14,590.000000	4,377,000.00	-1,328,851.00	0.47
		Base	168.172833	50,451.85	141.300663	42,390.20	-8,061.65	0.05
619446909	KOSE CORP COMMON STOCK							
		300.000 Local	17,058.523333	5,117,557.00	17,600.000000	5,280,000.00	162,443.00	0.57
		Base	151.167733	45,350.32	170.451794	51,135.54	5,785.22	0.06
619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK							
		13,600.000 Local	1,439.375515	19,575,507.00	1,243.000000	16,904,800.00	-2,670,707.00	1.83
		Base	13.245147	180,134.00	12.038158	163,718.95	-16,415.05	0.19
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK							
		5,700.000 Local	1,305.863158	7,443,420.00	1,209.000000	6,891,300.00	-552,120.00	0.75
		Base	11.804409	67,285.13	11.708876	66,740.59	-544.54	0.08
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK							
		1,800.000 Local	1,370.685000	2,467,233.00	5,503.000000	9,905,400.00	7,438,167.00	1.07
		Base	12.119767	21,815.58	53.295240	95,931.43	74,115.85	0.11
624899902	KDDI CORP COMMON STOCK							
		3,000.000 Local	3,015.510000	9,046,530.00	3,066.000000	9,198,000.00	151,470.00	1.00

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		Base	27.034263	81,102.79	29.693477	89,080.43	7,977.64	0.10
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK							
		400.000 Local	11,230.612500	4,492,245.00	22,920.000000	9,168,000.00	4,675,755.00	0.99
		Base	99.302475	39,720.99	221.974723	88,789.89	49,068.90	0.10
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK							
		3,300.000 Local	3,528.763636	11,644,920.00	3,064.000000	10,111,200.00	-1,533,720.00	1.09
		Base	31.201767	102,965.83	29.674108	97,924.56	-5,041.27	0.11
626691901	LAWSON INC COMMON STOCK							
		600.000 Local	5,532.765000	3,319,659.00	4,805.000000	2,883,000.00	-436,659.00	0.31
		Base	51.606800	30,964.08	46.535277	27,921.17	-3,042.91	0.03
629854902	EAST JAPAN RAILWAY CO COMMON STOCK							
		600.000 Local	10,315.155000	6,189,093.00	6,885.000000	4,131,000.00	-2,058,093.00	0.45
		Base	91.207883	54,724.73	66.679580	40,007.75	-14,716.98	0.05
630720001	EISAI CO LTD COMMON STOCK							
		700.000 Local	6,762.115714	4,733,481.00	7,372.000000	5,160,400.00	426,919.00	0.56
		Base	60.569514	42,398.66	71.396058	49,977.24	7,578.58	0.06
633243902	FAST RETAILING CO LTD COMMON STOCK							
		100.000 Local	50,075.020000	5,007,502.00	92,470.000000	9,247,000.00	4,239,498.00	1.00
		Base	455.124000	45,512.40	895.549852	89,554.99	44,042.59	0.10
633517909	NETSCOUT SYSTEMS INC COMMON STOCK							
		16,300.000 Local	680.470552	11,091,670.00	456.100000	7,434,430.00	-3,657,240.00	0.80
		Base	6.107887	99,558.55	4.417220	72,000.68	-27,557.87	0.08
635640006	SUBARU CORP COMMON STOCK							
		1,600.000 Local	4,258.128125	6,813,005.00	2,062.500000	3,300,000.00	-3,513,005.00	0.36
		Base	37.650894	60,241.43	19.974820	31,959.71	-28,281.72	0.04
635693005	FANUC CORP COMMON STOCK							
		200.000 Local	22,588.790000	4,517,758.00	25,360.000000	5,072,000.00	554,242.00	0.55
		Base	202.435200	40,487.04	245.605540	49,121.11	8,634.07	0.06
635694003	FUJITSU LTD COMMON STOCK							
		400.000 Local	7,927.962500	3,171,185.00	14,905.000000	5,962,000.00	2,790,815.00	0.65

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			Base	70.100025	28,040.01	144.351363	57,740.55	29,700.54	0.07
639680909	NIPPON BUILDING FUND INC REIT								
	11.000	Local		661,798.818182	7,279,787.00	598,000.000000	6,578,000.00	-701,787.00	0.71
		Base		6,086.905455	66,955.96	5,791.487095	63,706.36	-3,249.60	0.07
639758903	JAPAN REAL ESTATE INVESTMENT REIT								
	9.000	Local		551,275.444444	4,961,479.00	596,000.000000	5,364,000.00	402,521.00	0.58
		Base		5,142.015556	46,278.14	5,772.117573	51,949.06	5,670.92	0.06
642910004	HITACHI LTD COMMON STOCK								
	1,900.000	Local		3,500.892105	6,651,695.00	4,065.000000	7,723,500.00	1,071,805.00	0.84
		Base		31.370868	59,604.65	39.368554	74,800.25	15,195.60	0.08
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK								
	3,000.000	Local		3,767.955333	11,303,866.00	3,177.000000	9,531,000.00	-1,772,866.00	1.03
		Base		34.511463	103,534.39	30.768486	92,305.46	-11,228.93	0.10
643514003	HONDA MOTOR CO LTD COMMON STOCK								
	3,200.000	Local		3,349.920625	10,719,746.00	2,877.500000	9,208,000.00	-1,511,746.00	1.00
		Base		30.050259	96,160.83	27.867900	89,177.28	-6,983.55	0.10
644150005	HOYA CORP COMMON STOCK								
	1,000.000	Local		5,877.826000	5,877,826.00	14,270.000000	14,270,000.00	8,392,174.00	1.54
		Base		52.542040	52,542.04	138.201540	138,201.54	85,659.50	0.16
647453901	JAPAN TOBACCO INC COMMON STOCK								
	7,600.000	Local		2,906.478026	22,089,233.00	2,102.000000	15,975,200.00	-6,114,033.00	1.73
		Base		26.312284	199,973.36	20.357368	154,715.99	-45,257.37	0.17
648004000	AEON CO LTD COMMON STOCK								
	4,000.000	Local		2,138.693750	8,554,775.00	3,385.000000	13,540,000.00	4,985,225.00	1.47
		Base		19.597068	78,388.27	32.782916	131,131.66	52,743.39	0.15
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK								
	16,200.000	Local		1,153.772160	18,691,109.00	973.700000	15,773,940.00	-2,917,169.00	1.71
		Base		10.628243	172,177.54	9.430052	152,766.84	-19,410.70	0.17
648380004	KAO CORP COMMON STOCK								
	3,200.000	Local		7,900.916875	25,282,934.00	7,970.000000	25,504,000.00	221,066.00	2.76

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			Base	72.380928	231,618.97	77.187545	247,000.15	15,381.18	0.28
649080009	KIKKOMAN CORP COMMON STOCK								
	1,200.000	Local		5,242.620000	6,291,144.00	7,170.000000	8,604,000.00	2,312,856.00	0.93
		Base		48.900475	58,680.57	69.439737	83,327.68	24,647.11	0.09
649099009	KEYENCE CORP COMMON STOCK								
	200.000	Local		28,252.450000	5,650,490.00	58,000.000000	11,600,000.00	5,949,510.00	1.26
		Base		252.374600	50,474.92	561.716140	112,343.23	61,868.31	0.13
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK								
	5,900.000	Local		2,388.928305	14,094,677.00	2,434.000000	14,360,600.00	265,923.00	1.55
		Base		21.580085	127,322.50	23.572708	139,078.98	11,756.48	0.16
649926003	KYOCERA CORP COMMON STOCK								
	1,300.000	Local		6,602.299231	8,582,989.00	6,326.000000	8,223,800.00	-359,189.00	0.89
		Base		58.378346	75,891.85	61.265798	79,645.54	3,753.69	0.09
649980000	KYUSHU ELECTRIC POWER CO INC COMMON STOCK								
	10,100.000	Local		878.438911	8,872,233.00	888.000000	8,968,800.00	96,567.00	0.97
		Base		8.193629	82,755.65	8.600068	86,860.68	4,105.03	0.10
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK								
	1,300.000	Local		4,872.434615	6,334,165.00	5,308.000000	6,900,400.00	566,235.00	0.75
		Base		43.082669	56,007.47	51.406712	66,828.73	10,821.26	0.08
651880007	LION CORP COMMON STOCK								
	1,600.000	Local		2,570.284375	4,112,455.00	2,498.000000	3,996,800.00	-115,655.00	0.43
		Base		23.974300	38,358.88	24.192533	38,708.05	349.17	0.04
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK								
	1,700.000	Local		4,370.200000	7,429,340.00	3,188.000000	5,419,600.00	-2,009,740.00	0.59
		Base		39.264171	66,749.09	30.875018	52,487.53	-14,261.56	0.06
657270005	PANASONIC CORP COMMON STOCK								
	5,900.000	Local		1,377.188136	8,125,410.00	1,190.500000	7,023,950.00	-1,101,460.00	0.76
		Base		12.177269	71,845.89	11.529708	68,025.28	-3,820.61	0.08
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK								
	5,370.000	Local		2,100.049534	11,277,266.00	1,307.500000	7,021,275.00	-4,255,991.00	0.76

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			Base	18.568898	99,714.98	12.662825	67,999.37	-31,715.61	0.08
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK								
	5,300.000	Local		2,279.639245	12,082,088.00	1,657.000000	8,782,100.00	-3,299,988.00	0.95
		Base		20.156853	106,831.32	16.047649	85,052.54	-21,778.78	0.10
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK								
	5,000.000	Local		1,665.332400	8,326,662.00	1,557.000000	7,785,000.00	-541,662.00	0.84
		Base		14.725074	73,625.37	15.079173	75,395.86	1,770.49	0.09
659730006	MITSUI + CO LTD COMMON STOCK								
	4,000.000	Local		1,641.161250	6,564,645.00	1,889.500000	7,558,000.00	993,355.00	0.82
		Base		14.638178	58,552.71	18.299356	73,197.42	14,644.71	0.08
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK								
	4,400.000	Local		2,605.302045	11,463,329.00	2,158.500000	9,497,400.00	-1,965,929.00	1.03
		Base		23.036405	101,360.18	20.904557	91,980.05	-9,380.13	0.10
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK								
	1,200.000	Local		5,816.046667	6,979,256.00	9,320.000000	11,184,000.00	4,204,744.00	1.21
		Base		53.423983	64,108.78	90.261973	108,314.37	44,205.59	0.12
663955003	NINTENDO CO LTD COMMON STOCK								
	300.000	Local		33,357.923333	10,007,377.00	65,830.000000	19,749,000.00	9,741,623.00	2.14
		Base		300.518067	90,155.42	637.547819	191,264.35	101,108.93	0.22
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK								
	500.000	Local		4,432.214000	2,216,107.00	11,330.000000	5,665,000.00	3,448,893.00	0.61
		Base		39.190200	19,595.10	109.728342	54,864.17	35,269.07	0.06
664068004	NIDEC CORP COMMON STOCK								
	900.000	Local		5,292.644444	4,763,380.00	12,980.000000	11,682,000.00	6,918,620.00	1.26
		Base		46.798222	42,118.40	125.708198	113,137.38	71,018.98	0.13
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK								
	2,900.000	Local		2,327.163103	6,748,773.00	1,641.000000	4,758,900.00	-1,989,873.00	0.51
		Base		21.151221	61,338.54	15.892693	46,088.81	-15,249.73	0.05
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK								
	2,500.000	Local		2,502.829600	6,257,074.00	2,645.500000	6,613,750.00	356,676.00	0.72

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Books Open

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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
			Base	22.817856	57,044.64	25.621035	64,052.59	7,007.95	0.07
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK								
	300.000	Local		9,404.700000	2,821,410.00	8,840.000000	2,652,000.00	-169,410.00	0.29
		Base		87.722233	26,316.67	85.613287	25,683.99	-632.68	0.03
664180007	NITTO DENKO CORP COMMON STOCK								
	1,100.000	Local		8,879.937273	9,767,931.00	9,230.000000	10,153,000.00	385,069.00	1.10
		Base		79.568200	87,525.02	89.390344	98,329.38	10,804.36	0.11
664310000	NOMURA HOLDINGS INC COMMON STOCK								
	9,200.000	Local		709.054348	6,523,300.00	545.000000	5,014,000.00	-1,509,300.00	0.54
		Base		6.269547	57,679.83	5.278195	48,559.39	-9,120.44	0.05
664889904	ORIENTAL LAND CO LTD COMMON STOCK								
	400.000	Local		12,689.675000	5,075,870.00	17,040.000000	6,816,000.00	1,740,130.00	0.74
		Base		117.093875	46,837.55	165.028328	66,011.33	19,173.78	0.07
665880001	OLYMPUS CORP COMMON STOCK								
	3,800.000	Local		1,063.031316	4,039,519.00	2,256.500000	8,574,700.00	4,535,181.00	0.93
		Base		9.399453	35,717.92	21.853663	83,043.92	47,326.00	0.09
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK								
	2,000.000	Local		2,246.622500	4,493,245.00	3,108.000000	6,216,000.00	1,722,755.00	0.67
		Base		20.117040	40,234.08	30.100237	60,200.47	19,966.39	0.07
666114004	ORIX CORP COMMON STOCK								
	3,300.000	Local		1,757.878485	5,800,999.00	1,584.500000	5,228,850.00	-572,149.00	0.57
		Base		15.543379	51,293.15	15.345504	50,640.16	-652.99	0.06
666176003	OSAKA GAS CO LTD COMMON STOCK								
	7,700.000	Local		2,138.538961	16,466,750.00	2,112.000000	16,262,400.00	-204,350.00	1.76
		Base		19.669644	151,456.26	20.454215	157,497.46	6,041.20	0.18
668808900	PIGEON CORP COMMON STOCK								
	1,100.000	Local		4,212.104545	4,633,315.00	4,255.000000	4,680,500.00	47,185.00	0.51
		Base		39.288355	43,217.19	41.208658	45,329.52	2,112.33	0.05
677062903	SOFTBANK GROUP CORP COMMON STOCK								
	4,300.000	Local		4,365.822558	18,773,037.00	8,058.000000	34,649,400.00	15,876,363.00	3.75

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			Base	39.447340	169,623.56	78.039804	335,571.16	165,947.60	0.38
679390005	SEKISUI HOUSE LTD COMMON STOCK								
	3,800.000	Local		1,902.951053	7,231,214.00	2,100.000000	7,980,000.00	748,786.00	0.86
		Base		17.295624	65,723.37	20.337998	77,284.39	11,561.02	0.09
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK								
	1,300.000	Local		9,852.603077	12,808,384.00	18,040.000000	23,452,000.00	10,643,616.00	2.54
		Base		88.390592	114,907.77	174.713089	227,127.02	112,219.25	0.26
680468006	SHIONOGI + CO LTD COMMON STOCK								
	1,000.000	Local		5,907.952000	5,907,952.00	5,635.000000	5,635,000.00	-272,952.00	0.61
		Base		52.838990	52,838.99	54.573628	54,573.63	1,734.64	0.06
680526001	SHISEIDO CO LTD COMMON STOCK								
	2,900.000	Local		6,400.327586	18,560,950.00	7,136.000000	20,694,400.00	2,133,450.00	2.24
		Base		58.830266	170,607.77	69.110455	200,420.32	29,812.55	0.23
681789905	SUNDRUG CO LTD COMMON STOCK								
	700.000	Local		3,511.754286	2,458,228.00	4,120.000000	2,884,000.00	425,772.00	0.31
		Base		32.755843	22,929.09	39.901215	27,930.85	5,001.76	0.03
682150008	SONY CORP COMMON STOCK								
	1,400.000	Local		4,573.805000	6,403,327.00	10,285.000000	14,399,000.00	7,995,673.00	1.56
		Base		41.021457	57,430.04	99.607767	139,450.87	82,020.83	0.16
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK								
	2,600.000	Local		3,172.585385	8,248,722.00	3,181.000000	8,270,600.00	21,878.00	0.89
		Base		28.052396	72,936.23	30.807225	80,098.78	7,162.55	0.09
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK								
	4,298.000	Local		4,754.413448	20,434,469.00	3,755.000000	16,138,990.00	-4,295,479.00	1.75
		Base		42.646394	183,294.20	36.366278	156,302.26	-26,991.94	0.18
688380906	SYSMEX CORP COMMON STOCK								
	700.000	Local		8,617.162857	6,032,014.00	12,400.000000	8,680,000.00	2,647,986.00	0.94
		Base		77.293186	54,105.23	120.091037	84,063.73	29,958.50	0.10
688507003	TERUMO CORP COMMON STOCK								
	2,300.000	Local		2,081.040000	4,786,392.00	4,312.000000	9,917,600.00	5,131,208.00	1.07

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			Base	18.400813	42,321.87	41.760690	96,049.59	53,727.72	0.11
689522001	TOHO GAS CO LTD COMMON STOCK								
	1,600.000	Local		5,382.690000	8,612,304.00	6,830.000000	10,928,000.00	2,315,696.00	1.18
		Base		50.206975	80,331.16	66.146918	105,835.07	25,503.91	0.12
689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK								
	7,700.000	Local		1,439.064805	11,080,799.00	850.000000	6,545,000.00	-4,535,799.00	0.71
		Base		12.905023	99,368.68	8.232047	63,386.76	-35,981.92	0.07
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK								
	41,700.000	Local		357.577674	14,910,989.00	272.000000	11,342,400.00	-3,568,589.00	1.23
		Base		3.307489	137,922.29	2.634255	109,848.43	-28,073.86	0.12
689544005	TOKYO GAS CO LTD COMMON STOCK								
	8,000.000	Local		2,615.843500	20,926,748.00	2,384.000000	19,072,000.00	-1,854,748.00	2.06
		Base		23.995649	191,965.19	23.088470	184,707.76	-7,257.43	0.21
689567006	TOKYO ELECTRON LTD COMMON STOCK								
	300.000	Local		16,990.763333	5,097,229.00	38,400.000000	11,520,000.00	6,422,771.00	1.25
		Base		152.732700	45,819.81	371.894823	111,568.45	65,748.64	0.13
689714004	TORAY INDUSTRIES INC COMMON STOCK								
	6,800.000	Local		928.584118	6,314,372.00	610.900000	4,154,120.00	-2,160,252.00	0.45
		Base		8.323479	56,599.66	5.916421	40,231.66	-16,368.00	0.05
689996007	TOYO SUISAN KAISHA LTD COMMON STOCK								
	600.000	Local		5,942.970000	3,565,782.00	5,020.000000	3,012,000.00	-553,782.00	0.33
		Base		55.432983	33,259.79	48.617500	29,170.50	-4,089.29	0.03
690064001	TOYOTA MOTOR CORP COMMON STOCK								
	2,300.000	Local		7,071.503043	16,264,457.00	7,957.000000	18,301,100.00	2,036,643.00	1.98
		Base		64.268070	147,816.56	77.061644	177,241.78	29,425.22	0.20
691148001	UNICHARM CORP COMMON STOCK								
	3,600.000	Local		4,293.561944	15,456,823.00	4,892.000000	17,611,200.00	2,154,377.00	1.91
		Base		40.241122	144,868.04	47.377851	170,560.26	25,692.22	0.19
698511003	YAKULT HONSHA CO LTD COMMON STOCK								
	900.000	Local		6,842.466667	6,158,220.00	5,200.000000	4,680,000.00	-1,478,220.00	0.51

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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	62.771478	56,494.33	50.360757	45,324.68	-11,169.65	0.05
698538006	ASTELLAS PHARMA INC COMMON STOCK								
	4,700.000	Local		1,551.720213	7,293,085.00	1,594.000000	7,491,800.00	198,715.00	0.81
		Base		13.878791	65,230.32	15.437509	72,556.29	7,325.97	0.08
698550001	YAMAZAKI BAKING CO LTD COMMON STOCK								
	1,300.000	Local		1,817.908462	2,363,281.00	1,724.000000	2,241,200.00	-122,081.00	0.24
		Base		16.956523	22,043.48	16.696528	21,705.49	-337.99	0.02
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK								
	1,200.000	Local		4,252.125000	5,102,550.00	3,650.000000	4,380,000.00	-722,550.00	0.47
		Base		39.661642	47,593.97	35.349378	42,419.25	-5,174.72	0.05
B02K2M903	M3 INC COMMON STOCK								
	1,300.000	Local		1,878.439231	2,441,971.00	9,743.000000	12,665,900.00	10,223,929.00	1.37
		Base		16.646185	21,640.04	94.358627	122,666.21	101,026.17	0.14
B036QP900	COSMOS PHARMACEUTICAL CORP COMMON STOCK								
	300.000	Local		17,028.510000	5,108,553.00	16,680.000000	5,004,000.00	-104,553.00	0.54
		Base		163.280367	48,984.11	161.541814	48,462.54	-521.57	0.05
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK								
	5,200.000	Local		4,088.394808	21,259,653.00	3,659.000000	19,026,800.00	-2,232,853.00	2.06
		Base		37.258027	193,741.74	35.436541	184,270.01	-9,471.73	0.21
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK								
	4,500.000	Local		1,032.233556	4,645,051.00	3,535.000000	15,907,500.00	11,262,449.00	1.72
		Base		9.247862	41,615.38	34.235630	154,060.34	112,444.96	0.17
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK								
	7,500.000	Local		948.014133	7,110,106.00	624.200000	4,681,500.00	-2,428,606.00	0.51
		Base		8.431841	63,238.81	6.045228	45,339.21	-17,899.60	0.05
B0MKZN903	TSURUHA HOLDINGS INC COMMON STOCK								
	200.000	Local		14,887.440000	2,977,488.00	14,680.000000	2,936,000.00	-41,488.00	0.32
		Base		138.862400	27,772.48	142.172292	28,434.46	661.98	0.03
B14RJB900	KOBE BUSSAN CO LTD COMMON STOCK								
	1,600.000	Local		3,441.720000	5,506,752.00	3,180.000000	5,088,000.00	-418,752.00	0.55

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			Base	33.001438	52,802.30	30.797540	49,276.06	-3,526.24	0.06
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK								
	1,700.000	Local		3,779.888824	6,425,811.00	3,141.000000	5,339,700.00	-1,086,111.00	0.58
		Base		33.422247	56,817.82	30.419834	51,713.72	-5,104.10	0.06
B3TBRZ902	CALBEE INC COMMON STOCK								
	900.000	Local		2,939.468889	2,645,522.00	3,110.000000	2,799,000.00	153,478.00	0.30
		Base		27.417856	24,676.07	30.119607	27,107.65	2,431.58	0.03
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK								
	1,500.000	Local		5,215.764667	7,823,647.00	4,418.000000	6,627,000.00	-1,196,647.00	0.72
		Base		46.678433	70,017.65	42.787274	64,180.91	-5,836.74	0.07
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK								
	600.000	Local		8,384.190000	5,030,514.00	7,260.000000	4,356,000.00	-674,514.00	0.47
		Base		78.203433	46,922.06	70.311365	42,186.82	-4,735.24	0.05
B63QM7907	NEXON CO LTD COMMON STOCK								
	1,800.000	Local		2,950.474444	5,310,854.00	3,180.000000	5,724,000.00	413,146.00	0.62
		Base		28.291056	50,923.90	30.797540	55,435.57	4,511.67	0.06
B8RBZV903	GLP J REIT REIT								
	35.000	Local		155,477.685714	5,441,719.00	162,600.000000	5,691,000.00	249,281.00	0.62
		Base		1,490.820571	52,178.72	1,574.742143	55,115.98	2,937.26	0.06
B98BC6902	NIPPON PROLOGIS REIT INC REIT								
	12.000	Local		313,656.750000	3,763,881.00	322,000.000000	3,864,000.00	100,119.00	0.42
		Base		2,925.630000	35,107.56	3,118.493051	37,421.92	2,314.36	0.04
BF5M0K909	SOFTBANK CORP COMMON STOCK								
	3,700.000	Local		1,383.191081	5,117,807.00	1,293.000000	4,784,100.00	-333,707.00	0.52
		Base		12.901697	47,736.28	12.522396	46,332.87	-1,403.41	0.05
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK								
	1,800.000	Local		3,089.543889	5,561,179.00	4,321.000000	7,777,800.00	2,216,621.00	0.84
		Base		28.080378	50,544.68	41.847852	75,326.13	24,781.45	0.09

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JAPANESE YEN Total									
		352,735.000	Local	840,946,462.00		923,598,465.00	82,652,003.00	99.94	
			Base	7,631,374.64		8,944,830.43	1,313,455.79	10.12	
							Exchange Rate:	4.022500	
MALAYSIAN RINGGIT									
670397900	PETRONAS GAS BHD COMMON STOCK MYR1.								
		17,200.000	Local	19.056263	327,767.72	17.180000	295,496.00	-32,271.72	36.95
			Base	4.393374	75,566.04	4.270976	73,460.78	-2,105.26	0.08
690461009	TENAGA NASIONAL BHD COMMON STOCK MYR1.								
		22,800.000	Local	13.937821	317,782.31	10.420000	237,576.00	-80,206.31	29.71
			Base	3.213331	73,263.94	2.590429	59,061.78	-14,202.16	0.07
B05L89901	TOP GLOVE CORP BHD COMMON STOCK MYR.5								
		21,600.000	Local	5.177628	111,836.77	6.120000	132,192.00	20,355.23	16.53
			Base	1.210292	26,142.30	1.521442	32,863.14	6,720.84	0.04
B2QPJK908	HARTALEGA HOLDINGS BHD COMMON STOCK MYR.5								
		8,600.000	Local	12.125737	104,281.34	12.140000	104,404.00	122.66	13.06
			Base	2.834441	24,376.19	3.018024	25,955.00	1,578.81	0.03
MALAYSIAN RINGGIT Total									
		70,200.000	Local		861,668.14		769,668.00	-92,000.14	96.24
			Base		199,348.47		191,340.70	-8,007.77	0.22
							Exchange Rate:	19.899500	
MEXICAN PESO									
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT								
		10,400.000	Local	175.432383	1,824,496.78	150.930000	1,569,672.00	-254,824.78	33.90
			Base	9.189210	95,567.78	7.584613	78,879.97	-16,687.81	0.09
240645903	CEMEX SAB CPO UNIT								
		106,800.000	Local	16.577831	1,770,512.32	10.290000	1,098,972.00	-671,540.32	23.73
			Base	0.870620	92,982.26	0.517098	55,226.11	-37,756.15	0.06
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK								
		33,600.000	Local	55.155165	1,853,213.55	55.900000	1,878,240.00	25,026.45	40.56

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Holdings

QS INVESTORS GLOBAL DBI CIF

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		Base	2.884781	96,928.65	2.809116	94,386.29	-2,542.36	0.11
MEXICAN PESO Total		150,800.000		5,448,222.65		4,546,884.00	-901,338.65	98.19
		Base		285,478.69		228,492.37	-56,986.32	0.26
NEW ISRAELI SHEQEL							Exchange Rate:	3.213450
664713906	NICE LTD COMMON STOCK ILS1.0	591.000	388.789746	229,774.74	900.000000	531,900.00	302,125.26	99.84
		Base	108.011912	63,835.04	280.072819	165,523.04	101,688.00	0.19
NEW ISRAELI SHEQEL Total		591.000		229,774.74		531,900.00	302,125.26	99.84
		Base		63,835.04		165,523.04	101,688.00	0.19
NEW TAIWAN DOLLAR							Exchange Rate:	28.098000
619095904	CHINA STEEL CORP COMMON STOCK TWD10.	77,000.000	23.919122	1,841,772.40	24.750000	1,905,750.00	63,977.60	6.33
		Base	0.790793	60,891.08	0.880846	67,825.11	6,934.03	0.08
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.	23,000.000	105.084000	2,416,932.00	109.000000	2,507,000.00	90,068.00	8.33
		Base	3.474196	79,906.50	3.879280	89,223.43	9,316.93	0.10
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.	27,000.000	112.590000	3,039,930.00	98.900000	2,670,300.00	-369,630.00	8.87
		Base	3.722353	100,503.52	3.519823	95,035.23	-5,468.29	0.11
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0	32,000.000	88.570813	2,834,266.00	96.400000	3,084,800.00	250,534.00	10.24
		Base	2.928251	93,704.04	3.430849	109,787.17	16,083.13	0.12
637248907	MEDIATEK INC COMMON STOCK TWD10.	2,000.000	566.453000	1,132,906.00	747.000000	1,494,000.00	361,094.00	4.96
		Base	19.207330	38,414.66	26.585522	53,171.04	14,756.38	0.06

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643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.							
		24,000.000	Local 130.104000	3,122,496.00	92.000000	2,208,000.00	-914,496.00	7.33
			Base 4.301385	103,233.25	3.274254	78,582.11	-24,651.14	0.09
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0							
		31,000.000	Local 70.456317	2,184,145.83	71.900000	2,228,900.00	44,754.17	7.40
			Base 2.329365	72,210.33	2.558901	79,325.93	7,115.60	0.09
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.							
		29,000.000	Local 56.144887	1,628,201.72	67.500000	1,957,500.00	329,298.28	6.50
			Base 1.856213	53,830.19	2.402306	69,666.88	15,836.69	0.08
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.							
		21,000.000	Local 232.756849	4,887,893.83	530.000000	11,130,000.00	6,242,106.17	36.96
			Base 7.439576	156,231.09	18.862552	396,113.60	239,882.51	0.45
NEW TAIWAN DOLLAR Total		266,000.000	Local	23,088,543.78		29,186,250.00	6,097,706.22	96.93
			Base	758,924.66		1,038,730.50	279,805.84	1.17
NEW ZEALAND DOLLAR							Exchange Rate:	1.389854
628725905	A2 MILK CO LTD COMMON STOCK							
		2,055.000	Local 19.439713	39,948.61	12.070000	24,803.85	-15,144.76	98.45
			Base 12.492929	25,672.97	8.684365	17,846.37	-7,826.60	0.02
NEW ZEALAND DOLLAR Total		2,055.000	Local	39,948.61		24,803.85	-15,144.76	98.45
			Base	25,672.97		17,846.37	-7,826.60	0.02
NORWEGIAN KRONE							Exchange Rate:	8.574250
473249902	TELENOR ASA COMMON STOCK NOK6.							
		12,004.000	Local 141.276768	1,695,886.32	145.900000	1,751,383.60	55,497.28	36.61
			Base 15.104933	181,319.62	17.016066	204,260.85	22,941.23	0.23
479053902	SCHIBSTED ASA CL A COMMON STOCK NOK.5							
		1,219.000	Local 356.554479	434,639.91	366.300000	446,519.70	11,879.79	9.33

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			Base	40.634840	49,533.87	42.720938	52,076.82	2,542.95	0.06
713360907	EQUINOR ASA COMMON STOCK NOK2.5								
	3,828.000	Local		143.879509	550,770.76	144.950000	554,868.60	4,097.84	11.60
		Base		15.845583	60,656.89	16.905269	64,713.37	4,056.48	0.07
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7								
	1,069.000	Local		321.236024	343,401.31	356.000000	380,564.00	37,162.69	7.96
		Base		36.999804	39,552.79	41.519666	44,384.52	4,831.73	0.05
ACI0CS7P8	SCHIBSTED ASA B SHS COMMON STOCK NOK.5								
	2,692.000	Local		224.264528	603,720.11	319.800000	860,901.60	257,181.49	18.00
		Base		23.166029	62,362.95	37.297723	100,405.47	38,042.52	0.11
ACI1984W2	ADEVINTA ASA COMMON STOCK NOK.2								
	5,467.000	Local		152.957479	836,218.54	144.000000	787,248.00	-48,970.54	16.46
		Base		16.919327	92,497.96	16.794472	91,815.38	-682.58	0.10
NORWEGIAN KRONE Total									
	26,279.000	Local			4,464,636.95		4,781,485.50	316,848.55	99.95
		Base			485,924.08		557,656.41	71,732.33	0.63
PHILIPPINE PESO								Exchange Rate:	48.023500
605511906	AYALA LAND INC COMMON STOCK PHP1.0								
	87,200.000	Local		36.174187	3,154,389.10	40.900000	3,566,480.00	412,090.90	44.53
		Base		0.724643	63,188.88	0.851666	74,265.31	11,076.43	0.08
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0								
	115,400.000	Local		31.466405	3,631,223.18	38.500000	4,442,900.00	811,676.82	55.47
		Base		0.630337	72,740.85	0.801691	92,515.12	19,774.27	0.10
PHILIPPINE PESO Total									
	202,600.000	Local			6,785,612.28		8,009,380.00	1,223,767.72	100.00
		Base			135,929.73		166,780.43	30,850.70	0.19
POLISH ZLOTY								Exchange Rate:	3.735700

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BD0YVN903	DINO POLSKA SA COMMON STOCK PLN.1							
		274.000	Local 261.307372	71,598.22	289.400000	79,295.60	7,697.38	98.85
			Base 71.631277	19,626.97	77.468747	21,226.44	1,599.47	0.02
POLISH ZLOTY Total								
		274.000	Local	71,598.22		79,295.60	7,697.38	98.85
			Base	19,626.97		21,226.44	1,599.47	0.02
POUND STERLING							Exchange Rate:	0.731261
018270009	CRH PLC COMMON STOCK EUR.32							
		2,856.000	Local 25.217090	72,020.01	30.580000	87,336.48	15,316.47	1.62
			Base 31.987871	91,357.36	41.818174	119,432.71	28,075.35	0.14
023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
		4,750.000	Local 25.004463	118,771.20	28.780000	136,705.00	17,933.80	2.54
			Base 31.575979	149,985.90	39.356673	186,944.20	36,958.30	0.21
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025							
		8,682.000	Local 5.273053	45,780.65	4.888000	42,437.62	-3,343.03	0.79
			Base 6.537269	56,756.57	6.684344	58,033.48	1,276.91	0.07
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		4,682.000	Local 37.184763	174,099.06	27.080000	126,788.56	-47,310.50	2.36
			Base 47.424551	222,041.75	37.031922	173,383.46	-48,658.29	0.20
040520009	HALMA PLC COMMON STOCK GBP.1							
		4,540.000	Local 20.139407	91,432.91	24.490000	111,184.60	19,751.69	2.07
			Base 25.546828	115,982.60	33.490095	152,045.03	36,062.43	0.17
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1							
		2,036.000	Local 36.322534	73,952.68	15.355000	31,262.78	-42,689.90	0.58
			Base 46.885147	95,458.16	20.997975	42,751.88	-52,706.28	0.05
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5							
		20,003.000	Local 6.557970	131,179.08	3.788500	75,781.37	-55,397.71	1.41
			Base 8.374049	167,506.11	5.180777	103,631.08	-63,875.03	0.12
067760009	PEARSON PLC COMMON STOCK GBP.25							

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		14,589.000	Local Base	6.714023 8.430194	97,950.88 122,988.10	6.804000 9.304475	99,263.56 135,743.00	1,312.68 12,754.90	1.85 0.15
068253004	PERSIMMON PLC COMMON STOCK GBP.1	2,086.000	Local Base	23.957886 30.924856	49,976.15 64,509.25	27.670000 37.838747	57,719.62 78,931.63	7,743.47 14,422.38	1.07 0.09
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05	3,384.000	Local Base	13.911469 17.646690	47,076.41 59,716.40	13.470000 18.420236	45,582.48 62,334.08	-1,493.93 2,617.68	0.85 0.07
071887004	RIO TINTO PLC COMMON STOCK GBP.1	3,677.000	Local Base	31.393935 40.062412	115,435.50 147,309.49	54.700000 74.802294	201,131.90 275,048.03	85,696.40 127,738.54	3.74 0.31
079087003	SSE PLC COMMON STOCK GBP.5	18,587.000	Local Base	12.876641 16.530096	239,338.12 307,244.89	15.000000 20.512512	278,805.00 381,266.06	39,466.88 74,021.17	5.18 0.43
079805909	BP PLC COMMON STOCK USD.25	46,997.000	Local Base	4.229527 5.423940	198,775.06 254,908.90	2.548000 3.484392	119,748.36 163,755.98	-79,026.70 -91,152.92	2.23 0.19
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK	112,431.000	Local Base	0.579116 0.734609	65,110.62 82,592.78	0.364400 0.498317	40,969.86 56,026.32	-24,140.76 -26,566.46	0.76 0.06
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01	26,254.000	Local Base	1.979515 2.555159	51,970.18 67,083.14	1.658000 2.267316	43,529.13 59,526.12	-8,441.05 -7,557.02	0.81 0.07
092232909	SMITH + NEPHEW PLC COMMON STOCK USD.2	1,677.000	Local Base	14.957448 18.561449	25,083.64 31,127.55	15.100000 20.649262	25,322.70 34,628.81	239.06 3,501.26	0.47 0.04
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25	8,026.000	Local Base	15.997783 20.541675	128,398.21 164,867.48	13.420000 18.351861	107,708.92 147,292.03	-20,689.29 -17,575.45	2.00 0.17
098952906	ASTRAZENECA PLC COMMON STOCK USD.25								

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		2,460.000	Local 67.966272	167,197.03	73.240000	180,170.40	12,973.37	3.35
			Base 88.364020	217,375.49	100.155758	246,383.17	29,007.68	0.28
309135903	BT GROUP PLC MM COMMON STOCK GBP.05	153,445.000	Local 1.789132	274,533.39	1.322500	202,931.01	-71,602.38	3.77
			Base 2.284698	350,575.51	1.808520	277,508.32	-73,067.19	0.31
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005	2,044.000	Local 17.760660	36,302.79	17.895000	36,577.38	274.59	0.68
			Base 22.529388	46,050.07	24.471427	50,019.60	3,969.53	0.06
320898901	NEXT PLC COMMON STOCK GBP.1	513.000	Local 56.470975	28,969.61	70.860000	36,351.18	7,381.57	0.68
			Base 71.633411	36,747.94	96.901106	49,710.27	12,962.33	0.06
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095	435,514.000	Local 1.494823	651,016.48	1.209400	526,710.63	-124,305.85	9.79
			Base 1.890952	823,536.21	1.653855	720,277.21	-103,259.00	0.81
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07	9,561.000	Local 18.936333	181,050.28	12.978000	124,082.66	-56,967.62	2.31
			Base 24.281870	232,158.96	17.747425	169,683.14	-62,475.82	0.19
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07	8,776.000	Local 18.943029	166,244.02	12.594000	110,524.94	-55,719.08	2.06
			Base 24.272670	213,016.95	17.222305	151,142.94	-61,874.01	0.17
B10RZP905	UNILEVER PLC COMMON STOCK GBP.0311	5,385.000	Local 45.634932	245,744.11	43.920000	236,509.20	-9,234.91	4.40
			Base 59.194035	318,759.88	60.060635	323,426.52	4,666.64	0.37
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1	1,776.000	Local 24.001588	42,626.82	27.770000	49,319.52	6,692.70	0.92
			Base 30.446002	54,072.10	37.975497	67,444.48	13,372.38	0.08
B1CRLC906	MONDI PLC COMMON STOCK EUR.2	4,416.000	Local 20.698933	91,406.49	17.195000	75,933.12	-15,473.37	1.41
			Base 26.969042	119,095.29	23.514176	103,838.60	-15,256.69	0.12
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789							

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		4,068.000	Local 23.939430	97,385.60	22.890000	93,116.52	-4,269.08	1.73
			Base 30.683441	124,820.24	31.302093	127,336.92	2,516.68	0.14
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945	4,999.000	Local 10.056553	50,272.71	24.245000	121,200.76	70,928.05	2.25
			Base 12.981006	64,892.05	33.155057	165,742.14	100,850.09	0.19
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1	1,298.000	Local 71.270786	92,509.48	65.420000	84,915.16	-7,594.32	1.58
			Base 88.443505	114,799.67	89.461902	116,121.55	1,321.88	0.13
B2B0DG904	RELX PLC COMMON STOCK GBP.144397	3,578.000	Local 19.089053	68,300.63	17.925000	64,135.65	-4,164.98	1.19
			Base 24.214452	86,639.31	24.512452	87,705.55	1,066.24	0.10
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	11,961.000	Local 8.079223	96,635.59	8.950000	107,050.95	10,415.36	1.99
			Base 10.816557	129,376.84	12.239132	146,392.26	17,015.42	0.17
B3MBS7900	OCADO GROUP PLC COMMON STOCK GBP.02	1,743.000	Local 12.260138	21,369.42	22.870000	39,862.41	18,492.99	0.74
			Base 16.044842	27,966.16	31.274743	54,511.88	26,545.72	0.06
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01	40,885.000	Local 2.816529	115,153.77	2.330000	95,262.05	-19,891.72	1.77
			Base 3.648440	149,166.45	3.186277	130,270.93	-18,895.52	0.15
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948	12,706.000	Local 7.393045	93,936.03	5.820000	73,948.92	-19,987.11	1.37
			Base 9.455098	120,136.48	7.958855	101,125.21	-19,011.27	0.11
B8KF9B904	WPP PLC COMMON STOCK GBP.1	24,533.000	Local 8.285963	203,279.52	8.000000	196,264.00	-7,015.52	3.65
			Base 10.446313	256,279.39	10.940006	268,391.18	12,111.79	0.30
BBG9VN905	AVEVA GROUP PLC COMMON STOCK GBP.0355556	665.000	Local 33.002421	21,946.61	32.020000	21,293.30	-653.31	0.40
			Base 40.954361	27,234.65	43.787376	29,118.60	1,883.95	0.03
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105							

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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
	6,001.000	Local		17.660807	105,982.50	13.630000	81,793.63	-24,188.87	1.52
		Base		22.578644	135,494.44	18.639036	111,852.85	-23,641.59	0.13
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129								
	72,207.000	Local		9.590737	692,518.34	8.650000	624,590.55	-67,927.79	11.61
		Base		12.166001	878,470.44	11.828882	854,128.07	-24,342.37	0.97
BH0P3Z907	BHP GROUP PLC COMMON STOCK USD.5								
	7,745.000	Local		11.167371	86,491.29	19.250000	149,091.25	62,599.96	2.77
		Base		14.414850	111,643.01	26.324390	203,882.40	92,239.39	0.23
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213								
	1,132.000	Local		48.074373	54,420.19	46.900000	53,090.80	-1,329.39	0.99
		Base		62.635071	70,902.90	64.135787	72,601.71	1,698.81	0.08
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976								
	716.000	Local		38.984441	27,912.86	65.960000	47,227.36	19,314.50	0.88
		Base		50.321145	36,029.94	90.200353	64,583.45	28,553.51	0.07
BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001								
	28,659.000	Local		6.254192	179,238.89	5.490000	157,337.91	-21,900.98	2.93
		Base		7.901755	226,456.41	7.507579	215,159.72	-11,296.69	0.24
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01								
	19,144.000	Local		4.566346	87,418.13	5.960000	114,098.24	26,680.11	2.12
		Base		5.864294	112,266.05	8.150305	156,029.43	43,763.38	0.18
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245								
	1,543.000	Local		31.003027	47,837.67	24.250000	37,417.75	-10,419.92	0.70
		Base		40.018730	61,748.90	33.161894	51,168.80	-10,580.10	0.06
POUND STERLING Total									
	1,152,730.000	Local			5,754,050.61		5,372,085.19	-381,965.42	99.88
		Base			7,347,148.16		7,346,330.80	-817.36	8.31
QATARI RIAL								Exchange Rate:	3.641000
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0								
	25,069.000	Local		9.501325	238,188.72	10.870000	272,500.03	34,311.31	99.89

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	2.609537	65,418.49	2.985444	74,842.08	9,423.59	0.08
QATARI RIAL Total								
		25,069.000 Local		238,188.72		272,500.03	34,311.31	99.89
		Base		65,418.49		74,842.08	9,423.59	0.08
SAUDI RIYAL							Exchange Rate:	3.751600
B12LZP906	BANK ALBILAD COMMON STOCK SAR10.							
		5,175.000 Local	22.097229	114,353.16	28.350000	146,711.25	32,358.09	12.92
		Base	5.890866	30,485.23	7.556776	39,106.31	8,621.08	0.04
B12LZQ904	BANK AL JAZIRA COMMON STOCK SAR10.							
		20,763.000 Local	11.160229	231,719.84	13.660000	283,622.58	51,902.74	24.98
		Base	2.975189	61,773.84	3.641113	75,600.43	13,826.59	0.09
B1324D908	SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.							
		3,184.000 Local	87.113882	277,370.60	101.400000	322,857.60	45,487.00	28.43
		Base	23.223555	73,943.80	27.028468	86,058.64	12,114.84	0.10
B132NM907	SAUDI ELECTRICITY CO COMMON STOCK SAR10.							
		5,198.000 Local	15.965481	82,988.57	21.300000	110,717.40	27,728.83	9.75
		Base	4.256214	22,123.80	5.677578	29,512.05	7,388.25	0.03
B2RLCR908	BUPA ARABIA FOR COOPERATIVE COMMON STOCK SAR10.							
		731.000 Local	113.797182	83,185.74	122.200000	89,328.20	6,142.46	7.87
		Base	30.337018	22,176.36	32.572769	23,810.69	1,634.33	0.03
B39NWT906	ALINMA BANK COMMON STOCK SAR10.0							
		10,987.000 Local	14.518981	159,520.04	16.180000	177,769.66	18,249.62	15.66
		Base	3.870593	42,526.20	4.312827	47,385.03	4,858.83	0.05
SAUDI RIYAL Total								
		46,038.000 Local		949,137.95		1,131,006.69	181,868.74	99.60
		Base		253,029.23		301,473.15	48,443.92	0.34
SINGAPORE DOLLAR							Exchange Rate:	1.321600

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617520903	DBS GROUP HOLDINGS LTD COMMON STOCK								
	4,300.000	Local		23.281705	100,111.33	25.040000	107,672.00	7,560.67	15.74
		Base		16.850098	72,455.42	18.946731	81,470.94	9,015.52	0.09
630930907	CAPITALAND LTD COMMON STOCK								
	40,200.000	Local		3.637102	146,211.49	3.280000	131,856.00	-14,355.49	19.28
		Base		2.589237	104,087.34	2.481840	99,769.98	-4,317.36	0.11
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK								
	5,600.000	Local		25.114852	140,643.17	22.590000	126,504.00	-14,139.17	18.49
		Base		18.178407	101,799.08	17.092918	95,720.34	-6,078.74	0.11
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK								
	37,400.000	Local		3.454286	129,190.31	2.310000	86,394.00	-42,796.31	12.63
		Base		2.501454	93,554.38	1.747881	65,370.76	-28,183.62	0.07
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK								
	13,300.000	Local		10.189162	135,515.85	10.060000	133,798.00	-1,717.85	19.56
		Base		7.253621	96,473.16	7.611985	101,239.41	4,766.25	0.11
B17KC6900	WILMAR INTERNATIONAL LTD COMMON STOCK								
	19,700.000	Local		4.083672	80,448.34	4.650000	91,605.00	11,156.66	13.39
		Base		2.934516	57,809.96	3.518462	69,313.71	11,503.75	0.08
SINGAPORE DOLLAR Total									
	120,500.000	Local			732,120.49		677,829.00	-54,291.49	99.09
		Base			526,179.34		512,885.14	-13,294.20	0.58
SOUTH AFRICAN RAND								Exchange Rate:	14.695000
628021909	GOLD FIELDS LTD COMMON STOCK ZAR.5								
	2,713.000	Local		156.457055	424,467.99	137.570000	373,227.41	-51,240.58	9.83
		Base		9.083137	24,642.55	9.361688	25,398.26	755.71	0.03
656565900	ANGLOGOLD ASHANTI LTD COMMON STOCK ZAR.25								
	1,409.000	Local		354.287438	499,191.00	342.520000	482,610.68	-16,580.32	12.71
		Base		19.418864	27,361.18	23.308608	32,841.83	5,480.65	0.04
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02								

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		615.000	Local 2,463.706211 Base 176.997772	1,515,179.32 108,853.63	3,019.350000 205.467846	1,856,900.25 126,362.73	341,720.93 17,509.10	48.91 0.14
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607	4,062.000	Local 146.500928 Base 8.505133	595,086.77 34,547.85	125.370000 8.531473	509,252.94 34,654.84	-85,833.83 106.99	13.41 0.04
BZBFKT902	BID CORP LTD COMMON STOCK	2,170.000	Local 298.838221 Base 22.166949	648,478.94 48,102.28	263.030000 17.899285	570,775.10 38,841.45	-77,703.84 -9,260.83	15.03 0.04
SOUTH AFRICAN RAND Total		10,969.000	Local Base	3,682,404.02 243,507.49		3,792,766.38 258,099.11	110,362.36 14,591.62	99.90 0.29
SOUTH KOREAN WON							Exchange Rate:	1,086.300000
617507900	KT+G CORP COMMON STOCK KRW5000.	520.000	Local 103,582.798077 Base 91.544673	53,863,055.00 47,603.23	83,100.000000 76.498205	43,212,000.00 39,779.07	-10,651,055.00 -7,824.16	2.83 0.04
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0	47.000	Local 1,183,946.404255 Base 1,085.492340	55,645,481.00 51,018.14	1,620,000.000000 1,491.300746	76,140,000.00 70,091.14	20,494,519.00 19,073.00	4.99 0.08
634691901	LG CHEM LTD COMMON STOCK KRW5000.	129.000	Local 276,220.790698 Base 244.119147	35,632,482.00 31,491.37	824,000.000000 758.538157	106,296,000.00 97,851.42	70,663,518.00 66,360.05	6.97 0.11
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.	1,418.000	Local 48,839.035966 Base 43.163089	69,253,753.00 61,205.26	32,050.000000 29.503820	45,446,900.00 41,836.42	-23,806,853.00 -19,368.84	2.98 0.05
645026907	SK HYNIX INC COMMON STOCK KRW5000.	761.000	Local 63,550.797635 Base 53.717766	48,362,157.00 40,879.22	118,500.000000 109.085888	90,178,500.00 83,014.36	41,816,343.00 42,135.14	5.92 0.09
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.	3,143.000	Local 44,685.717467	140,447,210.00	27,400.000000	86,118,200.00	-54,329,010.00	5.65

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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	39.492459	124,124.80	25.223235	79,276.63	-44,848.17	0.09
653703009	LG CORP COMMON STOCK KRW5000.							
		794.000 Local	69,455.515113	55,147,679.00	87,500.000000	69,475,000.00	14,327,321.00	4.56
		Base	61.383577	48,738.56	80.548651	63,955.63	15,217.07	0.07
656039906	NAVER CORP COMMON STOCK KRW100.0							
		365.000 Local	175,640.391781	64,108,743.00	292,500.000000	106,762,500.00	42,653,757.00	7.00
		Base	147.988712	54,015.88	269.262635	98,280.86	44,264.98	0.11
669323008	POSCO COMMON STOCK KRW5000.							
		242.000 Local	255,704.388430	61,880,462.00	272,000.000000	65,824,000.00	3,943,538.00	4.32
		Base	225.987107	54,688.88	250.391236	60,594.68	5,905.80	0.07
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0							
		4,411.000 Local	44,193.909318	194,939,334.00	81,000.000000	357,291,000.00	162,351,666.00	23.44
		Base	37.760886	166,563.27	74.565037	328,906.38	162,343.11	0.37
680611001	SHIN POONG PHARMACEUTICAL CO COMMON STOCK KRW500.							
		126.000 Local	190,652.396825	24,022,202.00	124,000.000000	15,624,000.00	-8,398,202.00	1.02
		Base	175.288333	22,086.33	114.148946	14,382.77	-7,703.56	0.02
ACIOB34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0							
		539.000 Local	132,105.601113	71,204,919.00	138,000.000000	74,382,000.00	3,177,081.00	4.88
		Base	121.120019	65,283.69	127.036730	68,472.80	3,189.11	0.08
ACIOQ6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0							
		81.000 Local	243,694.790123	19,739,278.00	826,000.000000	66,906,000.00	47,166,722.00	4.39
		Base	216.829630	17,563.20	760.379269	61,590.72	44,027.52	0.07
ACIOW8R78	CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0							
		410.000 Local	112,551.902439	46,146,280.00	163,000.000000	66,830,000.00	20,683,720.00	4.38
		Base	93.427317	38,305.20	150.050631	61,520.76	23,215.56	0.07
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0							
		432.000 Local	172,004.615741	74,305,994.00	359,000.000000	155,088,000.00	80,782,006.00	10.17
		Base	153.374167	66,257.64	330.479610	142,767.19	76,509.55	0.16
B232R0909	SK INNOVATION CO LTD COMMON STOCK KRW5000.							
		297.000 Local	157,125.599327	46,666,303.00	190,000.000000	56,430,000.00	9,763,697.00	3.70

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			Base	132.752290	39,427.43	174.905643	51,946.98	12,519.55	0.06
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0								
	161.000	Local		249,839.372671	40,224,139.00	240,500.000000	38,720,500.00	-1,503,639.00	2.54
		Base		220.803665	35,549.39	221.393722	35,644.39	95.00	0.04
SOUTH KOREAN WON Total									
	13,876.000	Local			1,101,589,471.00		1,520,724,600.00	419,135,129.00	99.75
		Base			964,801.49		1,399,912.20	435,110.71	1.58
SWEDISH KRONA								Exchange Rate:	8.227600
504856907	SWEDISH MATCH AB COMMON STOCK SEK1.9823								
	497.000	Local		635.449960	315,818.63	637.800000	316,986.60	1,167.97	3.36
		Base		68.129054	33,860.14	77.519568	38,527.23	4,667.09	0.04
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK								
	3,718.000	Local		152.244866	566,046.41	172.000000	639,496.00	73,449.59	6.79
		Base		16.062466	59,720.25	20.905246	77,725.70	18,005.45	0.09
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0								
	24,699.000	Local		79.513742	1,963,909.91	97.640000	2,411,610.36	447,700.45	25.60
		Base		8.555853	211,321.02	11.867373	293,112.25	81,791.23	0.33
597838903	TELIA CO AB COMMON STOCK SEK3.2								
	44,318.000	Local		34.875987	1,545,633.97	33.960000	1,505,039.28	-40,594.69	15.98
		Base		3.778520	167,456.47	4.127571	182,925.67	15,469.20	0.21
ACIOV9407	ESSITY AKTIEBOLAG B COMMON STOCK SEK3.35								
	790.000	Local		292.346101	230,953.42	264.500000	208,955.00	-21,998.42	2.22
		Base		31.343557	24,761.41	32.147892	25,396.84	635.43	0.03
ACI1BX9N9	BOLIDEN AB COMMON STOCK SEK2.11								
	2,504.000	Local		237.668231	595,121.25	291.400000	729,665.60	134,544.35	7.75
		Base		26.888894	67,329.79	35.417376	88,685.11	21,355.32	0.10
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2								
	1,778.000	Local		142.301800	253,012.60	201.300000	357,911.40	104,898.80	3.80
		Base		16.099494	28,624.90	24.466430	43,501.31	14,876.41	0.05

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B1XFTL901	HEXAGON AB B SHS COMMON STOCK EUR.22								
	2,686.000	Local	439.998042	1,181,834.74	749.800000	2,013,962.80	832,128.06	21.38	
		Base	47.883485	128,615.04	91.132286	244,781.32	116,166.28	0.28	
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25								
	8,530.000	Local	99.573240	849,359.74	108.600000	926,358.00	76,998.26	9.83	
		Base	11.089516	94,593.57	13.199475	112,591.52	17,997.95	0.13	
BJXSCH901	EVOLUTION GAMING GROUP COMMON STOCK SEK.003								
	369.000	Local	576.287995	212,650.27	834.800000	308,041.20	95,390.93	3.27	
		Base	61.786070	22,799.06	101.463367	37,439.98	14,640.92	0.04	
SWEDISH KRONA Total									
	89,889.000	Local		7,714,340.94		9,418,026.24	1,703,685.30	99.98	
		Base		839,081.65		1,144,686.93	305,605.28	1.29	
SWISS FRANC							Exchange Rate:	0.885300	
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0								
	395.000	Local	477.454785	188,594.64	477.100000	188,454.50	-140.14	6.33	
		Base	497.377190	196,463.99	538.913363	212,870.78	16,406.79	0.24	
598061901	GIVAUDAN REG COMMON STOCK CHF10.0								
	46.000	Local	1,957.463913	90,043.34	3,730.000000	171,580.00	81,536.66	5.77	
		Base	1,980.436957	91,100.10	4,213.261041	193,810.01	102,709.91	0.22	
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1								
	293.000	Local	276.125734	80,904.84	373.500000	109,435.50	28,530.66	3.68	
		Base	279.366382	81,854.35	421.890884	123,614.03	41,759.68	0.14	
710306903	NOVARTIS AG REG COMMON STOCK CHF.5								
	3,270.000	Local	80.308832	262,609.88	83.650000	273,535.50	10,925.62	9.19	
		Base	82.214419	268,841.15	94.487744	308,974.92	40,133.77	0.35	
710889908	ABB LTD REG COMMON STOCK CHF.12								
	4,842.000	Local	19.252458	93,220.40	24.710000	119,645.82	26,425.42	4.02	
		Base	19.372567	93,801.97	27.911442	135,147.20	41,345.23	0.15	
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK								

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		1,252.000	Local 296.668299	371,428.71	309.000000	386,868.00	15,439.29	13.00
			Base 308.619473	386,391.58	349.034226	436,990.85	50,599.27	0.49
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1	1,312.000	Local 74.552157	97,812.43	59.160000	77,617.92	-20,194.51	2.61
			Base 75.427111	98,960.37	66.824805	87,674.14	-11,286.23	0.10
711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0	3,436.000	Local 53.930137	185,303.95	48.620000	167,058.32	-18,245.63	5.61
			Base 54.514144	187,310.60	54.919236	188,702.50	1,391.90	0.21
712387901	NESTLE SA REG COMMON STOCK CHF.1	5,727.000	Local 95.654875	547,815.47	104.260000	597,097.02	49,281.55	20.06
			Base 98.756740	565,579.85	117.767988	674,457.27	108,877.42	0.76
714789906	TEMENOS AG REG COMMON STOCK CHF5.0	821.000	Local 139.162412	114,252.34	123.650000	101,516.65	-12,735.69	3.41
			Base 140.081462	115,006.88	139.670168	114,669.21	-337.67	0.13
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25	244.000	Local 406.068115	99,080.62	241.500000	58,926.00	-40,154.62	1.98
			Base 410.833770	100,243.44	272.788885	66,560.49	-33,682.95	0.08
733337901	LONZA GROUP AG REG COMMON STOCK CHF1.0	175.000	Local 522.680629	91,469.11	568.800000	99,540.00	8,070.89	3.34
			Base 572.864571	100,251.30	642.494070	112,436.46	12,185.16	0.13
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1	851.000	Local 89.129506	75,849.21	83.340000	70,922.34	-4,926.87	2.38
			Base 90.175546	76,739.39	94.137580	80,111.08	3,371.69	0.09
ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0	1,904.000	Local 83.923167	159,789.71	80.080000	152,472.32	-7,317.39	5.12
			Base 84.670399	161,212.44	90.455213	172,226.73	11,014.29	0.19
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01	770.000	Local 106.835792	82,263.56	241.800000	186,186.00	103,922.44	6.26
			Base 108.089636	83,229.02	273.127753	210,308.37	127,079.35	0.24
B18ZRK909	LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25							

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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
		1,294.000	Local 58.965371	76,301.19	85.920000	111,180.48	34,879.29	3.74
			Base 62.147311	80,418.62	97.051847	125,585.09	45,166.47	0.14
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1	186.000	Local 475.883871	88,514.40	554.200000	103,081.20	14,566.80	3.46
			Base 491.622097	91,441.71	626.002485	116,436.46	24,994.75	0.13
SWISS FRANC Total		26,818.000	Local	2,705,253.80		2,975,117.57	269,863.77	99.96
			Base	2,778,846.76		3,360,575.59	581,728.83	3.80
THAILAND BAHT							Exchange Rate:	29.960000
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A	36,800.000	Local 65.264419	2,401,730.61	62.250000	2,290,800.00	-110,930.61	21.62
			Base 2.014662	74,139.57	2.077770	76,461.95	2,322.38	0.09
B08YDF900	CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A	39,600.000	Local 82.817938	3,279,590.34	58.250000	2,306,700.00	-972,890.34	21.77
			Base 2.651659	105,005.69	1.944259	76,992.66	-28,013.03	0.09
B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L	36,600.000	Local 75.311780	2,756,411.16	47.750000	1,747,650.00	-1,008,761.16	16.49
			Base 2.411327	88,254.58	1.593792	58,332.78	-29,921.80	0.07
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A	39,100.000	Local 38.931937	1,522,238.73	42.500000	1,661,750.00	139,511.27	15.68
			Base 1.122767	43,900.18	1.418558	55,465.62	11,565.44	0.06
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A	123,900.000	Local 19.215763	2,380,833.06	20.800000	2,577,120.00	196,286.94	24.32
			Base 0.566519	70,191.73	0.694259	86,018.69	15,826.96	0.10
THAILAND BAHT Total		276,000.000	Local	12,340,803.90		10,584,020.00	-1,756,783.90	99.89
			Base	381,491.75		353,271.70	-28,220.05	0.40
TURKISH LIRA							Exchange Rate:	7.433000

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B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.							
		2,188.000	Local 87.897262	192,319.21	108.000000	236,304.00	43,984.79	53.26
			Base 24.712802	54,071.61	14.529800	31,791.20	-22,280.41	0.04
B0D000905	BIM BIRLESIK MAGAZALAR AS COMMON STOCK TRY1.							
		2,721.000	Local 69.055200	187,899.20	75.500000	205,435.50	17,536.30	46.30
			Base 8.729838	23,753.89	10.157406	27,638.30	3,884.41	0.03
TURKISH LIRA Total		4,909.000	Local	380,218.41		441,739.50	61,521.09	99.55
			Base	77,825.50		59,429.50	-18,396.00	0.07
UAE DIRHAM							Exchange Rate:	3.673150
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0							
		13,822.000	Local 17.714160	244,845.12	16.900000	233,591.80	-11,253.32	38.34
			Base 4.822804	66,660.80	4.600956	63,594.41	-3,066.39	0.07
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0							
		59,423.000	Local 8.676936	515,609.57	3.530000	209,763.19	-305,846.38	34.43
			Base 2.362357	140,378.32	0.961028	57,107.17	-83,271.15	0.06
B0LX3Y907	ALDAR PROPERTIES PJSC COMMON STOCK AED1.0							
		52,371.000	Local 3.235959	169,470.43	3.150000	164,968.65	-4,501.78	27.07
			Base 0.880977	46,137.63	0.857575	44,912.04	-1,225.59	0.05
UAE DIRHAM Total		125,616.000	Local	929,925.12		608,323.64	-321,601.48	99.84
			Base	253,176.75		165,613.62	-87,563.13	0.19
US DOLLAR							Exchange Rate:	1.000000
00130H105	AES CORP COMMON STOCK USD.01							
		2,500.000	Local 16.849512	42,123.78	23.500000	58,750.00	16,626.22	0.16
			Base 16.849512	42,123.78	23.500000	58,750.00	16,626.22	0.07
00206R102	AT+T INC COMMON STOCK USD1.0							
		5,298.000	Local 37.631270	199,370.47	28.760000	152,370.48	-46,999.99	0.42

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		Base	37.631270	199,370.47	28.760000	152,370.48	-46,999.99	0.17
002824100	ABBOTT LABORATORIES COMMON STOCK							
		1,900.000 Local	43.980300	83,562.57	109.490000	208,031.00	124,468.43	0.57
		Base	43.980300	83,562.57	109.490000	208,031.00	124,468.43	0.24
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		1,446.000 Local	70.776107	102,342.25	107.150000	154,938.90	52,596.65	0.42
		Base	70.776107	102,342.25	107.150000	154,938.90	52,596.65	0.18
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		500.000 Local	76.620000	38,310.00	92.850000	46,425.00	8,115.00	0.13
		Base	76.620000	38,310.00	92.850000	46,425.00	8,115.00	0.05
00724F101	ADOBE INC COMMON STOCK USD.0001							
		400.000 Local	135.075000	54,030.00	500.120000	200,048.00	146,018.00	0.55
		Base	135.075000	54,030.00	500.120000	200,048.00	146,018.00	0.23
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		800.000 Local	52.550000	42,040.00	91.710000	73,368.00	31,328.00	0.20
		Base	52.550000	42,040.00	91.710000	73,368.00	31,328.00	0.08
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		400.000 Local	144.660000	57,864.00	273.220000	109,288.00	51,424.00	0.30
		Base	144.660000	57,864.00	273.220000	109,288.00	51,424.00	0.12
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		300.000 Local	152.093733	45,628.12	178.220000	53,466.00	7,837.88	0.15
		Base	152.093733	45,628.12	178.220000	53,466.00	7,837.88	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		300.000 Local	111.630000	33,489.00	156.240000	46,872.00	13,383.00	0.13
		Base	111.630000	33,489.00	156.240000	46,872.00	13,383.00	0.05
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		1,700.000 Local	150.368935	255,627.19	232.730000	395,641.00	140,013.81	1.08
		Base	150.368935	255,627.19	232.730000	395,641.00	140,013.81	0.45
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		100.000 Local	255.450000	25,545.00	534.380000	53,438.00	27,893.00	0.15

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		Base		255.450000	25,545.00	534.380000	53,438.00	27,893.00	0.06
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
	1,400.000	Local		49.224321	68,914.05	51.530000	72,142.00	3,227.95	0.20
		Base		49.224321	68,914.05	51.530000	72,142.00	3,227.95	0.08
02043Q107	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01								
	200.000	Local		151.260000	30,252.00	129.970000	25,994.00	-4,258.00	0.07
		Base		151.260000	30,252.00	129.970000	25,994.00	-4,258.00	0.03
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
	200.000	Local		1,157.966250	231,593.25	1,751.880000	350,376.00	118,782.75	0.95
		Base		1,157.966250	231,593.25	1,751.880000	350,376.00	118,782.75	0.40
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
	200.000	Local		1,188.616250	237,723.25	1,752.640000	350,528.00	112,804.75	0.95
		Base		1,188.616250	237,723.25	1,752.640000	350,528.00	112,804.75	0.40
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
	3,900.000	Local		59.911979	233,656.72	41.000000	159,900.00	-73,756.72	0.44
		Base		59.911979	233,656.72	41.000000	159,900.00	-73,756.72	0.18
023135106	AMAZON.COM INC COMMON STOCK USD.01								
	200.000	Local		1,122.742500	224,548.50	3,256.930000	651,386.00	426,837.50	1.77
		Base		1,122.742500	224,548.50	3,256.930000	651,386.00	426,837.50	0.74
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
	700.000	Local		76.363743	53,454.62	78.060000	54,642.00	1,187.38	0.15
		Base		76.363743	53,454.62	78.060000	54,642.00	1,187.38	0.06
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
	1,700.000	Local		75.693924	128,679.67	83.270000	141,559.00	12,879.33	0.39
		Base		75.693924	128,679.67	83.270000	141,559.00	12,879.33	0.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
	900.000	Local		78.831300	70,948.17	120.910000	108,819.00	37,870.83	0.30
		Base		78.831300	70,948.17	120.910000	108,819.00	37,870.83	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01								
	1,600.000	Local		162.922538	260,676.06	224.460000	359,136.00	98,459.94	0.98

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		Base	162.922538	260,676.06	224.460000	359,136.00	98,459.94	0.41
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		500.000 Local	124.410000	62,205.00	153.470000	76,735.00	14,530.00	0.21
		Base	124.410000	62,205.00	153.470000	76,735.00	14,530.00	0.09
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		300.000 Local	128.828800	38,648.64	194.330000	58,299.00	19,650.36	0.16
		Base	128.828800	38,648.64	194.330000	58,299.00	19,650.36	0.07
031162100	AMGEN INC COMMON STOCK USD.0001							
		500.000 Local	163.750600	81,875.30	229.920000	114,960.00	33,084.70	0.31
		Base	163.750600	81,875.30	229.920000	114,960.00	33,084.70	0.13
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
		300.000 Local	119.830000	35,949.00	147.730000	44,319.00	8,370.00	0.12
		Base	119.830000	35,949.00	147.730000	44,319.00	8,370.00	0.05
036752103	ANTHEM INC COMMON STOCK USD.01							
		300.000 Local	206.172000	61,851.60	321.090000	96,327.00	34,475.40	0.26
		Base	206.172000	61,851.60	321.090000	96,327.00	34,475.40	0.11
037833100	APPLE INC COMMON STOCK USD.00001							
		8,900.000 Local	40.193740	357,724.29	132.690000	1,180,941.00	823,216.71	3.22
		Base	40.193740	357,724.29	132.690000	1,180,941.00	823,216.71	1.34
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		600.000 Local	41.554800	24,932.88	86.300000	51,780.00	26,847.12	0.14
		Base	41.554800	24,932.88	86.300000	51,780.00	26,847.12	0.06
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		1,300.000 Local	41.996700	54,595.71	50.410000	65,533.00	10,937.29	0.18
		Base	41.996700	54,595.71	50.410000	65,533.00	10,937.29	0.07
049560105	ATMOS ENERGY CORP COMMON STOCK							
		500.000 Local	104.684620	52,342.31	95.430000	47,715.00	-4,627.31	0.13
		Base	104.684620	52,342.31	95.430000	47,715.00	-4,627.31	0.05
052769106	AUTODESK INC COMMON STOCK USD.01							
		100.000 Local	233.510000	23,351.00	305.340000	30,534.00	7,183.00	0.08

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		Base		233.510000	23,351.00	305.340000	30,534.00	7,183.00	0.03
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
	500.000	Local		98.701700	49,350.85	176.200000	88,100.00	38,749.15	0.24
		Base		98.701700	49,350.85	176.200000	88,100.00	38,749.15	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
	300.000	Local		188.796700	56,639.01	160.430000	48,129.00	-8,510.01	0.13
		Base		188.796700	56,639.01	160.430000	48,129.00	-8,510.01	0.05
056752108	BAIDU INC SPON ADR ADR USD.00005								
	500.000	Local		127.933560	63,966.78	216.240000	108,120.00	44,153.22	0.29
		Base		127.933560	63,966.78	216.240000	108,120.00	44,153.22	0.12
058498106	BALL CORP COMMON STOCK								
	800.000	Local		40.169600	32,135.68	93.180000	74,544.00	42,408.32	0.20
		Base		40.169600	32,135.68	93.180000	74,544.00	42,408.32	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
	4,500.000	Local		23.949200	107,771.40	30.310000	136,395.00	28,623.60	0.37
		Base		23.949200	107,771.40	30.310000	136,395.00	28,623.60	0.15
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
	1,200.000	Local		37.100000	44,520.00	42.440000	50,928.00	6,408.00	0.14
		Base		37.100000	44,520.00	42.440000	50,928.00	6,408.00	0.06
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
	800.000	Local		55.691900	44,553.52	80.240000	64,192.00	19,638.48	0.17
		Base		55.691900	44,553.52	80.240000	64,192.00	19,638.48	0.07
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
	300.000	Local		199.764000	59,929.20	250.220000	75,066.00	15,136.80	0.20
		Base		199.764000	59,929.20	250.220000	75,066.00	15,136.80	0.08
07725L102	BEIGENE LTD ADR ADR USD.0001								
	300.000	Local		222.283100	66,684.93	258.390000	77,517.00	10,832.07	0.21
		Base		222.283100	66,684.93	258.390000	77,517.00	10,832.07	0.09
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
	1,300.000	Local		202.225608	262,893.29	231.870000	301,431.00	38,537.71	0.82

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			Base	202.225608	262,893.29	231.870000	301,431.00	38,537.71	0.34
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001								
	300.000	Local		120.580000	36,174.00	87.690000	26,307.00	-9,867.00	0.07
		Base		120.580000	36,174.00	87.690000	26,307.00	-9,867.00	0.03
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	200.000	Local		270.438200	54,087.64	244.860000	48,972.00	-5,115.64	0.13
		Base		270.438200	54,087.64	244.860000	48,972.00	-5,115.64	0.06
09247X101	BLACKROCK INC COMMON STOCK USD.01								
	200.000	Local		461.221650	92,244.33	721.540000	144,308.00	52,063.67	0.39
		Base		461.221650	92,244.33	721.540000	144,308.00	52,063.67	0.16
09260D107	BLACKSTONE GROUP INC/THE A COMMON STOCK USD.00001								
	1,400.000	Local		54.980000	76,972.00	64.810000	90,734.00	13,762.00	0.25
		Base		54.980000	76,972.00	64.810000	90,734.00	13,762.00	0.10
097023105	BOEING CO/THE COMMON STOCK USD5.0								
	300.000	Local		183.370000	55,011.00	214.060000	64,218.00	9,207.00	0.17
		Base		183.370000	55,011.00	214.060000	64,218.00	9,207.00	0.07
101121101	BOSTON PROPERTIES INC REIT USD.01								
	400.000	Local		123.807900	49,523.16	94.530000	37,812.00	-11,711.16	0.10
		Base		123.807900	49,523.16	94.530000	37,812.00	-11,711.16	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
	1,900.000	Local		26.437400	50,231.06	35.950000	68,305.00	18,073.94	0.19
		Base		26.437400	50,231.06	35.950000	68,305.00	18,073.94	0.08
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
	1,600.000	Local		55.641438	89,026.30	62.030000	99,248.00	10,221.70	0.27
		Base		55.641438	89,026.30	62.030000	99,248.00	10,221.70	0.11
11135F101	BROADCOM INC COMMON STOCK								
	200.000	Local		224.073300	44,814.66	437.850000	87,570.00	42,755.34	0.24
		Base		224.073300	44,814.66	437.850000	87,570.00	42,755.34	0.10
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
	500.000	Local		57.815380	28,907.69	79.430000	39,715.00	10,807.31	0.11

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			Base	57.815380	28,907.69	79.430000	39,715.00	10,807.31	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
	1,100.000	Local		35.722400	39,294.64	62.720000	68,992.00	29,697.36	0.19
		Base		35.722400	39,294.64	62.720000	68,992.00	29,697.36	0.08
125523100	CIGNA CORP COMMON STOCK USD.01								
	389.000	Local		166.071285	64,601.73	208.180000	80,982.02	16,380.29	0.22
		Base		166.071285	64,601.73	208.180000	80,982.02	16,380.29	0.09
12572Q105	CME GROUP INC COMMON STOCK USD.01								
	500.000	Local		118.230400	59,115.20	182.050000	91,025.00	31,909.80	0.25
		Base		118.230400	59,115.20	182.050000	91,025.00	31,909.80	0.10
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
	1,300.000	Local		58.130915	75,570.19	61.010000	79,313.00	3,742.81	0.22
		Base		58.130915	75,570.19	61.010000	79,313.00	3,742.81	0.09
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
	1,370.000	Local		73.603453	100,836.73	68.300000	93,571.00	-7,265.73	0.25
		Base		73.603453	100,836.73	68.300000	93,571.00	-7,265.73	0.11
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
	700.000	Local		106.486171	74,540.32	99.920000	69,944.00	-4,596.32	0.19
		Base		106.486171	74,540.32	99.920000	69,944.00	-4,596.32	0.08
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
	500.000	Local		48.890000	24,445.00	48.350000	24,175.00	-270.00	0.07
		Base		48.890000	24,445.00	48.350000	24,175.00	-270.00	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
	700.000	Local		88.398257	61,878.78	98.850000	69,195.00	7,316.22	0.19
		Base		88.398257	61,878.78	98.850000	69,195.00	7,316.22	0.08
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
	600.000	Local		51.670000	31,002.00	53.560000	32,136.00	1,134.00	0.09
		Base		51.670000	31,002.00	53.560000	32,136.00	1,134.00	0.04
148806102	CATALENT INC COMMON STOCK USD.01								
	500.000	Local		72.410000	36,205.00	104.070000	52,035.00	15,830.00	0.14

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		Base	72.410000	36,205.00	104.070000	52,035.00	15,830.00	0.06
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		500.000 Local	120.697120	60,348.56	182.020000	91,010.00	30,661.44	0.25
		Base	120.697120	60,348.56	182.020000	91,010.00	30,661.44	0.10
150870103	CELANESE CORP COMMON STOCK USD.0001							
		500.000 Local	84.938200	42,469.10	129.940000	64,970.00	22,500.90	0.18
		Base	84.938200	42,469.10	129.940000	64,970.00	22,500.90	0.07
15135B101	CENTENE CORP COMMON STOCK USD.001							
		800.000 Local	61.410000	49,128.00	60.030000	48,024.00	-1,104.00	0.13
		Base	61.410000	49,128.00	60.030000	48,024.00	-1,104.00	0.05
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		2,000.000 Local	19.580000	39,160.00	21.640000	43,280.00	4,120.00	0.12
		Base	19.580000	39,160.00	21.640000	43,280.00	4,120.00	0.05
156782104	CERNER CORP COMMON STOCK USD.01							
		400.000 Local	64.399700	25,759.88	78.480000	31,392.00	5,632.12	0.09
		Base	64.399700	25,759.88	78.480000	31,392.00	5,632.12	0.04
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		100.000 Local	343.477800	34,347.78	661.550000	66,155.00	31,807.22	0.18
		Base	343.477800	34,347.78	661.550000	66,155.00	31,807.22	0.07
166764100	CHEVRON CORP COMMON STOCK USD.75							
		3,300.000 Local	102.910252	339,603.83	84.450000	278,685.00	-60,918.83	0.76
		Base	102.910252	339,603.83	84.450000	278,685.00	-60,918.83	0.32
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		800.000 Local	48.430000	38,744.00	87.230000	69,784.00	31,040.00	0.19
		Base	48.430000	38,744.00	87.230000	69,784.00	31,040.00	0.08
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		2,000.000 Local	34.254800	68,509.60	44.750000	89,500.00	20,990.40	0.24
		Base	34.254800	68,509.60	44.750000	89,500.00	20,990.40	0.10
172967424	CITIGROUP INC COMMON STOCK USD.01							
		1,100.000 Local	60.737400	66,811.14	61.660000	67,826.00	1,014.86	0.18

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		Base	60.737400	66,811.14	61.660000	67,826.00	1,014.86	0.08
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		300.000 Local	145.330000	43,599.00	201.920000	60,576.00	16,977.00	0.17
		Base	145.330000	43,599.00	201.920000	60,576.00	16,977.00	0.07
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		7,900.000 Local	47.649920	376,434.37	54.840000	433,236.00	56,801.63	1.18
		Base	47.649920	376,434.37	54.840000	433,236.00	56,801.63	0.49
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		1,800.000 Local	71.748900	129,148.02	85.510000	153,918.00	24,769.98	0.42
		Base	71.748900	129,148.02	85.510000	153,918.00	24,769.98	0.17
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		2,400.000 Local	38.603671	92,648.81	52.400000	125,760.00	33,111.19	0.34
		Base	38.603671	92,648.81	52.400000	125,760.00	33,111.19	0.14
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		1,100.000 Local	29.650000	32,615.00	36.260000	39,886.00	7,271.00	0.11
		Base	29.650000	32,615.00	36.260000	39,886.00	7,271.00	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		2,500.000 Local	47.828752	119,571.88	39.990000	99,975.00	-19,596.88	0.27
		Base	47.828752	119,571.88	39.990000	99,975.00	-19,596.88	0.11
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		1,200.000 Local	74.483792	89,380.55	72.270000	86,724.00	-2,656.55	0.24
		Base	74.483792	89,380.55	72.270000	86,724.00	-2,656.55	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		400.000 Local	183.046425	73,218.57	219.050000	87,620.00	14,401.43	0.24
		Base	183.046425	73,218.57	219.050000	87,620.00	14,401.43	0.10
219350105	CORNING INC COMMON STOCK USD.5							
		1,900.000 Local	28.144863	53,475.24	36.000000	68,400.00	14,924.76	0.19
		Base	28.144863	53,475.24	36.000000	68,400.00	14,924.76	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		2,500.000 Local	220.603916	551,509.79	376.780000	941,950.00	390,440.21	2.57

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		Base	220.603916	551,509.79	376.780000	941,950.00	390,440.21	1.07
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		1,300.000 Local	102.239446	132,911.28	159.190000	206,947.00	74,035.72	0.56
		Base	102.239446	132,911.28	159.190000	206,947.00	74,035.72	0.23
231021106	CUMMINS INC COMMON STOCK USD2.5							
		500.000 Local	158.768300	79,384.15	227.100000	113,550.00	34,165.85	0.31
		Base	158.768300	79,384.15	227.100000	113,550.00	34,165.85	0.13
233331107	DTE ENERGY COMPANY COMMON STOCK							
		500.000 Local	104.105320	52,052.66	121.410000	60,705.00	8,652.34	0.17
		Base	104.105320	52,052.66	121.410000	60,705.00	8,652.34	0.07
235851102	DANAHER CORP COMMON STOCK USD.01							
		800.000 Local	82.960800	66,368.64	222.140000	177,712.00	111,343.36	0.48
		Base	82.960800	66,368.64	222.140000	177,712.00	111,343.36	0.20
252131107	DEXCOM INC COMMON STOCK USD.001							
		100.000 Local	395.220000	39,522.00	369.720000	36,972.00	-2,550.00	0.10
		Base	395.220000	39,522.00	369.720000	36,972.00	-2,550.00	0.04
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		900.000 Local	111.394700	100,255.23	139.510000	125,559.00	25,303.77	0.34
		Base	111.394700	100,255.23	139.510000	125,559.00	25,303.77	0.14
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		1,362.000 Local	99.625859	135,690.42	181.180000	246,767.16	111,076.74	0.67
		Base	99.625859	135,690.42	181.180000	246,767.16	111,076.74	0.28
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		700.000 Local	61.321900	42,925.33	90.530000	63,371.00	20,445.67	0.17
		Base	61.321900	42,925.33	90.530000	63,371.00	20,445.67	0.07
256163106	DOCUSIGN INC COMMON STOCK USD.0001							
		100.000 Local	165.010000	16,501.00	222.300000	22,230.00	5,729.00	0.06
		Base	165.010000	16,501.00	222.300000	22,230.00	5,729.00	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		200.000 Local	190.760000	38,152.00	210.300000	42,060.00	3,908.00	0.11

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		Base	190.760000	38,152.00	210.300000	42,060.00	3,908.00	0.05
25746U109	DOMINION ENERGY INC COMMON STOCK							
		2,500.000 Local	78.392400	195,981.00	75.200000	188,000.00	-7,981.00	0.51
		Base	78.392400	195,981.00	75.200000	188,000.00	-7,981.00	0.21
260557103	DOW INC COMMON STOCK USD.01							
		1,696.000 Local	48.395295	82,078.42	55.500000	94,128.00	12,049.58	0.26
		Base	48.395295	82,078.42	55.500000	94,128.00	12,049.58	0.11
264411505	DUKE REALTY CORP REIT USD.01							
		1,400.000 Local	31.734943	44,428.92	39.970000	55,958.00	11,529.08	0.15
		Base	31.734943	44,428.92	39.970000	55,958.00	11,529.08	0.06
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		2,300.000 Local	84.525678	194,409.06	91.560000	210,588.00	16,178.94	0.57
		Base	84.525678	194,409.06	91.560000	210,588.00	16,178.94	0.24
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		1,496.000 Local	91.360802	136,675.76	71.110000	106,380.56	-30,295.20	0.29
		Base	91.360802	136,675.76	71.110000	106,380.56	-30,295.20	0.12
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		1,300.000 Local	89.855400	116,812.02	49.870000	64,831.00	-51,981.02	0.18
		Base	89.855400	116,812.02	49.870000	64,831.00	-51,981.02	0.07
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		900.000 Local	78.295400	70,465.86	100.280000	90,252.00	19,786.14	0.25
		Base	78.295400	70,465.86	100.280000	90,252.00	19,786.14	0.10
278642103	EBAY INC COMMON STOCK USD.001							
		700.000 Local	48.650000	34,055.00	50.250000	35,175.00	1,120.00	0.10
		Base	48.650000	34,055.00	50.250000	35,175.00	1,120.00	0.04
278865100	ECOLAB INC COMMON STOCK USD1.0							
		500.000 Local	125.691300	62,845.65	216.360000	108,180.00	45,334.35	0.29
		Base	125.691300	62,845.65	216.360000	108,180.00	45,334.35	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK							
		1,300.000 Local	78.862900	102,521.77	62.820000	81,666.00	-20,855.77	0.22

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			Base	78.862900	102,521.77	62.820000	81,666.00	-20,855.77	0.09
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
	700.000	Local		67.460000	47,222.00	91.230000	63,861.00	16,639.00	0.17
		Base		67.460000	47,222.00	91.230000	63,861.00	16,639.00	0.07
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
	200.000	Local		131.490000	26,298.00	143.600000	28,720.00	2,422.00	0.08
		Base		131.490000	26,298.00	143.600000	28,720.00	2,422.00	0.03
29364G103	ENTERGY CORP COMMON STOCK USD.01								
	700.000	Local		76.571500	53,600.05	99.840000	69,888.00	16,287.95	0.19
		Base		76.571500	53,600.05	99.840000	69,888.00	16,287.95	0.08
29444U700	EQUINIX INC REIT USD.001								
	300.000	Local		443.007467	132,902.24	714.180000	214,254.00	81,351.76	0.58
		Base		443.007467	132,902.24	714.180000	214,254.00	81,351.76	0.24
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01								
	1,000.000	Local		61.592850	61,592.85	63.360000	63,360.00	1,767.15	0.17
		Base		61.592850	61,592.85	63.360000	63,360.00	1,767.15	0.07
29476L107	EQUITY RESIDENTIAL REIT USD.01								
	1,800.000	Local		59.813450	107,664.21	59.280000	106,704.00	-960.21	0.29
		Base		59.813450	107,664.21	59.280000	106,704.00	-960.21	0.12
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
	200.000	Local		248.155000	49,631.00	237.420000	47,484.00	-2,147.00	0.13
		Base		248.155000	49,631.00	237.420000	47,484.00	-2,147.00	0.05
30034W106	EVERGY INC COMMON STOCK								
	600.000	Local		60.455883	36,273.53	55.510000	33,306.00	-2,967.53	0.09
		Base		60.455883	36,273.53	55.510000	33,306.00	-2,967.53	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
	1,100.000	Local		65.665200	72,231.72	86.510000	95,161.00	22,929.28	0.26
		Base		65.665200	72,231.72	86.510000	95,161.00	22,929.28	0.11
30161N101	EXELON CORP COMMON STOCK								
	3,300.000	Local		42.721327	140,980.38	42.220000	139,326.00	-1,654.38	0.38

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		Base	42.721327	140,980.38	42.220000	139,326.00	-1,654.38	0.16
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		400.000 Local	110.900000	44,360.00	115.860000	46,344.00	1,984.00	0.13
		Base	110.900000	44,360.00	115.860000	46,344.00	1,984.00	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
		7,700.000 Local	64.207642	494,398.84	41.220000	317,394.00	-177,004.84	0.86
		Base	64.207642	494,398.84	41.220000	317,394.00	-177,004.84	0.36
302491303	FMC CORP COMMON STOCK USD.1							
		500.000 Local	75.470060	37,735.03	114.930000	57,465.00	19,729.97	0.16
		Base	75.470060	37,735.03	114.930000	57,465.00	19,729.97	0.06
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		1,500.000 Local	170.177533	255,266.30	273.160000	409,740.00	154,473.70	1.12
		Base	170.177533	255,266.30	273.160000	409,740.00	154,473.70	0.46
31428X106	FEDEX CORP COMMON STOCK USD.1							
		300.000 Local	190.131500	57,039.45	259.620000	77,886.00	20,846.55	0.21
		Base	190.131500	57,039.45	259.620000	77,886.00	20,846.55	0.09
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		200.000 Local	133.010000	26,602.00	141.460000	28,292.00	1,690.00	0.08
		Base	133.010000	26,602.00	141.460000	28,292.00	1,690.00	0.03
337738108	FISERV INC COMMON STOCK USD.01							
		400.000 Local	96.640000	38,656.00	113.860000	45,544.00	6,888.00	0.12
		Base	96.640000	38,656.00	113.860000	45,544.00	6,888.00	0.05
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		2,500.000 Local	43.570112	108,925.28	30.610000	76,525.00	-32,400.28	0.21
		Base	43.570112	108,925.28	30.610000	76,525.00	-32,400.28	0.09
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		1,333.000 Local	41.534419	55,365.38	29.120000	38,816.96	-16,548.42	0.11
		Base	41.534419	55,365.38	29.120000	38,816.96	-16,548.42	0.04
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		3,100.000 Local	10.570000	32,767.00	26.020000	80,662.00	47,895.00	0.22

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		Base	10.570000	32,767.00	26.020000	80,662.00	47,895.00	0.09
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
		7,800.000 Local	29.160900	227,455.02	10.800000	84,240.00	-143,215.02	0.23
		Base	29.160900	227,455.02	10.800000	84,240.00	-143,215.02	0.10
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		1,300.000 Local	56.612200	73,595.86	58.800000	76,440.00	2,844.14	0.21
		Base	56.612200	73,595.86	58.800000	76,440.00	2,844.14	0.09
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		1,300.000 Local	25.010000	32,513.00	41.640000	54,132.00	21,619.00	0.15
		Base	25.010000	32,513.00	41.640000	54,132.00	21,619.00	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		1,200.000 Local	67.515900	81,019.08	58.260000	69,912.00	-11,107.08	0.19
		Base	67.515900	81,019.08	58.260000	69,912.00	-11,107.08	0.08
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		200.000 Local	166.590000	33,318.00	215.420000	43,084.00	9,766.00	0.12
		Base	166.590000	33,318.00	215.420000	43,084.00	9,766.00	0.05
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		400.000 Local	227.222500	90,889.00	263.710000	105,484.00	14,595.00	0.29
		Base	227.222500	90,889.00	263.710000	105,484.00	14,595.00	0.12
40434L105	HP INC COMMON STOCK USD.01							
		2,900.000 Local	18.764300	54,416.47	24.590000	71,311.00	16,894.53	0.19
		Base	18.764300	54,416.47	24.590000	71,311.00	16,894.53	0.08
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		3,500.000 Local	14.350000	50,225.00	18.900000	66,150.00	15,925.00	0.18
		Base	14.350000	50,225.00	18.900000	66,150.00	15,925.00	0.07
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		1,200.000 Local	29.784700	35,741.64	30.230000	36,276.00	534.36	0.10
		Base	29.784700	35,741.64	30.230000	36,276.00	534.36	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		600.000 Local	138.560000	83,136.00	152.330000	91,398.00	8,262.00	0.25

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		Base	138.560000	83,136.00	152.330000	91,398.00	8,262.00	0.10
42809H107	HESS CORP COMMON STOCK USD1.0							
		1,000.000 Local	43.983320	43,983.32	52.790000	52,790.00	8,806.68	0.14
		Base	43.983320	43,983.32	52.790000	52,790.00	8,806.68	0.06
436492904	GAZPROM PJSC COMMON STOCK RUB5.0							
		44,520.000 Local	3.088803	137,513.52	2.875737	128,027.81	-9,485.71	0.35
		Base	3.088803	137,513.52	2.875737	128,027.81	-9,485.71	0.14
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		600.000 Local	154.987100	92,992.26	265.620000	159,372.00	66,379.74	0.43
		Base	154.987100	92,992.26	265.620000	159,372.00	66,379.74	0.18
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		300.000 Local	125.566900	37,670.07	212.700000	63,810.00	26,139.93	0.17
		Base	125.566900	37,670.07	212.700000	63,810.00	26,139.93	0.07
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		500.000 Local	47.860000	23,930.00	46.610000	23,305.00	-625.00	0.06
		Base	47.860000	23,930.00	46.610000	23,305.00	-625.00	0.03
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		3,400.000 Local	18.068600	61,433.24	14.630000	49,742.00	-11,691.24	0.14
		Base	18.068600	61,433.24	14.630000	49,742.00	-11,691.24	0.06
444859102	HUMANA INC COMMON STOCK USD.166							
		100.000 Local	226.327500	22,632.75	410.270000	41,027.00	18,394.25	0.11
		Base	226.327500	22,632.75	410.270000	41,027.00	18,394.25	0.05
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		500.000 Local	161.483800	80,741.90	203.880000	101,940.00	21,198.10	0.28
		Base	161.483800	80,741.90	203.880000	101,940.00	21,198.10	0.12
452327109	ILLUMINA INC COMMON STOCK USD.01							
		200.000 Local	320.900000	64,180.00	370.000000	74,000.00	9,820.00	0.20
		Base	320.900000	64,180.00	370.000000	74,000.00	9,820.00	0.08
456058908	LUKOIL PJSC COMMON STOCK RUB.025							
		1,534.000 Local	61.146701	93,799.04	70.091452	107,520.29	13,721.25	0.29

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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	61.146701	93,799.04	70.091452	107,520.29	13,721.25	0.12
45784P101	INSULET CORP COMMON STOCK USD.001								
	100.000	Local		191.830000	19,183.00	255.630000	25,563.00	6,380.00	0.07
		Base		191.830000	19,183.00	255.630000	25,563.00	6,380.00	0.03
458140100	INTEL CORP COMMON STOCK USD.001								
	2,100.000	Local		36.874600	77,436.66	49.820000	104,622.00	27,185.34	0.29
		Base		36.874600	77,436.66	49.820000	104,622.00	27,185.34	0.12
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
	800.000	Local		60.624400	48,499.52	115.290000	92,232.00	43,732.48	0.25
		Base		60.624400	48,499.52	115.290000	92,232.00	43,732.48	0.10
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
	600.000	Local		158.695000	95,217.00	125.880000	75,528.00	-19,689.00	0.21
		Base		158.695000	95,217.00	125.880000	75,528.00	-19,689.00	0.09
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
	300.000	Local		139.655700	41,896.71	108.840000	32,652.00	-9,244.71	0.09
		Base		139.655700	41,896.71	108.840000	32,652.00	-9,244.71	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
	1,800.000	Local		53.164400	95,695.92	49.720000	89,496.00	-6,199.92	0.24
		Base		53.164400	95,695.92	49.720000	89,496.00	-6,199.92	0.10
461202103	INTUIT INC COMMON STOCK USD.01								
	100.000	Local		286.260000	28,626.00	379.850000	37,985.00	9,359.00	0.10
		Base		286.260000	28,626.00	379.850000	37,985.00	9,359.00	0.04
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
	200.000	Local		281.949200	56,389.84	818.100000	163,620.00	107,230.16	0.45
		Base		281.949200	56,389.84	818.100000	163,620.00	107,230.16	0.19
46187W107	INVITATION HOMES INC REIT USD.01								
	2,600.000	Local		27.034615	70,290.00	29.700000	77,220.00	6,930.00	0.21
		Base		27.034615	70,290.00	29.700000	77,220.00	6,930.00	0.09
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
	300.000	Local		136.040000	40,812.00	179.170000	53,751.00	12,939.00	0.15

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		Base	136.040000	40,812.00	179.170000	53,751.00	12,939.00	0.06
46284V101	IRON MOUNTAIN INC REIT USD.01							
		2,500.000 Local	31.740000	79,350.00	29.480000	73,700.00	-5,650.00	0.20
		Base	31.740000	79,350.00	29.480000	73,700.00	-5,650.00	0.08
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		2,100.000 Local	89.405357	187,751.25	127.070000	266,847.00	79,095.75	0.73
		Base	89.405357	187,751.25	127.070000	266,847.00	79,095.75	0.30
47215P106	JD.COM INC ADR ADR USD.00002							
		1,400.000 Local	35.027700	49,038.78	87.900000	123,060.00	74,021.22	0.34
		Base	35.027700	49,038.78	87.900000	123,060.00	74,021.22	0.14
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		2,000.000 Local	126.930810	253,861.62	157.380000	314,760.00	60,898.38	0.86
		Base	126.930810	253,861.62	157.380000	314,760.00	60,898.38	0.36
482497104	KE HOLDINGS INC ADR USD.00002							
		720.000 Local	65.840000	47,404.80	61.540000	44,308.80	-3,096.00	0.12
		Base	65.840000	47,404.80	61.540000	44,308.80	-3,096.00	0.05
485173900	SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0							
		55,000.000 Local	0.462990	25,464.45	0.486570	26,761.35	1,296.90	0.07
		Base	0.462990	25,464.45	0.486570	26,761.35	1,296.90	0.03
487836108	KELLOGG CO COMMON STOCK USD.25							
		800.000 Local	66.610000	53,288.00	62.230000	49,784.00	-3,504.00	0.14
		Base	66.610000	53,288.00	62.230000	49,784.00	-3,504.00	0.06
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01							
		800.000 Local	28.380000	22,704.00	32.000000	25,600.00	2,896.00	0.07
		Base	28.380000	22,704.00	32.000000	25,600.00	2,896.00	0.03
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		600.000 Local	127.178600	76,307.16	134.830000	80,898.00	4,590.84	0.22
		Base	127.178600	76,307.16	134.830000	80,898.00	4,590.84	0.09
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		4,800.000 Local	20.133100	96,638.88	13.670000	65,616.00	-31,022.88	0.18

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			Base	20.133100	96,638.88	13.670000	65,616.00	-31,022.88	0.07
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
	1,600.000	Local		31.586188	50,537.90	34.660000	55,456.00	4,918.10	0.15
		Base		31.586188	50,537.90	34.660000	55,456.00	4,918.10	0.06
501044101	KROGER CO COMMON STOCK USD1.0								
	5,300.000	Local		27.292896	144,652.35	31.760000	168,328.00	23,675.65	0.46
		Base		27.292896	144,652.35	31.760000	168,328.00	23,675.65	0.19
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
	200.000	Local		166.770000	33,354.00	189.020000	37,804.00	4,450.00	0.10
		Base		166.770000	33,354.00	189.020000	37,804.00	4,450.00	0.04
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
	100.000	Local		308.180000	30,818.00	472.270000	47,227.00	16,409.00	0.13
		Base		308.180000	30,818.00	472.270000	47,227.00	16,409.00	0.05
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
	600.000	Local		62.340000	37,404.00	78.740000	47,244.00	9,840.00	0.13
		Base		62.340000	37,404.00	78.740000	47,244.00	9,840.00	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
	500.000	Local		158.210000	79,105.00	266.190000	133,095.00	53,990.00	0.36
		Base		158.210000	79,105.00	266.190000	133,095.00	53,990.00	0.15
532457108	ELI LILLY + CO COMMON STOCK								
	700.000	Local		82.045400	57,431.78	168.840000	118,188.00	60,756.22	0.32
		Base		82.045400	57,431.78	168.840000	118,188.00	60,756.22	0.13
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
	700.000	Local		53.460000	37,422.00	73.480000	51,436.00	14,014.00	0.14
		Base		53.460000	37,422.00	73.480000	51,436.00	14,014.00	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
	200.000	Local		269.462500	53,892.50	354.980000	70,996.00	17,103.50	0.19
		Base		269.462500	53,892.50	354.980000	70,996.00	17,103.50	0.08
545220907	TATNEFT PJSC COMMON STOCK RUB1.0								
	8,140.000	Local		10.999237	89,533.79	6.873180	55,947.69	-33,586.10	0.15

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		Base	10.999237	89,533.79	6.873180	55,947.69	-33,586.10	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5							
		700.000 Local	85.340400	59,738.28	160.510000	112,357.00	52,618.72	0.31
		Base	85.340400	59,738.28	160.510000	112,357.00	52,618.72	0.13
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005							
		100.000 Local	294.310000	29,431.00	348.030000	34,803.00	5,372.00	0.09
		Base	294.310000	29,431.00	348.030000	34,803.00	5,372.00	0.04
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		1,201.000 Local	63.203614	75,907.54	41.360000	49,673.36	-26,234.18	0.14
		Base	63.203614	75,907.54	41.360000	49,673.36	-26,234.18	0.06
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		300.000 Local	103.980000	31,194.00	117.000000	35,100.00	3,906.00	0.10
		Base	103.980000	31,194.00	117.000000	35,100.00	3,906.00	0.04
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		500.000 Local	97.114000	48,557.00	131.920000	65,960.00	17,403.00	0.18
		Base	97.114000	48,557.00	131.920000	65,960.00	17,403.00	0.07
574795100	MASIMO CORP COMMON STOCK USD.001							
		100.000 Local	222.450000	22,245.00	268.380000	26,838.00	4,593.00	0.07
		Base	222.450000	22,245.00	268.380000	26,838.00	4,593.00	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		500.000 Local	117.237500	58,618.75	356.940000	178,470.00	119,851.25	0.49
		Base	117.237500	58,618.75	356.940000	178,470.00	119,851.25	0.20
57667L107	MATCH GROUP INC COMMON STOCK							
		215.000 Local	96.381860	20,722.10	151.190000	32,505.85	11,783.75	0.09
		Base	96.381860	20,722.10	151.190000	32,505.85	11,783.75	0.04
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		600.000 Local	78.560000	47,136.00	95.600000	57,360.00	10,224.00	0.16
		Base	78.560000	47,136.00	95.600000	57,360.00	10,224.00	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		600.000 Local	182.574167	109,544.50	214.580000	128,748.00	19,203.50	0.35

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		Base	182.574167	109,544.50	214.580000	128,748.00	19,203.50	0.15
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
		2,500.000 Local	20.680000	51,700.00	21.790000	54,475.00	2,775.00	0.15
		Base	20.680000	51,700.00	21.790000	54,475.00	2,775.00	0.06
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		2,200.000 Local	64.724077	142,392.97	81.800000	179,960.00	37,567.03	0.49
		Base	64.724077	142,392.97	81.800000	179,960.00	37,567.03	0.20
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		3,000.000 Local	95.586850	286,760.55	222.420000	667,260.00	380,499.45	1.82
		Base	95.586850	286,760.55	222.420000	667,260.00	380,499.45	0.75
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		400.000 Local	99.980000	39,992.00	138.110000	55,244.00	15,252.00	0.15
		Base	99.980000	39,992.00	138.110000	55,244.00	15,252.00	0.06
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		1,200.000 Local	42.270000	50,724.00	75.180000	90,216.00	39,492.00	0.25
		Base	42.270000	50,724.00	75.180000	90,216.00	39,492.00	0.10
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		700.000 Local	117.670000	82,369.00	126.690000	88,683.00	6,314.00	0.24
		Base	117.670000	82,369.00	126.690000	88,683.00	6,314.00	0.10
60770K107	MODERNA INC COMMON STOCK USD.0001							
		300.000 Local	150.310000	45,093.00	104.470000	31,341.00	-13,752.00	0.09
		Base	150.310000	45,093.00	104.470000	31,341.00	-13,752.00	0.04
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		1,000.000 Local	91.382000	91,382.00	45.190000	45,190.00	-46,192.00	0.12
		Base	91.382000	91,382.00	45.190000	45,190.00	-46,192.00	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		2,700.000 Local	47.843741	129,178.10	58.470000	157,869.00	28,690.90	0.43
		Base	47.843741	129,178.10	58.470000	157,869.00	28,690.90	0.18
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		1,800.000 Local	64.550000	116,190.00	92.480000	166,464.00	50,274.00	0.45

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		Base	64.550000	116,190.00	92.480000	166,464.00	50,274.00	0.19
615369105	MOODY S CORP COMMON STOCK USD.01							
		300.000 Local	118.807500	35,642.25	290.240000	87,072.00	51,429.75	0.24
		Base	118.807500	35,642.25	290.240000	87,072.00	51,429.75	0.10
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		1,500.000 Local	43.636900	65,455.35	68.530000	102,795.00	37,339.65	0.28
		Base	43.636900	65,455.35	68.530000	102,795.00	37,339.65	0.12
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		300.000 Local	138.130000	41,439.00	170.060000	51,018.00	9,579.00	0.14
		Base	138.130000	41,439.00	170.060000	51,018.00	9,579.00	0.06
62914V106	NIO INC ADR ADR USD.00025							
		1,000.000 Local	42.010000	42,010.00	48.740000	48,740.00	6,730.00	0.13
		Base	42.010000	42,010.00	48.740000	48,740.00	6,730.00	0.06
629377508	NRG ENERGY INC COMMON STOCK USD.01							
		1,500.000 Local	34.689413	52,034.12	37.550000	56,325.00	4,290.88	0.15
		Base	34.689413	52,034.12	37.550000	56,325.00	4,290.88	0.06
64110L106	NETFLIX INC COMMON STOCK USD.001							
		300.000 Local	155.855700	46,756.71	540.730000	162,219.00	115,462.29	0.44
		Base	155.855700	46,756.71	540.730000	162,219.00	115,462.29	0.18
64110W102	NETEASE INC ADR ADR USD.0001							
		500.000 Local	53.602000	26,801.00	95.770000	47,885.00	21,084.00	0.13
		Base	53.602000	26,801.00	95.770000	47,885.00	21,084.00	0.05
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
		300.000 Local	126.010000	37,803.00	95.850000	28,755.00	-9,048.00	0.08
		Base	126.010000	37,803.00	95.850000	28,755.00	-9,048.00	0.03
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1							
		12,900.000 Local	7.716474	99,542.51	4.130000	53,277.00	-46,265.51	0.15
		Base	7.716474	99,542.51	4.130000	53,277.00	-46,265.51	0.06
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		1,500.000 Local	40.413380	60,620.07	59.890000	89,835.00	29,214.93	0.24

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		Base	40.413380	60,620.07	59.890000	89,835.00	29,214.93	0.10
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		6,000.000 Local	39.650658	237,903.95	77.150000	462,900.00	224,996.05	1.26
		Base	39.650658	237,903.95	77.150000	462,900.00	224,996.05	0.52
654106103	NIKE INC CL B COMMON STOCK							
		900.000 Local	54.341100	48,906.99	141.470000	127,323.00	78,416.01	0.35
		Base	54.341100	48,906.99	141.470000	127,323.00	78,416.01	0.14
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		200.000 Local	245.477500	49,095.50	304.720000	60,944.00	11,848.50	0.17
		Base	245.477500	49,095.50	304.720000	60,944.00	11,848.50	0.07
670346105	NUCOR CORP COMMON STOCK USD.4							
		1,300.000 Local	47.177877	61,331.24	53.190000	69,147.00	7,815.76	0.19
		Base	47.177877	61,331.24	53.190000	69,147.00	7,815.76	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		300.000 Local	193.930667	58,179.20	522.200000	156,660.00	98,480.80	0.43
		Base	193.930667	58,179.20	522.200000	156,660.00	98,480.80	0.18
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
		1,900.000 Local	30.280000	57,532.00	31.860000	60,534.00	3,002.00	0.16
		Base	30.280000	57,532.00	31.860000	60,534.00	3,002.00	0.07
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		100.000 Local	248.430000	24,843.00	452.570000	45,257.00	20,414.00	0.12
		Base	248.430000	24,843.00	452.570000	45,257.00	20,414.00	0.05
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		2,500.000 Local	10.210000	25,525.00	17.310000	43,275.00	17,750.00	0.12
		Base	10.210000	25,525.00	17.310000	43,275.00	17,750.00	0.05
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		700.000 Local	83.176300	58,223.41	62.370000	43,659.00	-14,564.41	0.12
		Base	83.176300	58,223.41	62.370000	43,659.00	-14,564.41	0.05
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
		1,000.000 Local	42.130000	42,130.00	36.320000	36,320.00	-5,810.00	0.10

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		Base	42.130000	42,130.00	36.320000	36,320.00	-5,810.00	0.04
682680103	ONEOK INC COMMON STOCK USD.01							
		1,500.000 Local	26.590000	39,885.00	38.380000	57,570.00	17,685.00	0.16
		Base	26.590000	39,885.00	38.380000	57,570.00	17,685.00	0.07
68389X105	ORACLE CORP COMMON STOCK USD.01							
		1,000.000 Local	45.426100	45,426.10	64.690000	64,690.00	19,263.90	0.18
		Base	45.426100	45,426.10	64.690000	64,690.00	19,263.90	0.07
69331C108	P G + E CORP COMMON STOCK							
		4,300.000 Local	9.110000	39,173.00	12.460000	53,578.00	14,405.00	0.15
		Base	9.110000	39,173.00	12.460000	53,578.00	14,405.00	0.06
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		900.000 Local	130.605689	117,545.12	149.000000	134,100.00	16,554.88	0.37
		Base	130.605689	117,545.12	149.000000	134,100.00	16,554.88	0.15
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
		500.000 Local	109.580900	54,790.45	144.220000	72,110.00	17,319.55	0.20
		Base	109.580900	54,790.45	144.220000	72,110.00	17,319.55	0.08
69351T106	PPL CORP COMMON STOCK USD.01							
		2,600.000 Local	38.120800	99,114.08	28.200000	73,320.00	-25,794.08	0.20
		Base	38.120800	99,114.08	28.200000	73,320.00	-25,794.08	0.08
693718108	PACCAR INC COMMON STOCK USD1.0							
		1,100.000 Local	67.054300	73,759.73	86.280000	94,908.00	21,148.27	0.26
		Base	67.054300	73,759.73	86.280000	94,908.00	21,148.27	0.11
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		500.000 Local	49.238000	24,619.00	234.200000	117,100.00	92,481.00	0.32
		Base	49.238000	24,619.00	234.200000	117,100.00	92,481.00	0.13
713143907	MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0							
		236.000 Local	296.563220	69,988.92	317.975350	75,042.18	5,053.26	0.20
		Base	296.563220	69,988.92	317.975350	75,042.18	5,053.26	0.08
713448108	PEPSICO INC COMMON STOCK USD.017							
		2,700.000 Local	115.512789	311,884.53	148.300000	400,410.00	88,525.47	1.09

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		Base	115.512789	311,884.53	148.300000	400,410.00	88,525.47	0.45
717081103	PFIZER INC COMMON STOCK USD.05							
		5,100.000 Local	31.548353	160,896.60	36.810000	187,731.00	26,834.40	0.51
		Base	31.548353	160,896.60	36.810000	187,731.00	26,834.40	0.21
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		3,200.000 Local	91.193847	291,820.31	82.790000	264,928.00	-26,892.31	0.72
		Base	91.193847	291,820.31	82.790000	264,928.00	-26,892.31	0.30
718546104	PHILLIPS 66 COMMON STOCK							
		1,100.000 Local	76.424136	84,066.55	69.940000	76,934.00	-7,132.55	0.21
		Base	76.424136	84,066.55	69.940000	76,934.00	-7,132.55	0.09
722304102	PINDUODUO INC ADR ADR USD.00002							
		300.000 Local	84.400000	25,320.00	177.670000	53,301.00	27,981.00	0.15
		Base	84.400000	25,320.00	177.670000	53,301.00	27,981.00	0.06
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		900.000 Local	96.460000	86,814.00	79.950000	71,955.00	-14,859.00	0.20
		Base	96.460000	86,814.00	79.950000	71,955.00	-14,859.00	0.08
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		400.000 Local	165.576700	66,230.68	113.890000	45,556.00	-20,674.68	0.12
		Base	165.576700	66,230.68	113.890000	45,556.00	-20,674.68	0.05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		500.000 Local	104.212080	52,106.04	151.390000	75,695.00	23,588.96	0.21
		Base	104.212080	52,106.04	151.390000	75,695.00	23,588.96	0.09
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		4,700.000 Local	95.523343	448,959.71	139.140000	653,958.00	204,998.29	1.78
		Base	95.523343	448,959.71	139.140000	653,958.00	204,998.29	0.74
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		300.000 Local	77.420000	23,226.00	98.880000	29,664.00	6,438.00	0.08
		Base	77.420000	23,226.00	98.880000	29,664.00	6,438.00	0.03
74340W103	PROLOGIS INC REIT USD.01							
		2,880.000 Local	64.906861	186,931.76	99.660000	287,020.80	100,089.04	0.78

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		Base	64.906861	186,931.76	99.660000	287,020.80	100,089.04	0.32
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		1,400.000 Local	43.672300	61,141.22	58.300000	81,620.00	20,478.78	0.22
		Base	43.672300	61,141.22	58.300000	81,620.00	20,478.78	0.09
74460D109	PUBLIC STORAGE REIT USD.1							
		500.000 Local	213.026220	106,513.11	230.930000	115,465.00	8,951.89	0.31
		Base	213.026220	106,513.11	230.930000	115,465.00	8,951.89	0.13
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		400.000 Local	54.897100	21,958.84	152.340000	60,936.00	38,977.16	0.17
		Base	54.897100	21,958.84	152.340000	60,936.00	38,977.16	0.07
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		766.000 Local	68.694373	52,619.89	71.510000	54,776.66	2,156.77	0.15
		Base	68.694373	52,619.89	71.510000	54,776.66	2,156.77	0.06
756109104	REALTY INCOME CORP REIT USD1.0							
		800.000 Local	55.555900	44,444.72	62.170000	49,736.00	5,291.28	0.14
		Base	55.555900	44,444.72	62.170000	49,736.00	5,291.28	0.06
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		100.000 Local	604.680000	60,468.00	483.110000	48,311.00	-12,157.00	0.13
		Base	604.680000	60,468.00	483.110000	48,311.00	-12,157.00	0.05
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		400.000 Local	136.534300	54,613.72	328.730000	131,492.00	76,878.28	0.36
		Base	136.534300	54,613.72	328.730000	131,492.00	76,878.28	0.15
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		400.000 Local	128.210000	51,284.00	282.130000	112,852.00	61,568.00	0.31
		Base	128.210000	51,284.00	282.130000	112,852.00	61,568.00	0.13
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
		300.000 Local	86.560000	25,968.00	222.530000	66,759.00	40,791.00	0.18
		Base	86.560000	25,968.00	222.530000	66,759.00	40,791.00	0.08
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		3,300.000 Local	29.577330	97,605.19	21.830000	72,039.00	-25,566.19	0.20

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		Base	29.577330	97,605.19	21.830000	72,039.00	-25,566.19	0.08
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		1,000.000 Local	46.847950	46,847.95	53.040000	53,040.00	6,192.05	0.14
		Base	46.847950	46,847.95	53.040000	53,040.00	6,192.05	0.06
816851109	SEMPRA ENERGY COMMON STOCK							
		800.000 Local	119.076950	95,261.56	127.410000	101,928.00	6,666.44	0.28
		Base	119.076950	95,261.56	127.410000	101,928.00	6,666.44	0.12
81762P102	SERVICENOW INC COMMON STOCK USD.001							
		100.000 Local	393.010000	39,301.00	550.430000	55,043.00	15,742.00	0.15
		Base	393.010000	39,301.00	550.430000	55,043.00	15,742.00	0.06
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
		200.000 Local	378.777450	75,755.49	734.910000	146,982.00	71,226.51	0.40
		Base	378.777450	75,755.49	734.910000	146,982.00	71,226.51	0.17
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		1,300.000 Local	125.514985	163,169.48	85.280000	110,864.00	-52,305.48	0.30
		Base	125.514985	163,169.48	85.280000	110,864.00	-52,305.48	0.13
832696405	JM SMUCKER CO/THE COMMON STOCK							
		300.000 Local	106.390000	31,917.00	115.600000	34,680.00	2,763.00	0.09
		Base	106.390000	31,917.00	115.600000	34,680.00	2,763.00	0.04
83304A106	SNAP INC A COMMON STOCK USD.00001							
		800.000 Local	48.860000	39,088.00	50.070000	40,056.00	968.00	0.11
		Base	48.860000	39,088.00	50.070000	40,056.00	968.00	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		3,600.000 Local	51.598911	185,756.08	61.430000	221,148.00	35,391.92	0.60
		Base	51.598911	185,756.08	61.430000	221,148.00	35,391.92	0.25
848637104	SPLUNK INC COMMON STOCK USD.001							
		200.000 Local	191.820000	38,364.00	169.890000	33,978.00	-4,386.00	0.09
		Base	191.820000	38,364.00	169.890000	33,978.00	-4,386.00	0.04
852234103	SQUARE INC A COMMON STOCK USD.0000001							
		300.000 Local	102.470000	30,741.00	217.640000	65,292.00	34,551.00	0.18

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		Base	102.470000	30,741.00	217.640000	65,292.00	34,551.00	0.07
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		1,000.000 Local	60.520900	60,520.90	106.980000	106,980.00	46,459.10	0.29
		Base	60.520900	60,520.90	106.980000	106,980.00	46,459.10	0.12
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		900.000 Local	84.229200	75,806.28	72.780000	65,502.00	-10,304.28	0.18
		Base	84.229200	75,806.28	72.780000	65,502.00	-10,304.28	0.07
863667101	STRYKER CORP COMMON STOCK USD.1							
		400.000 Local	135.409100	54,163.64	245.040000	98,016.00	43,852.36	0.27
		Base	135.409100	54,163.64	245.040000	98,016.00	43,852.36	0.11
866674104	SUN COMMUNITIES INC REIT USD.01							
		500.000 Local	129.036000	64,518.00	151.950000	75,975.00	11,457.00	0.21
		Base	129.036000	64,518.00	151.950000	75,975.00	11,457.00	0.09
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		2,000.000 Local	28.799200	57,598.40	34.710000	69,420.00	11,821.60	0.19
		Base	28.799200	57,598.40	34.710000	69,420.00	11,821.60	0.08
871829107	SYSCO CORP COMMON STOCK USD1.0							
		3,200.000 Local	62.881763	201,221.64	74.260000	237,632.00	36,410.36	0.65
		Base	62.881763	201,221.64	74.260000	237,632.00	36,410.36	0.27
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		1,300.000 Local	39.357700	51,165.01	68.290000	88,777.00	37,611.99	0.24
		Base	39.357700	51,165.01	68.290000	88,777.00	37,611.99	0.10
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		200.000 Local	109.790000	21,958.00	134.850000	26,970.00	5,012.00	0.07
		Base	109.790000	21,958.00	134.850000	26,970.00	5,012.00	0.03
874080104	TAL EDUCATION GROUP ADR ADR							
		900.000 Local	25.550000	22,995.00	71.510000	64,359.00	41,364.00	0.18
		Base	25.550000	22,995.00	71.510000	64,359.00	41,364.00	0.07
87612E106	TARGET CORP COMMON STOCK USD.0833							
		400.000 Local	125.670000	50,268.00	176.530000	70,612.00	20,344.00	0.19

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
			Base	125.670000	50,268.00	176.530000	70,612.00	20,344.00	0.08
87918A105	TELADOC HEALTH INC COMMON STOCK USD.001								
	100.000	Local		197.010000	19,701.00	199.960000	19,996.00	295.00	0.05
		Base		197.010000	19,701.00	199.960000	19,996.00	295.00	0.02
879369106	TELEFLEX INC COMMON STOCK USD1.0								
	100.000	Local		356.080000	35,608.00	411.570000	41,157.00	5,549.00	0.11
		Base		356.080000	35,608.00	411.570000	41,157.00	5,549.00	0.05
88160R101	TESLA INC COMMON STOCK USD.001								
	500.000	Local		57.642000	28,821.00	705.670000	352,835.00	324,014.00	0.96
		Base		57.642000	28,821.00	705.670000	352,835.00	324,014.00	0.40
881624209	TEVA PHARMACEUTICAL SP ADR ADR								
	4,100.000	Local		8.890000	36,449.00	9.650000	39,565.00	3,116.00	0.11
		Base		8.890000	36,449.00	9.650000	39,565.00	3,116.00	0.04
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	700.000	Local		79.762700	55,833.89	164.130000	114,891.00	59,057.11	0.31
		Base		79.762700	55,833.89	164.130000	114,891.00	59,057.11	0.13
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	400.000	Local		270.824650	108,329.86	465.780000	186,312.00	77,982.14	0.51
		Base		270.824650	108,329.86	465.780000	186,312.00	77,982.14	0.21
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
	100.000	Local		428.020000	42,802.00	618.850000	61,885.00	19,083.00	0.17
		Base		428.020000	42,802.00	618.850000	61,885.00	19,083.00	0.07
90184L102	TWITTER INC COMMON STOCK USD.000005								
	1,200.000	Local		31.580000	37,896.00	54.150000	64,980.00	27,084.00	0.18
		Base		31.580000	37,896.00	54.150000	64,980.00	27,084.00	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
	700.000	Local		83.240000	58,268.00	64.440000	45,108.00	-13,160.00	0.12
		Base		83.240000	58,268.00	64.440000	45,108.00	-13,160.00	0.05
902653104	UDR INC REIT USD.01								
	2,100.000	Local		46.156314	96,928.26	38.430000	80,703.00	-16,225.26	0.22

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		Base	46.156314	96,928.26	38.430000	80,703.00	-16,225.26	0.09
902681105	UGI CORP COMMON STOCK							
		1,400.000 Local	43.420000	60,788.00	34.960000	48,944.00	-11,844.00	0.13
		Base	43.420000	60,788.00	34.960000	48,944.00	-11,844.00	0.06
902973304	US BANCORP COMMON STOCK USD.01							
		1,900.000 Local	52.557100	99,858.49	46.590000	88,521.00	-11,337.49	0.24
		Base	52.557100	99,858.49	46.590000	88,521.00	-11,337.49	0.10
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001							
		700.000 Local	30.010000	21,007.00	51.000000	35,700.00	14,693.00	0.10
		Base	30.010000	21,007.00	51.000000	35,700.00	14,693.00	0.04
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		500.000 Local	111.116700	55,558.35	208.220000	104,110.00	48,551.65	0.28
		Base	111.116700	55,558.35	208.220000	104,110.00	48,551.65	0.12
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		800.000 Local	95.844325	76,675.46	168.400000	134,720.00	58,044.54	0.37
		Base	95.844325	76,675.46	168.400000	134,720.00	58,044.54	0.15
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		1,000.000 Local	196.455040	196,455.04	350.680000	350,680.00	154,224.96	0.96
		Base	196.455040	196,455.04	350.680000	350,680.00	154,224.96	0.40
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		900.000 Local	56.206000	50,585.40	56.570000	50,913.00	327.60	0.14
		Base	56.206000	50,585.40	56.570000	50,913.00	327.60	0.06
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001							
		200.000 Local	234.510000	46,902.00	272.250000	54,450.00	7,548.00	0.15
		Base	234.510000	46,902.00	272.250000	54,450.00	7,548.00	0.06
92276F100	VENTAS INC REIT USD.25							
		900.000 Local	61.946100	55,751.49	49.040000	44,136.00	-11,615.49	0.12
		Base	61.946100	55,751.49	49.040000	44,136.00	-11,615.49	0.05
92339V308	VEREIT INC REIT USD.01							
		1,820.000 Local	32.400000	58,968.00	37.790000	68,777.80	9,809.80	0.19

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			Base	32.400000	58,968.00	37.790000	68,777.80	9,809.80	0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
	1,900.000	Local		47.725605	90,678.65	58.750000	111,625.00	20,946.35	0.30
		Base		47.725605	90,678.65	58.750000	111,625.00	20,946.35	0.13
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
	400.000	Local		219.720000	87,888.00	236.340000	94,536.00	6,648.00	0.26
		Base		219.720000	87,888.00	236.340000	94,536.00	6,648.00	0.11
925652109	VICI PROPERTIES INC REIT USD.01								
	1,500.000	Local		24.790000	37,185.00	25.500000	38,250.00	1,065.00	0.10
		Base		24.790000	37,185.00	25.500000	38,250.00	1,065.00	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	700.000	Local		92.633200	64,843.24	218.730000	153,111.00	88,267.76	0.42
		Base		92.633200	64,843.24	218.730000	153,111.00	88,267.76	0.17
92840M102	VISTRA CORP COMMON STOCK USD.01								
	2,900.000	Local		24.010000	69,629.00	19.660000	57,014.00	-12,615.00	0.16
		Base		24.010000	69,629.00	19.660000	57,014.00	-12,615.00	0.06
929042109	VORNADO REALTY TRUST REIT USD.04								
	1,100.000	Local		75.654118	83,219.53	37.340000	41,074.00	-42,145.53	0.11
		Base		75.654118	83,219.53	37.340000	41,074.00	-42,145.53	0.05
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
	300.000	Local		128.427500	38,528.25	148.310000	44,493.00	5,964.75	0.12
		Base		128.427500	38,528.25	148.310000	44,493.00	5,964.75	0.05
92936U109	WP CAREY INC REIT USD.001								
	400.000	Local		85.053325	34,021.33	70.580000	28,232.00	-5,789.33	0.08
		Base		85.053325	34,021.33	70.580000	28,232.00	-5,789.33	0.03
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
	1,100.000	Local		62.003318	68,203.65	92.030000	101,233.00	33,029.35	0.28
		Base		62.003318	68,203.65	92.030000	101,233.00	33,029.35	0.11
931142103	WALMART INC COMMON STOCK USD.1								
	8,100.000	Local		93.633538	758,431.66	144.150000	1,167,615.00	409,183.34	3.18

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		Base	93.633538	758,431.66	144.150000	1,167,615.00	409,183.34	1.32
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		4,800.000 Local	68.049681	326,638.47	39.880000	191,424.00	-135,214.47	0.52
		Base	68.049681	326,638.47	39.880000	191,424.00	-135,214.47	0.22
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		2,100.000 Local	55.405100	116,350.71	30.180000	63,378.00	-52,972.71	0.17
		Base	55.405100	116,350.71	30.180000	63,378.00	-52,972.71	0.07
95040Q104	WELLTOWER INC REIT USD1.0							
		1,900.000 Local	55.029863	104,556.74	64.620000	122,778.00	18,221.26	0.33
		Base	55.029863	104,556.74	64.620000	122,778.00	18,221.26	0.14
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		100.000 Local	217.740000	21,774.00	283.310000	28,331.00	6,557.00	0.08
		Base	217.740000	21,774.00	283.310000	28,331.00	6,557.00	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
		3,700.000 Local	32.993500	122,075.95	33.530000	124,061.00	1,985.05	0.34
		Base	32.993500	122,075.95	33.530000	124,061.00	1,985.05	0.14
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		2,100.000 Local	30.396200	63,832.02	20.050000	42,105.00	-21,727.02	0.11
		Base	30.396200	63,832.02	20.050000	42,105.00	-21,727.02	0.05
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		2,200.000 Local	44.825500	98,616.10	66.670000	146,674.00	48,057.90	0.40
		Base	44.825500	98,616.10	66.670000	146,674.00	48,057.90	0.17
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		900.000 Local	39.610000	35,649.00	57.090000	51,381.00	15,732.00	0.14
		Base	39.610000	35,649.00	57.090000	51,381.00	15,732.00	0.06
98887Q104	ZAI LAB LTD ADR ADR USD.00006							
		791.000 Local	107.084298	84,703.68	135.340000	107,053.94	22,350.26	0.29
		Base	107.084298	84,703.68	135.340000	107,053.94	22,350.26	0.12
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		300.000 Local	118.268900	35,480.67	154.090000	46,227.00	10,746.33	0.13

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			Base	118.268900	35,480.67	154.090000	46,227.00	10,746.33	0.05
98978V103	ZOETIS INC COMMON STOCK USD.01								
	500.000	Local		134.180000	67,090.00	165.500000	82,750.00	15,660.00	0.23
		Base		134.180000	67,090.00	165.500000	82,750.00	15,660.00	0.09
98980A105	ZTO EXPRESS CAYMAN INC ADR ADR USD.0001								
	1,800.000	Local		37.240000	67,032.00	29.160000	52,488.00	-14,544.00	0.14
		Base		37.240000	67,032.00	29.160000	52,488.00	-14,544.00	0.06
98980L101	ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001								
	100.000	Local		391.500000	39,150.00	337.320000	33,732.00	-5,418.00	0.09
		Base		391.500000	39,150.00	337.320000	33,732.00	-5,418.00	0.04
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR								
	393.000	Local		159.262875	62,590.31	163.400000	64,216.20	1,625.89	0.17
		Base		159.262875	62,590.31	163.400000	64,216.20	1,625.89	0.07
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0								
	19,680.000	Local		2.858485	56,254.99	3.664959	72,126.39	15,871.40	0.20
		Base		2.858485	56,254.99	3.664959	72,126.39	15,871.40	0.08
G0250X107	AMCOR PLC COMMON STOCK USD.01								
	3,700.000	Local		8.197643	30,331.28	11.770000	43,549.00	13,217.72	0.12
		Base		8.197643	30,331.28	11.770000	43,549.00	13,217.72	0.05
G0403H108	AON PLC CLASS A COMMON STOCK								
	200.000	Local		187.680000	37,536.00	211.270000	42,254.00	4,718.00	0.12
		Base		187.680000	37,536.00	211.270000	42,254.00	4,718.00	0.05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
	400.000	Local		120.705000	48,282.00	261.210000	104,484.00	56,202.00	0.28
		Base		120.705000	48,282.00	261.210000	104,484.00	56,202.00	0.12
G25839104	COCA COLA EUROPEAN PARTNERS COMMON STOCK EUR.01								
	1,000.000	Local		47.220000	47,220.00	49.830000	49,830.00	2,610.00	0.14
		Base		47.220000	47,220.00	49.830000	49,830.00	2,610.00	0.06
G29183103	EATON CORP PLC COMMON STOCK USD.01								
	400.000	Local		75.926200	30,370.48	120.140000	48,056.00	17,685.52	0.13

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		Base	75.926200	30,370.48	120.140000	48,056.00	17,685.52	0.05
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		1,000.000 Local	161.740000	161,740.00	263.510000	263,510.00	101,770.00	0.72
		Base	161.740000	161,740.00	263.510000	263,510.00	101,770.00	0.30
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002							
		600.000 Local	33.570000	20,142.00	47.540000	28,524.00	8,382.00	0.08
		Base	33.570000	20,142.00	47.540000	28,524.00	8,382.00	0.03
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		1,200.000 Local	84.125600	100,950.72	117.140000	140,568.00	39,617.28	0.38
		Base	84.125600	100,950.72	117.140000	140,568.00	39,617.28	0.16
H1467J104	CHUBB LTD COMMON STOCK							
		300.000 Local	137.678600	41,303.58	153.920000	46,176.00	4,872.42	0.13
		Base	137.678600	41,303.58	153.920000	46,176.00	4,872.42	0.05
L44385109	GLOBANT SA COMMON STOCK USD1.2							
		200.000 Local	176.050000	35,210.00	217.610000	43,522.00	8,312.00	0.12
		Base	176.050000	35,210.00	217.610000	43,522.00	8,312.00	0.05
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01							
		1,000.000 Local	109.942710	109,942.71	132.910000	132,910.00	22,967.29	0.36
		Base	109.942710	109,942.71	132.910000	132,910.00	22,967.29	0.15
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01							
		700.000 Local	133.272400	93,290.68	161.590000	113,113.00	19,822.32	0.31
		Base	133.272400	93,290.68	161.590000	113,113.00	19,822.32	0.13
M98068105	WIX.COM LTD COMMON STOCK ILS.01							
		400.000 Local	143.892000	57,556.80	249.960000	99,984.00	42,427.20	0.27
		Base	143.892000	57,556.80	249.960000	99,984.00	42,427.20	0.11
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		800.000 Local	106.585000	85,268.00	159.010000	127,208.00	41,940.00	0.35
		Base	106.585000	85,268.00	159.010000	127,208.00	41,940.00	0.14

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
US DOLLAR Total									
		527,586.000	Local	26,470,997.35		35,098,612.20	8,627,614.85	95.62	
			Base	26,470,997.35		35,098,612.20	8,627,614.85	39.70	
							Exchange Rate:	6.539800	
YUAN RENMINBI									
BD5CFF901	HUBEI BIOCAUSE PHARMACEUTI A COMMON STOCK CNY1.0								
		138,600.000	Local	5.282796	732,195.54	4.870000	674,982.00	-57,213.54	27.68
			Base	0.746400	103,451.06	0.744671	103,211.41	-239.65	0.12
BF2DZL902	NANJING KING FRIEND BIOCHE A COMMON STOCK CNY1.0								
		7,930.000	Local	45.884658	363,865.34	35.130000	278,580.90	-85,284.44	11.42
			Base	6.482990	51,410.11	5.371724	42,597.77	-8,812.34	0.05
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0								
		700.000	Local	1,138.033186	796,623.23	1,998.000000	1,398,600.00	601,976.77	57.35
			Base	161.813329	113,269.33	305.513930	213,859.75	100,590.42	0.24
YUAN RENMINBI Total									
		147,230.000	Local		1,892,684.11		2,352,162.90	459,478.79	96.45
			Base		268,130.50		359,668.93	91,538.43	0.41
EQUITY Total									
		8,283,004.000	Base		71,593,881.84		86,599,771.88	15,005,890.04	97.95

Holdings

QS INVESTORS GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		67,088,898.400	Base	73,386,455.45		88,395,088.50	15,008,633.05	99.99

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.297101

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
ADI1NB5S5	SPI 200 FUTURES	MAR21 XSFE 20210318					18 Mar 2021			
1.000		25.000	Local 163,425.00	165,054.80	6,537.000000	-1,629.80		370.20	-2,000.00	
			Base 125,992.50		5,039.700070	-1,256.49		285.41	-1,541.90	0.00

AUSTRALIAN DOLLAR Total

1.000		25.000	Local 163,425.00	165,054.80		-1,629.80		370.20	-2,000.00	
			Base			-1,256.49		285.41	-1,541.90	0.00

EURO CURRENCY

Exchange Rate: 0.818565

GERMANY

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI1B1QZ1	EURO STOXX 50	MAR21 XEUR 20210319					19 Mar 2021			
11.000		110.000	Local 390,500.00	384,812.23	3,550.000000	5,687.77		5,687.77	0.00	
			Base 477,054.36		4,336.857794	6,948.46		6,948.46	0.00	0.00

GERMANY Total

11.000		110.000	Local 390,500.00	384,812.23		5,687.77		5,687.77	0.00	
			Base			6,948.46		6,948.46	0.00	0.00

EURO CURRENCY Total

11.000		110.000	Local 390,500.00	384,812.23		5,687.77		5,687.77	0.00	
			Base			6,948.46		6,948.46	0.00	0.00

POUND STERLING

Exchange Rate: 0.731261

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
ADI1PQT13	FTSE 100 IDX FUT	MAR21 XLIF 20210319					19 Mar 2021			
2.000		20.000	Local 128,400.00	129,565.30	6,420.000000	-1,165.30		564.70	-1,730.00	
			Base 175,587.10		8,779.355114	-1,593.55		772.23	-2,365.78	0.00

POUND STERLING Total

2.000		20.000	Local 128,400.00	129,565.30		-1,165.30		564.70	-1,730.00	
			Base			-1,593.55		772.23	-2,365.78	0.00

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
US DOLLAR										
									Exchange Rate:	1.000000
ADI1M2PT2	S+P500 EMINI FUT	MAR21 XCME 20210319					19 Mar 2021			
3.000	150.000	Local	562,320.00	548,163.75	3,748.800000	14,156.25		10,466.25	3,690.00	
		Base	562,320.00		3,748.800000	14,156.25		10,466.25	3,690.00	0.00
ADI1PPPZ4	MSCI EMGMKT	MAR21 IFUS 20210319					19 Mar 2021			
4.000	200.000	Local	257,640.00	249,774.88	1,288.200000	7,865.12		8,285.12	-420.00	
		Base	257,640.00		1,288.200000	7,865.12		8,285.12	-420.00	0.00
ADI1SR647	NIKKEI 225 (CME)	MAR21 XCME 20210311					11 Mar 2021			
1.000	5.000	Local	137,675.00	134,205.02	27,535.000000	3,469.98		2,969.98	500.00	
		Base	137,675.00		27,535.000000	3,469.98		2,969.98	500.00	0.00
US DOLLAR Total										
8.000	355.000	Local	957,635.00	932,143.65		25,491.35		21,721.35	3,770.00	
		Base				25,491.35		21,721.35	3,770.00	0.01
FUTURES LONG Total										
22.000	510.000	Base				29,589.77		29,727.45	-137.68	0.01

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

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									
22.000	510.000 Base					29,589.77	29,727.45	-137.68	0.01

Holdings



QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
CASH									
AUSTRALIAN DOLLAR							Exchange Rate:	1.297101	
AUD	AUSTRALIAN DOLLAR								
		40,150.640	Local	1.000000	40,150.64	1.000000	40,150.64	0.00	1.84
			Base	0.729742	29,299.61	0.770950	30,954.14	1,654.53	0.04
AUSTRALIAN DOLLAR Total									
		40,150.640	Local		40,150.64		40,150.64	0.00	1.84
			Base		29,299.61		30,954.14	1,654.53	0.04
BRAZILIAN REAL							Exchange Rate:	5.194200	
BRL	BRAZILIAN REAL								
		65,760.340	Local	1.000000	65,760.34	1.000000	65,760.34	0.00	1.43
			Base	0.191948	12,622.54	0.192522	12,660.34	37.80	0.01
BRAZILIAN REAL Total									
		65,760.340	Local		65,760.34		65,760.34	0.00	1.43
			Base		12,622.54		12,660.34	37.80	0.01
CANADIAN DOLLAR							Exchange Rate:	1.272900	
CAD	CANADIAN DOLLAR								
		3,918.560	Local	1.000000	3,918.56	1.000000	3,918.56	0.00	0.17
			Base	0.782155	3,064.92	0.785608	3,078.45	13.53	0.00
CANADIAN DOLLAR Total									
		3,918.560	Local		3,918.56		3,918.56	0.00	0.17
			Base		3,064.92		3,078.45	13.53	0.00
CHILEAN PESO							Exchange Rate:	710.500000	
CLP	CHILEAN PESO								
		53,502.000	Local	1.000000	53,502.00	1.000000	53,502.00	0.00	0.06
			Base	0.001219	65.24	0.001407	75.30	10.06	0.00

& Issue has redenominated but Local is not converted
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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CHILEAN PESO Total								
		53,502.000	Local	53,502.00		53,502.00	0.00	0.06
			Base	65.24		75.30	10.06	0.00
							Exchange Rate:	3,415.500000
COLOMBIAN PESO								
COP	COLOMBIAN PESO							
		4,166,046.000	Local	4,166,046.00	1.000000	4,166,046.00	0.00	2.30
			Base	1,177.08	0.000293	1,219.75	42.67	0.00
COLOMBIAN PESO Total								
		4,166,046.000	Local	4,166,046.00		4,166,046.00	0.00	2.30
			Base	1,177.08		1,219.75	42.67	0.00
							Exchange Rate:	21.477500
CZECH KORUNA								
CZK	CZECH KORUNA							
		5,618.340	Local	5,618.34	1.000000	5,618.34	0.00	0.42
			Base	246.83	0.046560	261.59	14.76	0.00
CZECH KORUNA Total								
		5,618.340	Local	5,618.34		5,618.34	0.00	0.42
			Base	246.83		261.59	14.76	0.00
							Exchange Rate:	6.092400
DANISH KRONE								
DKK	DANISH KRONE							
		1,542.640	Local	1,542.64	1.000000	1,542.64	0.00	0.02
			Base	251.85	0.164139	253.21	1.36	0.00
DANISH KRONE Total								
		1,542.640	Local	1,542.64		1,542.64	0.00	0.02
			Base	251.85		253.21	1.36	0.00
							Exchange Rate:	0.818565
EURO CURRENCY								

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
INTERNATIONAL								
EUR	EURO CURRENCY							
		42,855.040	Local 1.000000	42,855.04	1.000000	42,855.04	0.00	0.42
			Base 1.212357	51,955.60	1.221650	52,353.86	398.26	0.06
INTERNATIONAL Total		42,855.040	Local Base	42,855.04 51,955.60		42,855.04 52,353.86	0.00 398.26	0.42 0.06
EURO CURRENCY Total		42,855.040	Local Base	42,855.04 51,955.60		42,855.04 52,353.86	0.00 398.26	0.42 0.06
HONG KONG DOLLAR							Exchange Rate:	7.752450
HKD	HONG KONG DOLLAR							
		35,758.370	Local 1.000000	35,758.37	1.000000	35,758.37	0.00	0.09
			Base 0.128990	4,612.49	0.128991	4,612.53	0.04	0.01
HONG KONG DOLLAR Total		35,758.370	Local Base	35,758.37 4,612.49		35,758.37 4,612.53	0.00 0.04	0.09 0.01
HUNGARIAN FORINT							Exchange Rate:	296.848600
HUF	HUNGARIAN FORINT							
		0.870	Local 1.000000	0.87	1.000000	0.87	0.00	0.00
			Base 0.000000	0.00	0.003369	0.00	0.00	0.00
HUNGARIAN FORINT Total		0.870	Local Base	0.87 0.00		0.87 0.00	0.00 0.00	0.00 0.00
INDIAN RUPEE							Exchange Rate:	73.067500
INR	INDIAN RUPEE							
		715,352.250	Local 1.000000	715,352.25	1.000000	715,352.25	0.00	0.71

& Issue has redenominated but Local is not converted
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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	0.013587	9,719.64	0.013686	9,790.29	70.65	0.01
INDIAN RUPEE Total		715,352.250		715,352.25		715,352.25	0.00	0.71
		Local						
		Base		9,719.64		9,790.29	70.65	0.01
INDONESIAN RUPIAH							Exchange Rate:	14,050.000000
IDR	INDONESIAN RUPIAH							
		Local	1.000000	46,398,276.40	1.000000	46,398,276.40	0.00	5.94
		Base	0.000069	3,190.63	0.000071	3,302.37	111.74	0.00
INDONESIAN RUPIAH Total		46,398,276.400		46,398,276.40		46,398,276.40	0.00	5.94
		Local						
		Base		3,190.63		3,302.37	111.74	0.00
JAPANESE YEN							Exchange Rate:	103.255000
JPY	JAPANESE YEN							
		Local	1.000000	525,877.00	1.000000	525,877.00	0.00	0.06
		Base	0.009618	5,057.95	0.009685	5,092.99	35.04	0.01
JAPANESE YEN Total		525,877.000		525,877.00		525,877.00	0.00	0.06
		Local						
		Base		5,057.95		5,092.99	35.04	0.01
MALAYSIAN RINGGIT							Exchange Rate:	4.022500
MYR	MALAYSIAN RINGGIT							
		Local	1.000000	30,052.94	1.000000	30,052.94	0.00	3.76
		Base	0.239494	7,197.50	0.248602	7,471.21	273.71	0.01
MALAYSIAN RINGGIT Total		30,052.940		30,052.94		30,052.94	0.00	3.76
		Local						
		Base		7,197.50		7,471.21	273.71	0.01

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
MEXICAN PESO							Exchange Rate:	19.899500	
MXN	MEXICAN PESO (NEW)								
		83,967.590	Local	1.000000	83,967.59	1.000000	83,967.59	0.00	1.81
			Base	0.048422	4,065.90	0.050253	4,219.58	153.68	0.00
MEXICAN PESO Total		83,967.590	Local		83,967.59		83,967.59	0.00	1.81
			Base		4,065.90		4,219.58	153.68	0.00
NEW ISRAELI SHEQEL							Exchange Rate:	3.213450	
ILS	NEW ISRAELI SHEQEL								
		867.770	Local	1.000000	867.77	1.000000	867.77	0.00	0.16
			Base	0.291160	252.66	0.311192	270.04	17.38	0.00
NEW ISRAELI SHEQEL Total		867.770	Local		867.77		867.77	0.00	0.16
			Base		252.66		270.04	17.38	0.00
NEW TAIWAN DOLLAR							Exchange Rate:	28.098000	
TWD	NEW TAIWAN DOLLAR								
		925,080.000	Local	1.000000	925,080.00	1.000000	925,080.00	0.00	3.07
			Base	0.035222	32,583.50	0.035590	32,923.34	339.84	0.04
NEW TAIWAN DOLLAR Total		925,080.000	Local		925,080.00		925,080.00	0.00	3.07
			Base		32,583.50		32,923.34	339.84	0.04
NEW ZEALAND DOLLAR							Exchange Rate:	1.389854	
NZD	NEW ZEALAND DOLLAR								
		391.390	Local	1.000000	391.39	1.000000	391.39	0.00	1.55
			Base	0.641049	250.90	0.719500	281.61	30.71	0.00

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

391.390	Local			391.39		391.39	0.00	1.55
	Base			250.90		281.61	30.71	0.00

NORWEGIAN KRONE

Exchange Rate: 8.574250

NOK	NORWEGIAN KRONE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
2,212.610	Local		1.000000	2,212.61	1.000000	2,212.61	0.00	0.05
	Base		0.113929	252.08	0.116628	258.05	5.97	0.00

NORWEGIAN KRONE Total

2,212.610	Local			2,212.61		2,212.61	0.00	0.05
	Base			252.08		258.05	5.97	0.00

PHILIPPINE PISO

Exchange Rate: 48.023500

PHP	PHILIPPINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
200,926.460	Local		1.000000	200,926.46	1.000000	200,926.46	0.00	100.00
	Base		0.019739	3,965.99	0.020823	4,183.92	217.93	0.00

PHILIPPINE PISO Total

200,926.460	Local			200,926.46		200,926.46	0.00	100.00
	Base			3,965.99		4,183.92	217.93	0.00

POLISH ZLOTY

Exchange Rate: 3.735700

PLN	POLISH ZLOTY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
921.090	Local		1.000000	921.09	1.000000	921.09	0.00	1.15
	Base		0.273839	252.23	0.267687	246.56	-5.67	0.00

POLISH ZLOTY Total

921.090	Local			921.09		921.09	0.00	1.15
	Base			252.23		246.56	-5.67	0.00

POUND STERLING

Exchange Rate: 0.731261

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-4,519.710	Local		1.000000	-4,519.71	1.000000	-4,519.71	0.00	0.08
		Base		1.094291	-4,945.88	1.367501	-6,180.71	-1,234.83	0.01
POUND STERLING Total									
	-4,519.710	Local			-4,519.71		-4,519.71	0.00	0.08
		Base			-4,945.88		-6,180.71	-1,234.83	0.01
QATARI RIAL								Exchange Rate:	3.641000
QAR	QATARI RIAL								
	289.500	Local		1.000000	289.50	1.000000	289.50	0.00	0.11
		Base		0.274646	79.51	0.274650	79.51	0.00	0.00
QATARI RIAL Total									
	289.500	Local			289.50		289.50	0.00	0.11
		Base			79.51		79.51	0.00	0.00
SAUDI RIYAL								Exchange Rate:	3.751600
SAR	SAUDI RIYAL								
	4,537.200	Local		1.000000	4,537.20	1.000000	4,537.20	0.00	0.40
		Base		0.266590	1,209.57	0.266553	1,209.40	-0.17	0.00
SAUDI RIYAL Total									
	4,537.200	Local			4,537.20		4,537.20	0.00	0.40
		Base			1,209.57		1,209.40	-0.17	0.00
SINGAPORE DOLLAR								Exchange Rate:	1.321600
SGD	SINGAPORE DOLLAR								
	6,195.740	Local		1.000000	6,195.74	1.000000	6,195.74	0.00	0.91
		Base		0.736803	4,565.04	0.756659	4,688.06	123.02	0.01
SINGAPORE DOLLAR Total									
	6,195.740	Local			6,195.74		6,195.74	0.00	0.91
		Base			4,565.04		4,688.06	123.02	0.01

& Issue has redenominated but Local is not converted
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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SOUTH AFRICAN RAND							Exchange Rate:	14.695000
ZAR	SOUTH AFRICAN RAND							
		3,773.260	Local 1.000000	3,773.26	1.000000	3,773.26	0.00	0.10
			Base 0.066937	252.57	0.068050	256.77	4.20	0.00
SOUTH AFRICAN RAND Total								
		3,773.260	Local	3,773.26		3,773.26	0.00	0.10
			Base	252.57		256.77	4.20	0.00
SOUTH KOREAN WON							Exchange Rate:	1,086.300000
KRW	SOUTH KOREAN WON							
		3,789,650.000	Local 1.000000	3,789,650.00	1.000000	3,789,650.00	0.00	0.25
			Base 0.000915	3,468.97	0.000921	3,488.59	19.62	0.00
SOUTH KOREAN WON Total								
		3,789,650.000	Local	3,789,650.00		3,789,650.00	0.00	0.25
			Base	3,468.97		3,488.59	19.62	0.00
SWEDISH KRONA							Exchange Rate:	8.227600
SEK	SWEDISH KRONA							
		2,119.620	Local 1.000000	2,119.62	1.000000	2,119.62	0.00	0.02
			Base 0.117177	248.37	0.121542	257.62	9.25	0.00
SWEDISH KRONA Total								
		2,119.620	Local	2,119.62		2,119.62	0.00	0.02
			Base	248.37		257.62	9.25	0.00
SWISS FRANC							Exchange Rate:	0.885300
CHF	SWISS FRANC							
		1,069.150	Local 1.000000	1,069.15	1.000000	1,069.15	0.00	0.04
			Base 1.129486	1,207.59	1.129561	1,207.67	0.08	0.00

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SWISS FRANC Total

1,069.150	Local			1,069.15		1,069.15	0.00	0.04
	Base			1,207.59		1,207.67	0.08	0.00

THAILAND BAHT

Exchange Rate: 29.960000

THB	THAILAND BAHT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
11,547.400	Local		1.000000	11,547.40	1.000000	11,547.40	0.00	0.11
	Base		0.032194	371.76	0.033378	385.43	13.67	0.00

THAILAND BAHT Total

11,547.400	Local			11,547.40		11,547.40	0.00	0.11
	Base			371.76		385.43	13.67	0.00

TURKISH LIRA

Exchange Rate: 7.433000

TRY	TURKISH LIRA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
1,976.800	Local		1.000000	1,976.80	1.000000	1,976.80	0.00	0.45
	Base		0.127595	252.23	0.134535	265.95	13.72	0.00

TURKISH LIRA Total

1,976.800	Local			1,976.80		1,976.80	0.00	0.45
	Base			252.23		265.95	13.72	0.00

UAE DIRHAM

Exchange Rate: 3.673150

AED	UAE DIRHAM	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
1,001.390	Local		1.000000	1,001.39	1.000000	1,001.39	0.00	0.16
	Base		0.272242	272.62	0.272246	272.62	0.00	0.00

UAE DIRHAM Total

1,001.390	Local			1,001.39		1,001.39	0.00	0.16
	Base			272.62		272.62	0.00	0.00

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
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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		95,403.190	Local 1.000000	95,403.19	1.000000	95,403.19	0.00	0.26
			Base 1.000000	95,403.19	1.000000	95,403.19	0.00	0.11

US DOLLAR Total

		95,403.190	Local	95,403.19		95,403.19	0.00	0.26
			Base	95,403.19		95,403.19	0.00	0.11

YUAN RENMINBI

Exchange Rate: 6.539800

CNY	YUAN RENMINBI	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		86,530.540	Local 1.000000	86,530.54	1.000000	86,530.54	0.00	3.55
			Base 0.148629	12,860.91	0.152910	13,231.37	370.46	0.01

YUAN RENMINBI Total

		86,530.540	Local	86,530.54		86,530.54	0.00	3.55
			Base	12,860.91		13,231.37	370.46	0.01

CASH Total

		57,298,652.380	Base	285,331.59		288,074.60	2,743.01	0.34
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,507,242.020	Local 100.000000	1,507,242.02	0.010028	31 Dec 2030 1,507,242.02	0.00	4.11
			Base 100.000000	1,507,242.02	100.000000	1,507,242.02	0.00	1.70

US DOLLAR Total

		1,507,242.020	Local	1,507,242.02		1,507,242.02	0.00	4.11
			Base	1,507,242.02		1,507,242.02	0.00	1.70

CASH EQUIVALENT Total

		1,507,242.020	Base	1,507,242.02		1,507,242.02	0.00	1.70
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EQUITY

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AUSTRALIAN DOLLAR								Exchange Rate: 1.297101
606558005	AUST AND NZ BANKING GROUP COMMON STOCK							
		4,084.000	Local 30.915451	126,258.70	22.700000	92,706.80	-33,551.90	4.25
			Base 22.923800	93,620.80	17.500565	71,472.31	-22,148.49	0.08
607614005	WESTPAC BANKING CORP COMMON STOCK							
		3,765.000	Local 33.986985	127,961.00	19.370000	72,928.05	-55,032.95	3.34
			Base 25.201344	94,883.06	14.933301	56,223.88	-38,659.18	0.06
608625901	FORTESCUE METALS GROUP LTD COMMON STOCK							
		2,290.000	Local 13.876934	31,778.18	23.430000	53,654.70	21,876.52	2.46
			Base 9.536231	21,837.97	18.063358	41,365.09	19,527.12	0.05
614469005	BHP GROUP LTD COMMON STOCK							
		4,974.000	Local 22.841415	113,613.20	42.430000	211,046.82	97,433.62	9.67
			Base 16.936906	84,244.17	32.711408	162,706.54	78,462.37	0.18
616197901	MIRVAC GROUP REIT							
		30,723.000	Local 3.191595	98,055.37	2.640000	81,108.72	-16,946.65	3.72
			Base 2.207467	67,820.00	2.035308	62,530.77	-5,289.23	0.07
618549901	CSL LTD COMMON STOCK							
		476.000	Local 134.397164	63,973.05	283.180000	134,793.68	70,820.63	6.18
			Base 99.655462	47,436.00	218.317618	103,919.19	56,483.19	0.12
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK							
		1,545.000	Local 85.042498	131,390.66	82.110000	126,859.95	-4,530.71	5.82
			Base 63.058997	97,426.15	63.302703	97,802.68	376.53	0.11
622010007	RIO TINTO LTD COMMON STOCK							
		884.000	Local 57.588778	50,908.48	113.830000	100,625.72	49,717.24	4.61
			Base 42.702070	37,748.63	87.757237	77,577.40	39,828.77	0.09
624730909	APA GROUP STAPLED SECURITY							
		4,062.000	Local 11.335665	46,045.47	9.650000	39,198.30	-6,847.17	1.80
			Base 7.789872	31,642.46	7.439667	30,219.93	-1,422.53	0.03
651200008	LENLEASE GROUP STAPLED SECURITY							
		3,561.000	Local 12.156074	43,287.78	13.100000	46,649.10	3,361.32	2.14

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
			Base	8.353656	29,747.37	10.099445	35,964.12	6,216.75	0.04
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK								
	3,873.000	Local		32.906445	127,446.66	22.600000	87,529.80	-39,916.86	4.01
		Base		24.400124	94,501.68	17.423470	67,481.10	-27,020.58	0.08
663710002	NEWCREST MINING LTD COMMON STOCK								
	1,791.000	Local		21.180586	37,934.43	25.780000	46,171.98	8,237.55	2.12
		Base		15.625974	27,986.12	19.875091	35,596.29	7,610.17	0.04
685085003	STOCKLAND REIT NPV								
	14,105.000	Local		3.451725	48,686.58	4.180000	58,958.90	10,272.32	2.70
		Base		2.372026	33,457.43	3.222571	45,454.36	11,996.93	0.05
694883000	WESFARMERS LTD COMMON STOCK								
	1,180.000	Local		31.491449	37,159.91	50.400000	59,472.00	22,312.09	2.73
		Base		23.350898	27,554.06	38.855879	45,849.94	18,295.88	0.05
698123908	WOOLWORTHS GROUP LTD COMMON STOCK								
	8,380.000	Local		28.925129	242,392.58	39.310000	329,417.80	87,025.22	15.10
		Base		20.771795	174,067.64	30.306044	253,964.65	79,897.01	0.29
B033YN903	DEXUS REIT								
	5,823.000	Local		13.616806	79,290.66	9.400000	54,736.20	-24,554.46	2.51
		Base		9.418063	54,841.38	7.246930	42,198.87	-12,642.51	0.05
B03FYZ909	GOODMAN GROUP REIT								
	7,591.000	Local		14.837662	112,632.69	18.910000	143,545.81	30,913.12	6.58
		Base		9.833524	74,646.28	14.578664	110,666.64	36,020.36	0.13
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK								
	569.000	Local		95.627786	54,412.21	138.480000	78,795.12	24,382.91	3.61
		Base		70.907979	40,346.64	106.761154	60,747.10	20,400.46	0.07
BLZH0Z901	SCENTRE GROUP REIT								
	29,919.000	Local		2.121060	63,459.99	2.780000	83,174.82	19,714.83	3.81
		Base		1.457593	43,609.72	2.143241	64,123.63	20,513.91	0.07
BSS7GP901	AGL ENERGY LTD COMMON STOCK								
	4,825.000	Local		27.643816	133,381.41	11.950000	57,658.75	-75,722.66	2.64

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: December 31, 2020

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
			Base	20.497884	98,902.29	9.212852	44,452.01	-54,450.28	0.05
BYWR0T908	COLES GROUP LTD COMMON STOCK								
	9,933.000	Local		13.806663	137,141.58	18.140000	180,184.62	43,043.04	8.26
		Base		9.383925	93,210.53	13.985033	138,913.33	45,702.80	0.16
AUSTRALIAN DOLLAR Total									
	144,353.000	Local			1,907,210.59		2,139,217.64	232,007.05	98.07
		Base			1,369,530.38		1,649,229.83	279,699.45	1.87
BRAZILIAN REAL								Exchange Rate:	5.194200
219628005	VALE SA COMMON STOCK								
	8,627.000	Local		26.581203	229,316.04	87.450000	754,431.15	525,115.11	16.35
		Base		8.191877	70,671.32	16.836086	145,244.92	74,573.60	0.16
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK								
	18,400.000	Local		28.777399	529,504.15	28.850000	530,840.00	1,335.85	11.50
		Base		7.005268	128,896.93	5.554272	102,198.61	-26,698.32	0.12
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE								
	17,200.000	Local		23.756439	408,610.75	28.340000	487,448.00	78,837.25	10.56
		Base		6.361719	109,421.56	5.456086	93,844.67	-15,576.89	0.11
294542907	WEG SA COMMON STOCK								
	3,300.000	Local		46.151073	152,298.54	75.740000	249,942.00	97,643.46	5.42
		Base		8.659306	28,575.71	14.581649	48,119.44	19,543.73	0.05
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK								
	5,000.000	Local		28.318410	141,592.05	43.940000	219,700.00	78,107.95	4.76
		Base		8.545600	42,728.00	8.459436	42,297.18	-430.82	0.05
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE								
	12,600.000	Local		26.040851	328,114.72	31.630000	398,538.00	70,423.28	8.64
		Base		8.183929	103,117.50	6.089484	76,727.50	-26,390.00	0.09
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK								
	4,500.000	Local		41.437636	186,469.36	68.950000	310,275.00	123,805.64	6.72
		Base		7.774927	34,987.17	13.274421	59,734.90	24,747.73	0.07

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK								
	14,000.000	Local		11.220271	157,083.79	23.160000	324,240.00	167,156.21	7.03
		Base		3.526225	49,367.15	4.458819	62,423.47	13,056.32	0.07
B1YCHL900	CIA SANEAMENTO BASICO DE SP COMMON STOCK								
	3,700.000	Local		60.026430	222,097.79	44.440000	164,428.00	-57,669.79	3.56
		Base		11.262735	41,672.12	8.555697	31,656.08	-10,016.04	0.04
B2QY96901	HYPERA SA COMMON STOCK								
	5,100.000	Local		30.071706	153,365.70	34.250000	174,675.00	21,309.30	3.79
		Base		9.450718	48,198.66	6.593893	33,628.86	-14,569.80	0.04
BF4J7K900	NOTRE DAME INTERMED PAR SA COMMON STOCK								
	3,600.000	Local		58.555103	210,798.37	78.340000	282,024.00	71,225.63	6.11
		Base		14.285564	51,428.03	15.082207	54,295.95	2,867.92	0.06
BG36ZK906	B3 SA BRASIL BOLSA BALCAO COMMON STOCK								
	4,400.000	Local		52.858498	232,577.39	61.980000	272,712.00	40,134.61	5.91
		Base		9.917818	43,638.40	11.932540	52,503.18	8,864.78	0.06
BG7ZWY901	AMBEV SA COMMON STOCK								
	15,500.000	Local		18.977567	294,152.29	15.650000	242,575.00	-51,577.29	5.26
		Base		5.964131	92,444.03	3.012976	46,701.13	-45,742.90	0.05
BYXZ2W900	RUMO SA COMMON STOCK								
	7,100.000	Local		23.285065	165,323.96	19.240000	136,604.00	-28,719.96	2.96
		Base		4.368968	31,019.67	3.704132	26,299.33	-4,720.34	0.03
BRAZILIAN REAL Total									
	123,027.000	Local			3,411,304.90		4,548,432.15	1,137,127.25	98.57
		Base			876,166.25		875,675.22	-491.03	0.99
CANADIAN DOLLAR								Exchange Rate:	1.272900
008474959	AGNICO EAGLE MINES LTD COMMON STOCK								
	628.000	Local		59.569761	37,409.81	89.590000	56,262.52	18,852.71	2.44
		Base		44.846624	28,163.68	70.382591	44,200.27	16,036.59	0.05
015857956	ALGONQUIN POWER + UTILITIES COMMON STOCK								

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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		2,580.000	Local 18.888132	48,731.38	20.950000	54,051.00	5,319.62	2.35
			Base 14.321124	36,948.50	16.458481	42,462.88	5,514.38	0.05
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK	5,662.000	Local 38.466210	217,795.68	43.380000	245,617.56	27,821.88	10.66
			Base 28.626383	162,082.58	34.079661	192,959.04	30,876.46	0.22
067901959	BARRICK GOLD CORP COMMON STOCK	3,573.000	Local 19.529244	69,777.99	29.000000	103,617.00	33,839.01	4.50
			Base 14.412592	51,496.19	22.782622	81,402.31	29,906.12	0.09
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	1,704.000	Local 44.022001	75,013.49	52.620000	89,664.48	14,650.99	3.89
			Base 32.268281	54,985.15	41.338675	70,441.10	15,455.95	0.08
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK	1,377.000	Local 109.817153	151,218.22	139.940000	192,697.38	41,479.16	8.36
			Base 81.465338	112,177.77	109.937937	151,384.54	39,206.77	0.17
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK	1,851.000	Local 41.501756	76,819.75	30.590000	56,622.09	-20,197.66	2.46
			Base 30.158974	55,824.26	24.031739	44,482.75	-11,341.51	0.05
290876952	EMERA INC COMMON STOCK	888.000	Local 55.075135	48,906.72	54.100000	48,040.80	-865.92	2.09
			Base 41.758390	37,081.45	42.501375	37,741.22	659.77	0.04
291843951	EMPIRE CO LTD A COMMON STOCK	2,233.000	Local 34.410031	76,837.60	34.790000	77,686.07	848.47	3.37
			Base 26.089946	58,258.85	27.331291	61,030.77	2,771.92	0.07
29250N956	ENBRIDGE INC COMMON STOCK	4,438.000	Local 44.108531	195,753.66	40.710000	180,670.98	-15,082.68	7.84
			Base 31.912114	141,625.96	31.982088	141,936.51	310.55	0.16
33767E970	FIRSTSERVICE CORP COMMON STOCK	533.000	Local 167.573752	89,316.81	174.220000	92,859.26	3,542.45	4.03
			Base 131.574859	70,129.40	136.868568	72,950.95	2,821.55	0.08
349553958	FORTIS INC COMMON STOCK							

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	918.000	Local		53.355370	48,980.23	52.000000	47,736.00	-1,244.23	2.07
		Base		40.454444	37,137.18	40.851599	37,501.77	364.59	0.04
351858956	FRANCO NEVADA CORP COMMON STOCK								
	416.000	Local		89.882356	37,391.06	159.600000	66,393.60	29,002.54	2.88
		Base		65.316707	27,171.75	125.382984	52,159.32	24,987.57	0.06
448811950	HYDRO ONE LTD COMMON STOCK								
	1,884.000	Local		26.088089	49,149.96	28.650000	53,976.60	4,826.64	2.34
		Base		19.780186	37,265.87	22.507660	42,404.43	5,138.56	0.05
45075E955	IA FINANCIAL CORP INC COMMON STOCK								
	1,926.000	Local		68.979548	132,854.61	55.180000	106,276.68	-26,577.93	4.61
		Base		52.300820	100,731.38	43.349831	83,491.77	-17,239.61	0.09
539481952	LOBLAW COMPANIES LTD COMMON STOCK								
	1,306.000	Local		78.479564	102,494.31	62.810000	82,029.86	-20,464.45	3.56
		Base		57.030421	74,481.73	49.344018	64,443.29	-10,038.44	0.07
59162N950	METRO INC/CN COMMON STOCK								
	2,900.000	Local		46.565514	135,039.99	56.800000	164,720.00	29,680.01	7.15
		Base		33.838759	98,132.40	44.622516	129,405.29	31,272.89	0.15
67077M959	NUTRIEN LTD COMMON STOCK								
	1,612.000	Local		55.090738	88,806.27	61.240000	98,718.88	9,912.61	4.28
		Base		40.884429	65,905.70	48.110614	77,554.31	11,648.61	0.09
706327954	PEMBINA PIPELINE CORP COMMON STOCK								
	2,245.000	Local		31.515751	70,752.86	30.100000	67,574.50	-3,178.36	2.93
		Base		23.913612	53,686.06	23.646791	53,087.05	-599.01	0.06
82509L958	SHOPIFY INC CLASS A COMMON STOCK								
	54.000	Local		1,212.385926	65,468.84	1,437.320000	77,615.28	12,146.44	3.37
		Base		888.683148	47,988.89	1,129.169613	60,975.16	12,986.27	0.07
867224958	SUNCOR ENERGY INC COMMON STOCK								
	3,759.000	Local		42.210782	158,670.33	21.350000	80,254.65	-78,415.68	3.48
		Base		31.892703	119,884.67	16.772724	63,048.67	-56,836.00	0.07
87807B909	TC ENERGY CORP COMMON STOCK								

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		2,100.000	Local 63.521605	133,395.37	51.750000	108,675.00	-24,720.37	4.72
			Base 46.160600	96,937.26	40.655197	85,375.91	-11,561.35	0.10
961148954	WESTON (GEORGE) LTD COMMON STOCK	830.000	Local 102.621386	85,175.75	95.080000	78,916.40	-6,259.35	3.43
			Base 76.961241	63,877.83	74.695577	61,997.33	-1,880.50	0.07
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK	1,305.000	Local 36.748858	47,957.26	53.160000	69,373.80	21,416.54	3.01
			Base 27.863264	36,361.56	41.762904	54,500.59	18,139.03	0.06
CANADIAN DOLLAR Total		46,722.000	Local	2,243,717.95		2,300,050.39	56,332.44	99.83
			Base	1,668,336.07		1,806,937.23	138,601.16	2.04
CHILEAN PESO							Exchange Rate:	710.500000
229945902	ENEL AMERICAS SA COMMON STOCK	340,097.000	Local 134.929120	45,888,989.00	116.010000	39,454,652.97	-6,434,336.03	42.20
			Base 0.199857	67,970.60	0.163279	55,530.83	-12,439.77	0.06
BYMLZD909	ENEL CHILE SA COMMON STOCK	978,198.000	Local 62.482988	61,120,734.00	55.200000	53,996,529.60	-7,124,204.40	57.75
			Base 0.077263	75,579.00	0.077692	75,997.93	418.93	0.09
CHILEAN PESO Total		1,318,295.000	Local	107,009,723.00		93,451,182.57	-13,558,540.43	99.94
			Base	143,549.60		131,528.76	-12,020.84	0.15
COLOMBIAN PESO							Exchange Rate:	3,415.500000
220570907	INTERCONEXION ELECTRICA SA COMMON STOCK COP32.8	6,896.000	Local 18,816.988963	129,761,955.89	25,700.000000	177,227,200.00	47,465,244.11	97.70
			Base 5.042741	34,774.74	7.524521	51,889.09	17,114.35	0.06
COLOMBIAN PESO Total		6,896.000	Local	129,761,955.89		177,227,200.00	47,465,244.11	97.70

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		Base		34,774.74		51,889.09	17,114.35	0.06
CZECH KORUNA							Exchange Rate:	21.477500
562403907	CEZ AS COMMON STOCK CZK100.							
		2,593.000	Local 429.157721	1,112,805.97	515.000000	1,335,395.00	222,589.03	99.58
			Base 17.550023	45,507.21	23.978582	62,176.46	16,669.25	0.07
CZECH KORUNA Total								
		2,593.000	Local	1,112,805.97		1,335,395.00	222,589.03	99.58
			Base	45,507.21		62,176.46	16,669.25	0.07
DANISH KRONE							Exchange Rate:	6.092400
416921005	CARLSBERG AS B COMMON STOCK DKK20.							
		431.000	Local 872.283712	375,954.28	975.200000	420,311.20	44,356.92	4.81
			Base 131.298817	56,589.79	160.068282	68,989.43	12,399.64	0.08
450109905	GN STORE NORD A/S COMMON STOCK DKK4.							
		745.000	Local 357.439168	266,292.18	487.200000	362,964.00	96,671.82	4.16
			Base 53.802846	40,083.12	79.968485	59,576.52	19,493.40	0.07
458882909	DANSKE BANK A/S COMMON STOCK DKK10.							
		2,697.000	Local 253.267023	683,061.16	100.650000	271,453.05	-411,608.11	3.11
			Base 37.358324	100,755.40	16.520583	44,556.01	-56,199.39	0.05
459573903	GENMAB A/S COMMON STOCK DKK1.0							
		222.000	Local 2,238.406937	496,926.34	2,463.000000	546,786.00	49,859.66	6.26
			Base 347.720315	77,193.91	404.274178	89,748.87	12,554.96	0.10
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2							
		2,943.000	Local 283.680027	834,870.32	426.650000	1,255,630.95	420,760.63	14.37
			Base 41.844414	123,148.11	70.029873	206,097.92	82,949.81	0.23
B1WT5G909	DSV PANALPINA A/S COMMON STOCK DKK1.0							
		179.000	Local 795.597598	142,411.97	1,020.000000	182,580.00	40,168.03	2.09
			Base 119.755810	21,436.29	167.421706	29,968.49	8,532.20	0.03
B44XTX902	PANDORA A/S COMMON STOCK DKK.01							

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		338.000	Local Base	635.717692 103.557337	214,872.58 35,002.38	681.000000 111.778609	230,178.00 37,781.17	15,305.42 2,778.79	2.64 0.04
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.	628.000	Local Base	456.697675 67.365494	286,806.14 42,305.53	626.400000 102.816624	393,379.20 64,568.84	106,573.06 22,263.31	4.50 0.07
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0	1,599.000	Local Base	294.871807 43.495266	471,500.02 69,548.93	349.500000 57.366555	558,850.50 91,729.12	87,350.48 22,180.19	6.40 0.10
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0	3,628.000	Local Base	578.099184 88.858848	2,097,343.84 322,379.90	1,243.500000 204.106756	4,511,418.00 740,499.31	2,414,074.16 418,119.41	51.65 0.84
DANISH KRONE Total		13,410.000	Local Base		5,870,038.83 888,443.36		8,733,550.90 1,433,515.68	2,863,512.07 545,072.32	99.98 1.62
EURO CURRENCY							Exchange Rate:	0.818565	
AUSTRIA									
466160009	VERBUND AG COMMON STOCK	956.000	Local Base	59.517950 72.174467	56,899.16 68,998.79	69.850000 85.332258	66,776.60 81,577.64	9,877.44 12,578.85	0.65 0.09
AUSTRIA Total		956.000	Local Base		56,899.16 68,998.79		66,776.60 81,577.64	9,877.44 12,578.85	0.65 0.09
BELGIUM									
559699905	UCB SA COMMON STOCK	458.000	Local Base	73.658537 80.788712	33,735.61 37,001.23	84.480000 103.204999	38,691.84 47,267.89	4,956.23 10,266.66	0.38 0.05
ACI009ZR8	COLRUYT SA COMMON STOCK	392.000	Local Base	48.758903 54.714821	19,113.49 21,448.21	48.470000 59.213380	19,000.24 23,211.64	-113.25 1,763.43	0.19 0.03

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ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK		3,972.000	Local	60.604028	240,719.20	57.010000	226,443.72	-14,275.48	2.22
				Base	67.575788	268,411.03	69.646271	276,634.99	8,223.96	0.31
B00D9P907	PROXIMUS COMMON STOCK		1,137.000	Local	28.618399	32,539.12	16.210000	18,430.77	-14,108.35	0.18
				Base	31.388672	35,688.92	19.802948	22,515.95	-13,172.97	0.03
BNHKYX908	ARGENX SE COMMON STOCK		259.000	Local	225.112510	58,304.14	242.000000	62,678.00	4,373.86	0.61
				Base	272.982780	70,702.54	295.639320	76,570.58	5,868.04	0.09
BELGIUM Total			6,218.000	Local		384,411.56		365,244.57	-19,166.99	3.58
				Base		433,251.93		446,201.05	12,949.12	0.50
FINLAND										
449000900	KESKO OYJ B SHS COMMON STOCK		2,367.000	Local	20.350870	48,170.51	21.040000	49,801.68	1,631.17	0.49
				Base	24.678492	58,413.99	25.703518	60,840.23	2,426.24	0.07
505125906	UPM KYMMENE OYJ COMMON STOCK		2,776.000	Local	22.935054	63,667.71	30.470000	84,584.72	20,917.01	0.83
				Base	25.871873	71,820.32	37.223678	103,332.93	31,512.61	0.12
557955903	FORTUM OYJ COMMON STOCK EUR3.4		3,278.000	Local	16.540009	54,218.15	19.700000	64,576.60	10,358.45	0.63
				Base	18.560381	60,840.93	24.066507	78,890.01	18,049.08	0.09
570151902	ELISA OYJ COMMON STOCK		1,562.000	Local	53.560262	83,661.13	44.870000	70,086.94	-13,574.19	0.69
				Base	58.712330	91,708.66	54.815439	85,621.72	-6,086.94	0.10
590294906	NOKIA OYJ COMMON STOCK		10,593.000	Local	4.467859	47,328.03	3.151000	33,378.54	-13,949.49	0.33
				Base	5.039966	53,388.36	3.849419	40,776.90	-12,611.46	0.05
B06YV4907	NESTE OYJ COMMON STOCK		1,495.000	Local	12.693993	18,977.52	59.160000	88,444.20	69,466.68	0.87

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		Base	13.922783	20,814.56	72.272819	108,047.86	87,233.30	0.12
FINLAND Total								
		22,071.000 Local		316,023.05		390,872.68	74,849.63	3.83
		Base		356,986.82		477,509.65	120,522.83	0.54
FRANCE								
401225909	AIRBUS SE COMMON STOCK EUR1.0							
		706.000 Local	122.450397	86,449.98	89.780000	63,384.68	-23,065.30	0.62
		Base	138.130099	97,519.85	109.679744	77,433.90	-20,085.95	0.09
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0							
		4,498.000 Local	20.622370	92,759.42	20.010000	90,004.98	-2,754.44	0.88
		Base	23.196574	104,338.19	24.445218	109,954.59	5,616.40	0.12
405780909	L OREAL COMMON STOCK EUR.2							
		1,149.000 Local	252.282071	289,872.10	310.800000	357,109.20	67,237.10	3.50
		Base	282.852080	324,997.04	379.688846	436,262.48	111,265.44	0.49
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3							
		242.000 Local	249.219215	60,311.05	510.900000	123,637.80	63,326.75	1.21
		Base	282.078843	68,263.08	624.141027	151,042.13	82,779.05	0.17
416343002	CAPGEMINI SE COMMON STOCK EUR8.0							
		576.000 Local	99.948594	57,570.39	126.800000	73,036.80	15,466.41	0.72
		Base	112.746962	64,942.25	154.905230	89,225.41	24,283.16	0.10
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4							
		1,985.000 Local	50.175003	99,597.38	40.760000	80,908.60	-18,688.78	0.79
		Base	56.599879	112,350.76	49.794457	98,842.00	-13,508.76	0.11
457270007	BOLLORE COMMON STOCK EUR.16							
		18,314.000 Local	2.842861	52,064.16	3.382000	61,937.95	9,873.79	0.61
		Base	3.190118	58,423.83	4.131621	75,666.50	17,242.67	0.09
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55							
		1,007.000 Local	130.712890	131,627.88	156.800000	157,897.60	26,269.72	1.55
		Base	145.429821	146,447.83	191.554733	192,895.62	46,447.79	0.22
474171006	REMY COINTREAU COMMON STOCK EUR1.6							

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		176.000	Local 120.995284	21,295.17	152.300000	26,804.80	5,509.63	0.26
			Base 135.774943	23,896.39	186.057308	32,746.09	8,849.70	0.04
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	780.000	Local 74.271218	57,931.55	118.300000	92,274.00	34,342.45	0.91
			Base 83.781615	65,349.66	144.521205	112,726.54	47,376.88	0.13
483477907	VIVENDI COMMON STOCK EUR5.5	8,713.000	Local 23.791718	207,297.24	26.380000	229,848.94	22,551.70	2.25
			Base 26.770585	233,252.11	32.227129	280,794.98	47,542.87	0.32
517617908	ORANGE COMMON STOCK EUR4.0	21,320.000	Local 11.875685	253,189.60	9.734000	207,528.88	-45,660.72	2.04
			Base 13.194653	281,310.00	11.891542	253,527.67	-27,782.33	0.29
533004909	DASSAULT SYSTEMES SE COMMON STOCK EUR.5	332.000	Local 84.025482	27,896.46	166.150000	55,161.80	27,265.34	0.54
			Base 92.159187	30,596.85	202.977161	67,388.42	36,791.57	0.08
550507909	KERING COMMON STOCK EUR4.0	92.000	Local 288.408152	26,533.55	594.400000	54,684.80	28,151.25	0.54
			Base 316.326087	29,102.00	726.148809	66,805.69	37,703.69	0.08
564156909	CARREFOUR SA COMMON STOCK EUR2.5	4,195.000	Local 21.655528	90,844.94	14.030000	58,855.85	-31,989.09	0.58
			Base 23.751790	99,638.76	17.139751	71,901.25	-27,737.51	0.08
567173901	SANOFI COMMON STOCK EUR2.0	2,918.000	Local 82.891008	241,875.96	78.700000	229,646.60	-12,229.36	2.25
			Base 92.153074	268,902.67	96.143862	280,547.79	11,645.12	0.32
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04	1,175.000	Local 23.641813	27,779.13	30.280000	35,579.00	7,799.87	0.35
			Base 26.529677	31,172.37	36.991565	43,465.09	12,292.72	0.05
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18	286.000	Local 119.910594	34,294.43	127.550000	36,479.30	2,184.87	0.36
			Base 131.518007	37,614.15	155.821468	44,564.94	6,950.79	0.05
730968906	BNP PARIBAS COMMON STOCK EUR2.0							

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		1,575.000	Local 66.153663	104,192.02	43.105000	67,890.38	-36,301.64	0.67
			Base 72.557359	114,277.84	52.659227	82,938.29	-31,339.55	0.09
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0							
		1,165.000	Local 51.125897	59,561.67	37.500000	43,687.50	-15,874.17	0.43
			Base 56.074901	65,327.26	45.811878	53,370.84	-11,956.42	0.06
775943905	ILIAD SA COMMON STOCK							
		259.000	Local 176.994131	45,841.48	168.100000	43,537.90	-2,303.58	0.43
			Base 214.632008	55,589.69	205.359379	53,188.08	-2,401.61	0.06
B058TZ909	SAFRAN SA COMMON STOCK EUR.2							
		490.000	Local 124.570531	61,039.56	115.950000	56,815.50	-4,224.06	0.56
			Base 140.521714	68,855.64	141.650327	69,408.66	553.02	0.08
B0C2CQ902	ENGIE COMMON STOCK EUR1.0							
		12,766.000	Local 11.729516	149,739.00	12.520000	159,830.32	10,091.32	1.57
			Base 13.113722	167,409.78	15.295059	195,256.72	27,846.94	0.22
B0NJJ1901	EDF COMMON STOCK EUR.5							
		4,846.000	Local 11.266597	54,597.93	12.895000	62,489.17	7,891.24	0.61
			Base 13.282198	64,365.53	15.753178	76,339.90	11,974.37	0.09
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0							
		809.000	Local 60.779716	49,170.79	73.000000	59,057.00	9,886.21	0.58
			Base 66.663214	53,930.54	89.180456	72,146.99	18,216.45	0.08
B15C55900	TOTAL SE COMMON STOCK EUR2.5							
		7,348.000	Local 45.013779	330,761.25	35.300000	259,384.40	-71,376.85	2.54
			Base 49.843532	366,250.27	43.124248	316,876.97	-49,373.30	0.36
B1L3CS904	UBISOFT ENTERTAINMENT COMMON STOCK EUR.0775							
		1,036.000	Local 68.586766	71,055.89	78.840000	81,678.24	10,622.35	0.80
			Base 75.370473	78,083.81	96.314893	99,782.23	21,698.42	0.11
B1XH02900	VINCI SA COMMON STOCK EUR2.5							
		883.000	Local 90.234723	79,677.26	81.360000	71,840.88	-7,836.38	0.70
			Base 101.789219	89,879.88	99.393451	87,764.42	-2,115.46	0.10
B1Y9TB906	DANONE COMMON STOCK EUR.25							

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		2,926.000	Local 64.325253 Base 71.569255	188,215.69 209,411.64	53.760000 65.675908	157,301.76 192,167.71	-30,913.93 -17,243.93	1.54 0.22
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5	878.000	Local 104.776674 Base 117.635843	91,993.92 103,284.27	134.250000 164.006524	117,871.50 143,997.73	25,877.58 40,713.46	1.16 0.16
B3B8D0900	SUEZ COMMON STOCK EUR4.0	6,084.000	Local 15.324384 Base 18.177788	93,233.55 110,593.66	16.220000 19.815164	98,682.48 120,555.46	5,448.93 9,961.80	0.97 0.14
BNDPYV905	EUROFINS SCIENTIFIC COMMON STOCK EUR.1	340.000	Local 55.847912 Base 62.669765	18,988.29 21,307.72	68.630000 83.841845	23,334.20 28,506.23	4,345.91 7,198.51	0.23 0.03
BNFWR4906	WORLDLINE SA COMMON STOCK EUR.68	363.000	Local 70.184766 Base 78.757879	25,477.07 28,589.11	79.100000 96.632522	28,713.30 35,077.61	3,236.23 6,488.50	0.28 0.04
BYZ2QP900	SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2	108.000	Local 293.259815 Base 355.621667	31,672.06 38,407.14	291.200000 355.744504	31,449.60 38,420.41	-222.46 13.27	0.31 0.04
FRANCE Total		110,340.000	Local Base	3,314,407.82 3,713,681.57		3,398,345.71 4,151,589.34	83,937.89 437,907.77	33.33 4.70
GERMANY								
403197908	ADIDAS AG COMMON STOCK	268.000	Local 252.276082 Base 283.161306	67,609.99 75,887.23	297.900000 363.929560	79,837.20 97,533.12	12,227.21 21,645.89	0.78 0.11
435209903	FRESENIUS SE + CO KGAA COMMON STOCK	1,664.000	Local 78.318858 Base 85.900150	130,322.58 142,937.85	37.840000 46.227239	62,965.76 76,922.13	-67,356.82 -66,015.72	0.62 0.09
435413901	UNITED INTERNET AG REG SHARE COMMON STOCK	1,166.000	Local 36.855429 Base 41.357341	42,973.43 48,222.66	34.430000 42.061412	40,145.38 49,043.61	-2,828.05 820.95	0.39 0.06

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474184900	MERCK KGAA COMMON STOCK	664.000	91.059864	60,463.75	140.350000	93,192.40	32,728.65	0.91
			102.720030	68,206.10	171.458589	113,848.50	45,642.40	0.13
476896907	RWE AG COMMON STOCK	4,038.000	27.938088	112,814.00	34.570000	139,593.66	26,779.66	1.37
			31.409126	126,830.05	42.232443	170,534.61	43,704.56	0.19
484628904	SAP SE COMMON STOCK	1,999.000	100.780255	201,459.73	107.220000	214,332.78	12,873.05	2.10
			111.873722	223,635.57	130.985322	261,839.66	38,204.09	0.30
494290901	E.ON SE COMMON STOCK	14,556.000	8.632681	125,657.30	9.064000	131,935.58	6,278.28	1.29
			9.614231	139,944.75	11.073036	161,179.11	21,234.36	0.18
500246905	HENKEL AG + CO KGAA COMMON STOCK	597.000	74.775461	44,640.95	78.850000	47,073.45	2,432.50	0.46
			87.258325	52,093.22	96.327109	57,507.28	5,414.06	0.07
506921907	BAYER AG REG COMMON STOCK	2,728.000	78.346727	213,729.87	48.155000	131,366.84	-82,363.03	1.29
			86.898526	237,059.18	58.828560	160,484.31	-76,574.87	0.18
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE	1,067.000	114.610094	122,288.97	92.300000	98,484.10	-23,804.87	0.97
			128.991331	137,633.75	112.758303	120,313.11	-17,320.64	0.14
510740905	BEIERSDORF AG COMMON STOCK	390.000	99.329641	38,738.56	94.440000	36,831.60	-1,906.96	0.36
			111.462821	43,470.50	115.372634	44,995.33	1,524.83	0.05
512067901	HEIDELBERGCEMENT AG COMMON STOCK	643.000	88.348134	56,807.85	61.220000	39,364.46	-17,443.39	0.39
			96.900264	62,306.87	74.789418	48,089.60	-14,217.27	0.05
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK	506.000	83.999506	42,503.75	68.200000	34,509.20	-7,994.55	0.34
			92.130692	46,618.13	83.316536	42,158.17	-4,459.96	0.05

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523148906	ALLIANZ SE REG COMMON STOCK							
		516.000	Local 172.400019	88,958.41	200.700000	103,561.20	14,602.79	1.02
			Base 189.088391	97,569.61	245.185172	126,515.55	28,945.94	0.14
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK							
		309.000	Local 179.374628	55,426.76	242.800000	75,025.20	19,598.44	0.74
			Base 196.738155	60,792.09	296.616640	91,654.54	30,862.45	0.10
549716900	VOLKSWAGEN AG PREF PREFERENCE							
		390.000	Local 141.352667	55,127.54	152.420000	59,443.80	4,316.26	0.58
			Base 159.452795	62,186.59	186.203906	72,619.52	10,432.93	0.08
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK NPV							
		1,011.000	Local 67.782245	68,527.85	57.790000	58,425.69	-10,102.16	0.57
			Base 74.343591	75,161.37	70.599158	71,375.75	-3,785.62	0.08
572797900	SIEMENS AG REG COMMON STOCK NPV							
		960.000	Local 110.676719	106,249.65	117.520000	112,819.20	6,569.55	1.11
			Base 123.943188	118,985.46	143.568318	137,825.59	18,840.13	0.16
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK							
		33,834.000	Local 14.694115	497,160.67	14.955000	505,987.47	8,826.80	4.96
			Base 16.754010	566,855.16	18.269777	618,139.63	51,284.47	0.70
584332902	SARTORIUS AG VORZUG PREFERENCE							
		93.000	Local 296.530968	27,577.38	343.600000	31,954.80	4,377.42	0.31
			Base 332.752366	30,945.97	419.758968	39,037.58	8,091.61	0.04
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK							
		2,049.000	Local 18.664080	38,242.70	31.390000	64,318.11	26,075.41	0.63
			Base 20.470766	41,944.60	38.347596	78,574.22	36,629.62	0.09
ACI0054Q2	BASF SE COMMON STOCK NPV							
		1,444.000	Local 72.727812	105,018.96	64.720000	93,455.68	-11,563.28	0.92
			Base 80.938463	116,875.14	79.065193	114,170.14	-2,705.00	0.13
ACI0PJNK7	UNIPER SE COMMON STOCK							
		1,422.000	Local 28.431322	40,429.34	28.240000	40,157.28	-272.06	0.39
			Base 31.904226	45,367.81	34.499398	49,058.14	3,690.33	0.06

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B1JB4K905	SYMRISE AG COMMON STOCK								
	369.000	Local	89.210434	32,918.65	108.400000	39,999.60	7,080.95	0.39	
		Base	100.633767	37,133.86	132.426869	48,865.51	11,731.65	0.06	
B7VG6L903	TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK								
	15,081.000	Local	2.605238	39,289.59	2.255000	34,007.66	-5,281.93	0.33	
		Base	2.923469	44,088.84	2.754821	41,545.46	-2,543.38	0.05	
BYT934904	SCOUT24 AG COMMON STOCK								
	1,510.000	Local	69.373808	104,754.45	67.050000	101,245.50	-3,508.95	0.99	
		Base	77.847861	117,550.27	81.911638	123,686.57	6,136.30	0.14	
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01								
	1,226.000	Local	28.887153	35,415.65	42.450000	52,043.70	16,628.05	0.51	
		Base	31.683434	38,843.89	51.859046	63,579.19	24,735.30	0.07	
GERMANY Total									
	90,500.000	Local		2,555,108.33		2,522,077.30	-33,031.03	24.74	
		Base		2,859,146.52		3,081,095.93	221,949.41	3.48	
ITALY									
714456902	ENEL SPA COMMON STOCK EUR1.								
	53,292.000	Local	6.296287	335,541.72	8.276000	441,044.59	105,502.87	4.33	
		Base	7.033910	374,851.15	10.110376	538,802.16	163,951.01	0.61	
714505906	ENI SPA COMMON STOCK								
	10,957.000	Local	12.878114	141,105.49	8.548000	93,660.44	-47,445.05	0.92	
		Base	14.098119	154,473.09	10.442665	114,420.28	-40,052.81	0.13	
725147904	SNAM SPA COMMON STOCK								
	25,251.000	Local	4.145096	104,667.81	4.601000	116,179.85	11,512.04	1.14	
		Base	4.546342	114,799.68	5.620812	141,931.12	27,131.44	0.16	
763439908	TELECOM ITALIA SPA COMMON STOCK								
	118,763.000	Local	0.862855	102,475.29	0.377400	44,821.16	-57,654.13	0.44	
		Base	0.946380	112,394.93	0.461051	54,755.77	-57,639.16	0.06	
763440906	TELECOM ITALIA RSP COMMON STOCK								
	22,192.000	Local	0.431847	9,583.54	0.423800	9,404.97	-178.57	0.09	

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		Base	0.523679	11,621.48	0.517735	11,489.58	-131.90	0.01
ACI0CV4K5	INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV							
		5,167.000 Local	9.370910	48,419.49	9.930000	51,308.31	2,888.82	0.50
		Base	10.831982	55,968.85	12.130985	62,680.80	6,711.95	0.07
ACI19ZTM7	NEXI SPA COMMON STOCK							
		1,300.000 Local	14.826677	19,274.68	16.340000	21,242.00	1,967.32	0.21
		Base	16.637762	21,629.09	19.961762	25,950.29	4,321.20	0.03
B01BN5908	TERNA SPA COMMON STOCK EUR.22							
		11,656.000 Local	5.100220	59,448.16	6.250000	72,850.00	13,401.84	0.71
		Base	5.635758	65,690.40	7.635313	88,997.21	23,306.81	0.10
B07DRZ908	RECORDATI INDUSTRIA CHIMICA COMMON STOCK EUR.125							
		593.000 Local	44.146121	26,178.65	45.330000	26,880.69	702.04	0.26
		Base	53.533811	31,745.55	55.377398	32,838.80	1,093.25	0.04
BMQ5W1905	DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01							
		3,891.000 Local	7.630224	29,689.20	9.340000	36,341.94	6,652.74	0.36
		Base	8.562259	33,315.75	11.410212	44,397.13	11,081.38	0.05
ITALY Total		253,062.000 Local		876,384.03		913,733.95	37,349.92	8.96
		Base		976,489.97		1,116,263.14	139,773.17	1.26
NETHERLANDS (THE)								
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04							
		36,544.000 Local	2.728752	99,719.53	2.487000	90,884.93	-8,834.60	0.89
		Base	2.992897	109,372.41	3.038244	111,029.58	1,657.17	0.13
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2							
		2,901.000 Local	32.006873	92,851.94	43.780000	127,005.78	34,153.84	1.25
		Base	35.105147	101,840.03	53.483841	155,156.62	53,316.59	0.18
779255900	HEINEKEN NV COMMON STOCK EUR1.6							
		1,141.000 Local	83.130762	94,852.20	91.220000	104,082.02	9,229.82	1.02
		Base	92.560140	105,611.12	111.438921	127,151.81	21,540.69	0.14
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09							

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		842.000	Local 138.819252	116,885.81	397.550000	334,737.10	217,851.29	3.28
			Base 153.947078	129,623.44	485.666990	408,931.61	279,308.17	0.46
B0CCH4904	HEINEKEN HOLDING NV COMMON STOCK EUR1.6	695.000	Local 73.256676	50,913.39	77.050000	53,549.75	2,636.36	0.53
			Base 82.205022	57,132.49	94.128139	65,419.06	8,286.57	0.07
B0HZL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5	422.000	Local 106.137512	44,790.03	140.800000	59,417.60	14,627.57	0.58
			Base 119.728341	50,525.36	172.008332	72,587.52	22,062.16	0.08
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	5,660.000	Local 22.243021	125,895.50	23.110000	130,802.60	4,907.10	1.28
			Base 25.234942	142,829.77	28.232333	159,795.01	16,965.24	0.18
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5	672.000	Local 81.758557	54,941.75	87.860000	59,041.92	4,100.17	0.58
			Base 92.227693	61,977.01	107.334176	72,128.57	10,151.56	0.08
BYT341902	ALTICE EUROPE NV COMMON STOCK EUR.01	10,794.000	Local 3.630479	39,187.39	5.328000	57,510.43	18,323.04	0.56
			Base 4.073944	43,974.15	6.508952	70,257.62	26,283.47	0.08
BZ1HM4902	ADYEN NV COMMON STOCK EUR.01	24.000	Local 1,260.129583	30,243.11	1,905.000000	45,720.00	15,476.89	0.45
			Base 1,414.055000	33,937.32	2,327.243408	55,853.84	21,916.52	0.06
BZ5739900	ING GROEP NV COMMON STOCK EUR.01	4,893.000	Local 9.938907	48,631.07	7.641000	37,387.41	-11,243.66	0.37
			Base 11.211580	54,858.26	9.334628	45,674.33	-9,183.93	0.05
NETHERLANDS (THE) Total		64,588.000	Local	798,911.72		1,100,139.54	301,227.82	10.79
			Base	891,681.36		1,343,985.57	452,304.21	1.52
PORTUGAL								
410359905	EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.	20,270.000	Local 4.389272	88,970.54	5.156000	104,512.12	15,541.58	1.03
			Base 5.110915	103,598.25	6.298828	127,677.24	24,078.99	0.14

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B1Y1SQ901	JERONIMO MARTINS COMMON STOCK EUR1.							
		1,245.000	Local 15.727382	19,580.59	13.820000	17,205.90	-2,374.69	0.17
			Base 17.648490	21,972.37	16.883204	21,019.59	-952.78	0.02
PORTUGAL Total		21,515.000	Local	108,551.13		121,718.02	13,166.89	1.19
			Base	125,570.62		148,696.83	23,126.21	0.17
SPAIN								
527178909	ENDESA SA COMMON STOCK EUR1.2							
		1,818.000	Local 22.321342	40,580.20	22.350000	40,632.30	52.10	0.40
			Base 24.482057	44,508.38	27.303879	49,638.45	5,130.07	0.06
566935904	REPSOL SA COMMON STOCK EUR1.							
		8,325.000	Local 13.111957	109,157.04	8.250000	68,681.25	-40,475.79	0.67
			Base 14.445407	120,258.01	10.078613	83,904.45	-36,353.56	0.09
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5							
		26,853.000	Local 3.796511	101,947.70	2.538000	68,152.91	-33,794.79	0.67
			Base 4.282652	115,002.05	3.100548	83,259.01	-31,743.04	0.09
573252905	TELEFONICA SA COMMON STOCK EUR1.							
		52,300.000	Local 5.940713	310,699.30	3.245000	169,713.50	-140,985.80	1.66
			Base 6.592151	344,769.51	3.964255	207,330.51	-137,439.00	0.23
738307909	ENAGAS SA COMMON STOCK EUR1.5							
		1,856.000	Local 24.866616	46,152.44	17.965000	33,343.04	-12,809.40	0.33
			Base 27.273707	50,620.00	21.946944	40,733.53	-9,886.47	0.05
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03							
		2,578.000	Local 25.056835	64,596.52	26.040000	67,131.12	2,534.60	0.66
			Base 28.265345	72,868.06	31.811768	82,010.74	9,142.68	0.09
B288C9908	IBERDROLA SA COMMON STOCK EUR.75							
		35,470.000	Local 8.684613	308,043.23	11.700000	414,999.00	106,955.77	4.07
			Base 9.691937	343,773.01	14.293306	506,983.56	163,210.55	0.57
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01							
		1,290.000	Local 63.499659	81,914.56	59.560000	76,832.40	-5,082.16	0.75

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	71.139078	91,769.41	72.761479	93,862.31	2,092.90	0.11
BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5							
		3,168.000 Local	17.901907	56,713.24	16.775000	53,143.20	-3,570.04	0.52
		Base	19.858551	62,911.89	20.493180	64,922.39	2,010.50	0.07
BX90C0905	CELLNEX TELECOM SA COMMON STOCK EUR.25							
		3,428.000 Local	46.127173	158,123.95	49.120000	168,383.36	10,259.41	1.65
		Base	52.786036	180,950.53	60.007452	205,705.55	24,755.02	0.23
BYY3DX906	GRIFOLS SA COMMON STOCK EUR.25							
		1,066.000 Local	27.613799	29,436.31	23.880000	25,456.08	-3,980.23	0.25
		Base	30.986839	33,031.97	29.173004	31,098.42	-1,933.55	0.04
SPAIN Total								
		138,152.000 Local		1,307,364.49		1,186,468.16	-120,896.33	11.64
		Base		1,460,462.82		1,449,448.92	-11,013.90	1.64
UNITED KINGDOM								
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125							
		738.000 Local	87.806111	64,800.91	118.400000	87,379.20	22,578.29	0.86
		Base	97.023347	71,603.23	144.643370	106,746.81	35,143.58	0.12
UNITED KINGDOM Total								
		738.000 Local		64,800.91		87,379.20	22,578.29	0.86
		Base		71,603.23		106,746.81	35,143.58	0.12
EURO CURRENCY Total								
		708,140.000 Local		9,782,862.20		10,152,755.73	369,893.53	99.58
		Base		10,957,873.63		12,403,114.88	1,445,241.25	14.03
HONG KONG DOLLAR							Exchange Rate:	7.752450
607355906	CHINA MOBILE LTD COMMON STOCK							
		11,500.000 Local	77.241013	888,271.65	44.200000	508,300.00	-379,971.65	1.33
		Base	9.892635	113,765.30	5.701423	65,566.37	-48,198.93	0.07
609701909	CLP HOLDINGS LTD COMMON STOCK							
		32,500.000 Local	78.218609	2,542,104.78	71.700000	2,330,250.00	-211,854.78	6.08

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		Base	10.050134	326,629.36	9.248689	300,582.40	-26,046.96	0.34
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1							
		6,500.000 Local	81.929046	532,538.80	54.900000	356,850.00	-175,688.80	0.93
		Base	10.496995	68,230.47	7.081632	46,030.61	-22,199.86	0.05
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK							
		53,760.000 Local	5.809778	312,333.69	7.930000	426,316.80	113,983.11	1.11
		Base	0.746360	40,124.32	1.022902	54,991.24	14,866.92	0.06
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK							
		34,000.000 Local	22.435325	762,801.04	16.860000	573,240.00	-189,561.04	1.50
		Base	2.882181	97,994.14	2.174796	73,943.08	-24,051.06	0.08
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1							
		24,000.000 Local	20.532329	492,775.89	32.000000	768,000.00	275,224.11	2.00
		Base	2.637710	63,305.03	4.127727	99,065.46	35,760.43	0.11
619615008	CITIC LTD COMMON STOCK							
		56,000.000 Local	11.316810	633,741.37	5.490000	307,440.00	-326,301.37	0.80
		Base	1.453827	81,414.33	0.708163	39,657.14	-41,757.19	0.04
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK							
		1,700.000 Local	219.195153	372,631.76	425.000000	722,500.00	349,868.24	1.89
		Base	27.990206	47,583.35	54.821379	93,196.34	45,612.99	0.11
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0							
		98,000.000 Local	6.159699	603,650.46	3.470000	340,060.00	-263,590.46	0.89
		Base	0.791313	77,548.67	0.447600	43,864.84	-33,683.83	0.05
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1							
		5,100.000 Local	41.858061	213,476.11	113.800000	580,380.00	366,903.89	1.51
		Base	5.377345	27,424.46	14.679230	74,864.08	47,439.62	0.08
640837001	HANG SENG BANK LTD COMMON STOCK							
		3,200.000 Local	195.307581	624,984.26	133.700000	427,840.00	-197,144.26	1.12
		Base	24.882166	79,622.93	17.246161	55,187.71	-24,435.22	0.06
643532005	POWER ASSETS HOLDINGS LTD COMMON STOCK							
		28,000.000 Local	53.105094	1,486,942.62	42.000000	1,176,000.00	-310,942.62	3.07

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		Base	6.812188	190,741.26	5.417642	151,693.98	-39,047.28	0.17
643655004	HONG KONG + CHINA GAS COMMON STOCK							
		222,537.000 Local	12.052185	2,682,057.10	11.580000	2,576,978.46	-105,078.64	6.72
		Base	1.550245	344,986.84	1.493721	332,408.27	-12,578.57	0.38
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01							
		17,200.000 Local	20.882905	359,185.97	30.800000	529,760.00	170,574.03	1.38
		Base	2.673388	45,982.28	3.972938	68,334.53	22,352.25	0.08
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK							
		10,000.000 Local	62.197957	621,979.57	60.250000	602,500.00	-19,479.57	1.57
		Base	7.924013	79,240.13	7.771737	77,717.37	-1,522.76	0.09
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1							
		10,000.000 Local	29.145902	291,459.02	41.250000	412,500.00	121,040.98	1.08
		Base	3.734261	37,342.61	5.320899	53,208.99	15,866.38	0.06
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK							
		17,000.000 Local	32.401041	550,817.69	23.500000	399,500.00	-151,317.69	1.04
		Base	4.162438	70,761.44	3.031300	51,532.10	-19,229.34	0.06
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK							
		48,000.000 Local	13.862859	665,417.21	8.350000	400,800.00	-264,617.21	1.05
		Base	1.780909	85,483.61	1.077079	51,699.79	-33,783.82	0.06
674234901	SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1							
		16,000.000 Local	16.205523	259,288.37	17.520000	280,320.00	21,031.63	0.73
		Base	2.090954	33,455.27	2.259931	36,158.89	2,703.62	0.04
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK							
		7,000.000 Local	118.987404	832,911.83	100.000000	700,000.00	-132,911.83	1.83
		Base	15.285857	107,001.00	12.899148	90,294.04	-16,706.96	0.10
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK							
		38,000.000 Local	11.478082	436,167.12	13.960000	530,480.00	94,312.88	1.38
		Base	1.474545	56,032.72	1.800721	68,427.40	12,394.68	0.08
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK							
		10,000.000 Local	25.239763	252,397.63	71.400000	714,000.00	461,602.37	1.86

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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	3.233794	32,337.94	9.209992	92,099.92	59,761.98	0.10
967JXD907	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001							
		16,000.000 Local	23.336751	373,388.01	102.800000	1,644,800.00	1,271,411.99	4.29
		Base	2.973441	47,575.05	13.260324	212,165.19	164,590.14	0.24
ACI1374F7	COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001							
		9,000.000 Local	37.258687	335,328.18	52.450000	472,050.00	136,721.82	1.23
		Base	4.807387	43,266.48	6.765603	60,890.43	17,623.95	0.07
ACI14YZ22	MEITUAN CLASS B COMMON STOCK USD.00001							
		3,500.000 Local	178.280706	623,982.47	294.600000	1,031,100.00	407,117.53	2.69
		Base	23.003071	80,510.75	38.000890	133,003.12	52,492.37	0.15
B00G0S903	CNOOC LTD COMMON STOCK							
		67,000.000 Local	8.853941	593,214.03	7.180000	481,060.00	-112,154.03	1.26
		Base	1.137432	76,207.94	0.926159	62,052.64	-14,155.30	0.07
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025							
		64,500.000 Local	2.785773	179,682.33	7.500000	483,750.00	304,067.67	1.26
		Base	0.357878	23,083.10	0.967436	62,399.63	39,316.53	0.07
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1							
		24,000.000 Local	21.483835	515,612.04	46.800000	1,123,200.00	607,587.96	2.93
		Base	2.752573	66,061.76	6.036801	144,883.23	78,821.47	0.16
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0							
		8,500.000 Local	43.218098	367,353.83	95.000000	807,500.00	440,146.17	2.11
		Base	5.552064	47,192.54	12.254191	104,160.62	56,968.08	0.12
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1							
		130,000.000 Local	5.869243	763,001.56	3.120000	405,600.00	-357,401.56	1.06
		Base	0.753999	98,019.89	0.402453	52,318.94	-45,700.95	0.06
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0							
		122,000.000 Local	6.259860	763,702.97	5.890000	718,580.00	-45,122.97	1.87
		Base	0.804180	98,110.00	0.759760	92,690.70	-5,419.30	0.10
B0PB4M906	LINK REIT REIT							
		8,500.000 Local	56.211412	477,797.00	70.600000	600,100.00	122,303.00	1.57

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		Base	7.221265	61,380.75	9.106798	77,407.79	16,027.04	0.09
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0							
		205,000.000 Local	3.705837	759,696.66	2.650000	543,250.00	-216,446.66	1.42
		Base	0.476075	97,595.33	0.341827	70,074.62	-27,520.71	0.08
B16YNS901	SHIMAO GROUP HOLDINGS LTD COMMON STOCK HKD.1							
		15,500.000 Local	32.401053	502,216.32	24.700000	382,850.00	-119,366.32	1.00
		Base	4.180619	64,799.60	3.186090	49,384.39	-15,415.21	0.06
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0							
		127,000.000 Local	5.007885	636,001.40	5.030000	638,810.00	2,808.60	1.67
		Base	0.643344	81,704.66	0.648827	82,401.05	696.39	0.09
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1							
		53,000.000 Local	6.843738	362,718.13	10.720000	568,160.00	205,441.87	1.48
		Base	0.879189	46,597.01	1.382789	73,287.80	26,690.79	0.08
B4TX8S909	AIA GROUP LTD COMMON STOCK							
		14,400.000 Local	62.579869	901,150.11	95.000000	1,368,000.00	466,849.89	3.57
		Base	7.995969	115,141.95	12.254191	176,460.34	61,318.39	0.20
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1							
		22,000.000 Local	27.793785	611,463.26	28.650000	630,300.00	18,836.74	1.64
		Base	3.558105	78,278.32	3.695606	81,303.33	3,025.01	0.09
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1							
		19,000.000 Local	30.447946	578,510.97	45.400000	862,600.00	284,089.03	2.25
		Base	3.889322	73,897.12	5.856213	111,268.05	37,370.93	0.13
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01							
		15,000.000 Local	14.202361	213,035.42	14.900000	223,500.00	10,464.58	0.58
		Base	1.821539	27,323.09	1.921973	28,829.60	1,506.51	0.03
BDRYVB900	PING AN HEALTHCARE AND TECHN COMMON STOCK USD.000005							
		2,200.000 Local	116.183295	255,603.25	94.000000	206,800.00	-48,803.25	0.54
		Base	14.990814	32,979.79	12.125199	26,675.44	-6,304.35	0.03
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1							
		11,000.000 Local	40.983414	450,817.55	40.350000	443,850.00	-6,967.55	1.16

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		Base	5.264983	57,914.81	5.204806	57,252.87	-661.94	0.06
BG0ZMJ902	XIAOMI CORP CLASS B COMMON STOCK USD.0000025							
		17,200.000 Local	27.643542	475,468.92	33.200000	571,040.00	95,571.08	1.49
		Base	3.566265	61,339.75	4.282517	73,659.29	12,319.54	0.08
BGR6KX908	INNOVENT BIOLOGICS INC COMMON STOCK USD.00001							
		5,000.000 Local	57.490520	287,452.60	82.050000	410,250.00	122,797.40	1.07
		Base	7.417844	37,089.22	10.583751	52,918.75	15,829.53	0.06
BJ3WDZ904	HK ELECTRIC INVESTMENTS SS STAPLED SECURITY HKD.0005							
		42,500.000 Local	8.192908	348,198.60	7.630000	324,275.00	-23,923.60	0.85
		Base	1.057108	44,927.11	0.984205	41,828.71	-3,098.40	0.05
BKDXJH902	BUDWEISER BREWING CO APAC LT COMMON STOCK USD.00001							
		14,500.000 Local	22.936179	332,574.60	25.600000	371,200.00	38,625.40	0.97
		Base	2.959392	42,911.19	3.302182	47,881.64	4,970.45	0.05
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001							
		64,500.000 Local	6.860807	442,522.05	6.500000	419,250.00	-23,272.05	1.09
		Base	0.881382	56,849.12	0.838445	54,079.68	-2,769.44	0.06
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002							
		8,200.000 Local	312.476065	2,562,303.73	564.000000	4,624,800.00	2,062,496.27	12.07
		Base	39.958055	327,656.05	72.751195	596,559.80	268,903.75	0.67
BN320P907	CHINA VANKE CO LTD H COMMON STOCK CNY1.0							
		22,800.000 Local	29.997238	683,937.03	26.750000	609,900.00	-74,037.03	1.59
		Base	3.831750	87,363.90	3.450522	78,671.90	-8,692.00	0.09
BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01							
		20,000.000 Local	8.653635	173,072.69	22.900000	458,000.00	284,927.31	1.19
		Base	1.108694	22,173.88	2.953905	59,078.10	36,904.22	0.07
BYVS6J903	CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0							
		16,000.000 Local	41.077227	657,235.63	41.650000	666,400.00	9,164.37	1.74
		Base	5.300082	84,801.31	5.372495	85,959.92	1,158.61	0.10
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0							
		13,500.000 Local	56.088312	757,192.21	39.800000	537,300.00	-219,892.21	1.40

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		Base	7.205451	97,273.59	5.133861	69,307.12	-27,966.47	0.08	
HONG KONG DOLLAR Total									
		1,911,297.000	Local	33,402,167.49		38,292,290.26	4,890,122.77	99.91	
			Base	4,287,032.52		4,939,379.24	652,346.72	5.59	
HUNGARIAN FORINT									
							Exchange Rate:	296.848600	
ACI06DSC4	RICHTER GEDEON NYRT COMMON STOCK HUF100.								
		1,933.000	Local	7,551.975753	14,597,969.13	7,440.000000	14,381,520.00	-216,449.13	100.00
			Base	25.865028	49,997.10	25.063281	48,447.32	-1,549.78	0.05
HUNGARIAN FORINT Total									
		1,933.000	Local	14,597,969.13		14,381,520.00	-216,449.13	100.00	
			Base	49,997.10		48,447.32	-1,549.78	0.05	
INDIAN RUPEE									
							Exchange Rate:	73.067500	
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.								
		8,727.000	Local	1,380.956519	12,051,607.54	1,981.800000	17,295,168.60	5,243,561.06	17.06
			Base	19.664088	171,608.50	27.122866	236,701.25	65,092.75	0.27
614376903	LUPIN LTD COMMON STOCK INR2.0								
		2,719.000	Local	769.528293	2,092,347.43	977.900000	2,658,910.10	566,562.67	2.62
			Base	11.100802	30,183.08	13.383515	36,389.78	6,206.70	0.04
617190905	HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.								
		3,378.000	Local	1,613.608499	5,450,769.51	2,549.950000	8,613,731.10	3,162,961.59	8.50
			Base	21.138517	71,405.91	34.898553	117,887.31	46,481.40	0.13
620512905	INFOSYS LTD COMMON STOCK INR5.								
		4,435.000	Local	744.099145	3,300,079.71	1,253.500000	5,559,272.50	2,259,192.79	5.48
			Base	10.704922	47,476.33	17.155370	76,084.07	28,607.74	0.09
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0								
		2,435.000	Local	1,849.324780	4,503,105.84	2,394.000000	5,829,390.00	1,326,284.16	5.75
			Base	26.495097	64,515.56	32.764225	79,780.89	15,265.33	0.09

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641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.		1,039.000	Local	2,772.017324	2,880,126.00	5,214.000000	5,417,346.00	2,537,220.00	5.34
				Base	40.040693	41,602.28	71.358675	74,141.66	32,539.38	0.08
644232902	BHARTI AIRTEL LTD COMMON STOCK INR5.0		5,077.000	Local	560.018665	2,843,214.76	509.500000	2,586,731.50	-256,483.26	2.55
				Base	7.401534	37,577.59	6.973004	35,401.94	-2,175.65	0.04
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.		9,222.000	Local	469.486599	4,329,605.42	590.450000	5,445,129.90	1,115,524.48	5.37
				Base	6.781548	62,539.44	8.080884	74,521.91	11,982.47	0.08
ACI06HHK9	ASIAN PAINTS LTD COMMON STOCK INR1.		2,533.000	Local	1,524.685882	3,862,029.34	2,760.550000	6,992,473.15	3,130,443.81	6.90
				Base	22.023486	55,785.49	37.780819	95,698.81	39,913.32	0.11
ACI11WSG6	ADANI GREEN ENERGY LTD COMMON STOCK INR10.0		3,984.000	Local	1,038.975389	4,139,277.95	1,049.000000	4,179,216.00	39,938.05	4.12
				Base	14.105254	56,195.33	14.356588	57,196.65	1,001.32	0.06
B01110905	CIPLA LTD COMMON STOCK INR2.		9,339.000	Local	764.285808	7,137,665.16	818.900000	7,647,707.10	510,041.94	7.54
				Base	10.376036	96,901.80	11.207445	104,666.33	7,764.53	0.12
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.		4,500.000	Local	1,520.517416	6,842,328.37	1,288.150000	5,796,675.00	-1,045,653.37	5.72
				Base	21.874802	98,436.61	17.629589	79,333.15	-19,103.46	0.09
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.		1,836.000	Local	2,263.302026	4,155,422.52	2,864.950000	5,260,048.20	1,104,625.68	5.19
				Base	32.426111	59,534.34	39.209635	71,988.89	12,454.55	0.08
B037HF900	NTPC LTD COMMON STOCK INR10.0		37,821.000	Local	136.042748	5,145,272.79	99.450000	3,761,298.45	-1,383,974.34	3.71
				Base	1.965084	74,321.43	1.361070	51,477.04	-22,844.39	0.06
B0JGGP902	ITC LTD COMMON STOCK INR1.		17,755.000	Local	202.432917	3,594,196.45	209.100000	3,712,570.50	118,374.05	3.66
				Base	2.675472	47,503.01	2.861737	50,810.15	3,307.14	0.06

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B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0							
		19,171.000	Local 196.463564	3,766,402.99	188.500000	3,613,733.50	-152,669.49	3.56
			Base 2.814715	53,960.90	2.579806	49,457.47	-4,503.43	0.06
BSZ2BY900	ICICI BANK LTD COMMON STOCK INR2.0							
		11,803.000	Local 351.746278	4,151,661.32	534.000000	6,302,802.00	2,151,140.68	6.22
			Base 4.648885	54,870.79	7.308311	86,259.99	31,389.20	0.10
INDIAN RUPEE Total		145,774.000	Local	80,245,113.10		100,672,203.60	20,427,090.50	99.29
			Base	1,124,418.39		1,377,797.29	253,378.90	1.56
INDONESIAN RUPIAH							Exchange Rate:	14,050.000000
BD4T6W908	TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0							
		221,800.000	Local 4,357.364424	966,463,429.20	3,310.000000	734,158,000.00	-232,305,429.20	94.06
			Base 0.326884	72,502.88	0.235587	52,253.24	-20,249.64	0.06
INDONESIAN RUPIAH Total		221,800.000	Local	966,463,429.20		734,158,000.00	-232,305,429.20	94.06
			Base	72,502.88		52,253.24	-20,249.64	0.06
JAPANESE YEN							Exchange Rate:	103.255000
601090004	AJINOMOTO CO INC COMMON STOCK							
		3,300.000	Local 1,811.405152	5,977,637.00	2,337.500000	7,713,750.00	1,736,113.00	0.83
			Base 16.895861	55,756.34	22.638129	74,705.83	18,949.49	0.08
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK							
		3,400.000	Local 4,413.830882	15,007,025.00	4,244.000000	14,429,600.00	-577,425.00	1.56
			Base 39.923415	135,739.61	41.102126	139,747.23	4,007.62	0.16
605460005	ASAHI KASEI CORP COMMON STOCK							
		9,300.000	Local 988.104946	9,189,376.00	1,054.500000	9,806,850.00	617,474.00	1.06
			Base 9.048361	84,149.76	10.212581	94,977.00	10,827.24	0.11
608484903	Z HOLDINGS CORP COMMON STOCK							
		12,400.000	Local 660.330000	8,188,092.00	624.400000	7,742,560.00	-445,532.00	0.84

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			Base	6.247209	77,465.39	6.047165	74,984.84	-2,480.55	0.08
613210004	BRIDGESTONE CORP COMMON STOCK								
	1,700.000	Local		4,786.392353	8,136,867.00	3,384.000000	5,752,800.00	-2,384,067.00	0.62
		Base		42.321871	71,947.18	32.773231	55,714.49	-16,232.69	0.06
614945905	KOBAYASHI PHARMACEUTICAL CO COMMON STOCK								
	400.000	Local		9,824.910000	3,929,964.00	12,610.000000	5,044,000.00	1,114,036.00	0.55
		Base		91.641725	36,656.69	122.124837	48,849.93	12,193.24	0.06
616328902	COCA COLA BOTTLERS JAPAN HOL COMMON STOCK								
	2,000.000	Local		2,017.008000	4,034,016.00	1,609.000000	3,218,000.00	-816,016.00	0.35
		Base		18.813620	37,627.24	15.582780	31,165.56	-6,461.68	0.04
617232004	CANON INC COMMON STOCK								
	2,100.000	Local		3,795.897143	7,971,384.00	1,978.000000	4,153,800.00	-3,817,584.00	0.45
		Base		33.563790	70,483.96	19.156457	40,228.56	-30,255.40	0.05
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK								
	300.000	Local		19,019.503333	5,705,851.00	14,590.000000	4,377,000.00	-1,328,851.00	0.47
		Base		168.172833	50,451.85	141.300663	42,390.20	-8,061.65	0.05
619446909	KOSE CORP COMMON STOCK								
	300.000	Local		17,058.523333	5,117,557.00	17,600.000000	5,280,000.00	162,443.00	0.57
		Base		151.167733	45,350.32	170.451794	51,135.54	5,785.22	0.06
619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK								
	13,600.000	Local		1,439.375515	19,575,507.00	1,243.000000	16,904,800.00	-2,670,707.00	1.83
		Base		13.245147	180,134.00	12.038158	163,718.95	-16,415.05	0.19
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK								
	5,700.000	Local		1,305.863158	7,443,420.00	1,209.000000	6,891,300.00	-552,120.00	0.75
		Base		11.804409	67,285.13	11.708876	66,740.59	-544.54	0.08
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK								
	1,800.000	Local		1,370.685000	2,467,233.00	5,503.000000	9,905,400.00	7,438,167.00	1.07
		Base		12.119767	21,815.58	53.295240	95,931.43	74,115.85	0.11
624899902	KDDI CORP COMMON STOCK								
	3,000.000	Local		3,015.510000	9,046,530.00	3,066.000000	9,198,000.00	151,470.00	1.00

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		Base		27.034263	81,102.79	29.693477	89,080.43	7,977.64	0.10
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK								
	400.000	Local		11,230.612500	4,492,245.00	22,920.000000	9,168,000.00	4,675,755.00	0.99
		Base		99.302475	39,720.99	221.974723	88,789.89	49,068.90	0.10
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK								
	3,300.000	Local		3,528.763636	11,644,920.00	3,064.000000	10,111,200.00	-1,533,720.00	1.09
		Base		31.201767	102,965.83	29.674108	97,924.56	-5,041.27	0.11
626691901	LAWSON INC COMMON STOCK								
	600.000	Local		5,532.765000	3,319,659.00	4,805.000000	2,883,000.00	-436,659.00	0.31
		Base		51.606800	30,964.08	46.535277	27,921.17	-3,042.91	0.03
629854902	EAST JAPAN RAILWAY CO COMMON STOCK								
	600.000	Local		10,315.155000	6,189,093.00	6,885.000000	4,131,000.00	-2,058,093.00	0.45
		Base		91.207883	54,724.73	66.679580	40,007.75	-14,716.98	0.05
630720001	EISAI CO LTD COMMON STOCK								
	700.000	Local		6,762.115714	4,733,481.00	7,372.000000	5,160,400.00	426,919.00	0.56
		Base		60.569514	42,398.66	71.396058	49,977.24	7,578.58	0.06
633243902	FAST RETAILING CO LTD COMMON STOCK								
	100.000	Local		50,075.020000	5,007,502.00	92,470.000000	9,247,000.00	4,239,498.00	1.00
		Base		455.124000	45,512.40	895.549852	89,554.99	44,042.59	0.10
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK								
	16,300.000	Local		680.470552	11,091,670.00	456.100000	7,434,430.00	-3,657,240.00	0.80
		Base		6.107887	99,558.55	4.417220	72,000.68	-27,557.87	0.08
635640006	SUBARU CORP COMMON STOCK								
	1,600.000	Local		4,258.128125	6,813,005.00	2,062.500000	3,300,000.00	-3,513,005.00	0.36
		Base		37.650894	60,241.43	19.974820	31,959.71	-28,281.72	0.04
635693005	FANUC CORP COMMON STOCK								
	200.000	Local		22,588.790000	4,517,758.00	25,360.000000	5,072,000.00	554,242.00	0.55
		Base		202.435200	40,487.04	245.605540	49,121.11	8,634.07	0.06
635694003	FUJITSU LTD COMMON STOCK								
	400.000	Local		7,927.962500	3,171,185.00	14,905.000000	5,962,000.00	2,790,815.00	0.65

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			Base	70.100025	28,040.01	144.351363	57,740.55	29,700.54	0.07
639680909	NIPPON BUILDING FUND INC REIT								
	11.000	Local		661,798.818182	7,279,787.00	598,000.000000	6,578,000.00	-701,787.00	0.71
		Base		6,086.905455	66,955.96	5,791.487095	63,706.36	-3,249.60	0.07
639758903	JAPAN REAL ESTATE INVESTMENT REIT								
	9.000	Local		551,275.444444	4,961,479.00	596,000.000000	5,364,000.00	402,521.00	0.58
		Base		5,142.015556	46,278.14	5,772.117573	51,949.06	5,670.92	0.06
642910004	HITACHI LTD COMMON STOCK								
	1,900.000	Local		3,500.892105	6,651,695.00	4,065.000000	7,723,500.00	1,071,805.00	0.84
		Base		31.370868	59,604.65	39.368554	74,800.25	15,195.60	0.08
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK								
	3,000.000	Local		3,767.955333	11,303,866.00	3,177.000000	9,531,000.00	-1,772,866.00	1.03
		Base		34.511463	103,534.39	30.768486	92,305.46	-11,228.93	0.10
643514003	HONDA MOTOR CO LTD COMMON STOCK								
	3,200.000	Local		3,349.920625	10,719,746.00	2,877.500000	9,208,000.00	-1,511,746.00	1.00
		Base		30.050259	96,160.83	27.867900	89,177.28	-6,983.55	0.10
644150005	HOYA CORP COMMON STOCK								
	1,000.000	Local		5,877.826000	5,877,826.00	14,270.000000	14,270,000.00	8,392,174.00	1.54
		Base		52.542040	52,542.04	138.201540	138,201.54	85,659.50	0.16
647453901	JAPAN TOBACCO INC COMMON STOCK								
	7,600.000	Local		2,906.478026	22,089,233.00	2,102.000000	15,975,200.00	-6,114,033.00	1.73
		Base		26.312284	199,973.36	20.357368	154,715.99	-45,257.37	0.17
648004000	AEON CO LTD COMMON STOCK								
	4,000.000	Local		2,138.693750	8,554,775.00	3,385.000000	13,540,000.00	4,985,225.00	1.47
		Base		19.597068	78,388.27	32.782916	131,131.66	52,743.39	0.15
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK								
	16,200.000	Local		1,153.772160	18,691,109.00	973.700000	15,773,940.00	-2,917,169.00	1.71
		Base		10.628243	172,177.54	9.430052	152,766.84	-19,410.70	0.17
648380004	KAO CORP COMMON STOCK								
	3,200.000	Local		7,900.916875	25,282,934.00	7,970.000000	25,504,000.00	221,066.00	2.76

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		Base	72.380928	231,618.97	77.187545	247,000.15	15,381.18	0.28
649080009	KIKKOMAN CORP COMMON STOCK							
		1,200.000 Local	5,242.620000	6,291,144.00	7,170.000000	8,604,000.00	2,312,856.00	0.93
		Base	48.900475	58,680.57	69.439737	83,327.68	24,647.11	0.09
649099009	KEYENCE CORP COMMON STOCK							
		200.000 Local	28,252.450000	5,650,490.00	58,000.000000	11,600,000.00	5,949,510.00	1.26
		Base	252.374600	50,474.92	561.716140	112,343.23	61,868.31	0.13
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK							
		5,900.000 Local	2,388.928305	14,094,677.00	2,434.000000	14,360,600.00	265,923.00	1.55
		Base	21.580085	127,322.50	23.572708	139,078.98	11,756.48	0.16
649926003	KYOCERA CORP COMMON STOCK							
		1,300.000 Local	6,602.299231	8,582,989.00	6,326.000000	8,223,800.00	-359,189.00	0.89
		Base	58.378346	75,891.85	61.265798	79,645.54	3,753.69	0.09
649980000	KYUSHU ELECTRIC POWER CO INC COMMON STOCK							
		10,100.000 Local	878.438911	8,872,233.00	888.000000	8,968,800.00	96,567.00	0.97
		Base	8.193629	82,755.65	8.600068	86,860.68	4,105.03	0.10
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK							
		1,300.000 Local	4,872.434615	6,334,165.00	5,308.000000	6,900,400.00	566,235.00	0.75
		Base	43.082669	56,007.47	51.406712	66,828.73	10,821.26	0.08
651880007	LION CORP COMMON STOCK							
		1,600.000 Local	2,570.284375	4,112,455.00	2,498.000000	3,996,800.00	-115,655.00	0.43
		Base	23.974300	38,358.88	24.192533	38,708.05	349.17	0.04
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK							
		1,700.000 Local	4,370.200000	7,429,340.00	3,188.000000	5,419,600.00	-2,009,740.00	0.59
		Base	39.264171	66,749.09	30.875018	52,487.53	-14,261.56	0.06
657270005	PANASONIC CORP COMMON STOCK							
		5,900.000 Local	1,377.188136	8,125,410.00	1,190.500000	7,023,950.00	-1,101,460.00	0.76
		Base	12.177269	71,845.89	11.529708	68,025.28	-3,820.61	0.08
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK							
		5,370.000 Local	2,100.049534	11,277,266.00	1,307.500000	7,021,275.00	-4,255,991.00	0.76

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			Base	18.568898	99,714.98	12.662825	67,999.37	-31,715.61	0.08
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK								
	5,300.000	Local		2,279.639245	12,082,088.00	1,657.000000	8,782,100.00	-3,299,988.00	0.95
		Base		20.156853	106,831.32	16.047649	85,052.54	-21,778.78	0.10
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK								
	5,000.000	Local		1,665.332400	8,326,662.00	1,557.000000	7,785,000.00	-541,662.00	0.84
		Base		14.725074	73,625.37	15.079173	75,395.86	1,770.49	0.09
659730006	MITSUI + CO LTD COMMON STOCK								
	4,000.000	Local		1,641.161250	6,564,645.00	1,889.500000	7,558,000.00	993,355.00	0.82
		Base		14.638178	58,552.71	18.299356	73,197.42	14,644.71	0.08
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK								
	4,400.000	Local		2,605.302045	11,463,329.00	2,158.500000	9,497,400.00	-1,965,929.00	1.03
		Base		23.036405	101,360.18	20.904557	91,980.05	-9,380.13	0.10
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK								
	1,200.000	Local		5,816.046667	6,979,256.00	9,320.000000	11,184,000.00	4,204,744.00	1.21
		Base		53.423983	64,108.78	90.261973	108,314.37	44,205.59	0.12
663955003	NINTENDO CO LTD COMMON STOCK								
	300.000	Local		33,357.923333	10,007,377.00	65,830.000000	19,749,000.00	9,741,623.00	2.14
		Base		300.518067	90,155.42	637.547819	191,264.35	101,108.93	0.22
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK								
	500.000	Local		4,432.214000	2,216,107.00	11,330.000000	5,665,000.00	3,448,893.00	0.61
		Base		39.190200	19,595.10	109.728342	54,864.17	35,269.07	0.06
664068004	NIDEC CORP COMMON STOCK								
	900.000	Local		5,292.644444	4,763,380.00	12,980.000000	11,682,000.00	6,918,620.00	1.26
		Base		46.798222	42,118.40	125.708198	113,137.38	71,018.98	0.13
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK								
	2,900.000	Local		2,327.163103	6,748,773.00	1,641.000000	4,758,900.00	-1,989,873.00	0.51
		Base		21.151221	61,338.54	15.892693	46,088.81	-15,249.73	0.05
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK								
	2,500.000	Local		2,502.829600	6,257,074.00	2,645.500000	6,613,750.00	356,676.00	0.72

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



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		Base	22.817856	57,044.64	25.621035	64,052.59	7,007.95	0.07
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK							
		300.000 Local	9,404.700000	2,821,410.00	8,840.000000	2,652,000.00	-169,410.00	0.29
		Base	87.722233	26,316.67	85.613287	25,683.99	-632.68	0.03
664180007	NITTO DENKO CORP COMMON STOCK							
		1,100.000 Local	8,879.937273	9,767,931.00	9,230.000000	10,153,000.00	385,069.00	1.10
		Base	79.568200	87,525.02	89.390344	98,329.38	10,804.36	0.11
664310000	NOMURA HOLDINGS INC COMMON STOCK							
		9,200.000 Local	709.054348	6,523,300.00	545.000000	5,014,000.00	-1,509,300.00	0.54
		Base	6.269547	57,679.83	5.278195	48,559.39	-9,120.44	0.05
664889904	ORIENTAL LAND CO LTD COMMON STOCK							
		400.000 Local	12,689.675000	5,075,870.00	17,040.000000	6,816,000.00	1,740,130.00	0.74
		Base	117.093875	46,837.55	165.028328	66,011.33	19,173.78	0.07
665880001	OLYMPUS CORP COMMON STOCK							
		3,800.000 Local	1,063.031316	4,039,519.00	2,256.500000	8,574,700.00	4,535,181.00	0.93
		Base	9.399453	35,717.92	21.853663	83,043.92	47,326.00	0.09
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK							
		2,000.000 Local	2,246.622500	4,493,245.00	3,108.000000	6,216,000.00	1,722,755.00	0.67
		Base	20.117040	40,234.08	30.100237	60,200.47	19,966.39	0.07
666114004	ORIX CORP COMMON STOCK							
		3,300.000 Local	1,757.878485	5,800,999.00	1,584.500000	5,228,850.00	-572,149.00	0.57
		Base	15.543379	51,293.15	15.345504	50,640.16	-652.99	0.06
666176003	OSAKA GAS CO LTD COMMON STOCK							
		7,700.000 Local	2,138.538961	16,466,750.00	2,112.000000	16,262,400.00	-204,350.00	1.76
		Base	19.669644	151,456.26	20.454215	157,497.46	6,041.20	0.18
668808900	PIGEON CORP COMMON STOCK							
		1,100.000 Local	4,212.104545	4,633,315.00	4,255.000000	4,680,500.00	47,185.00	0.51
		Base	39.288355	43,217.19	41.208658	45,329.52	2,112.33	0.05
677062903	SOFTBANK GROUP CORP COMMON STOCK							
		4,300.000 Local	4,365.822558	18,773,037.00	8,058.000000	34,649,400.00	15,876,363.00	3.75

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			Base	39.447340	169,623.56	78.039804	335,571.16	165,947.60	0.38
679390005	SEKISUI HOUSE LTD COMMON STOCK								
	3,800.000	Local		1,902.951053	7,231,214.00	2,100.000000	7,980,000.00	748,786.00	0.86
		Base		17.295624	65,723.37	20.337998	77,284.39	11,561.02	0.09
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK								
	1,300.000	Local		9,852.603077	12,808,384.00	18,040.000000	23,452,000.00	10,643,616.00	2.54
		Base		88.390592	114,907.77	174.713089	227,127.02	112,219.25	0.26
680468006	SHIONOGI + CO LTD COMMON STOCK								
	1,000.000	Local		5,907.952000	5,907,952.00	5,635.000000	5,635,000.00	-272,952.00	0.61
		Base		52.838990	52,838.99	54.573628	54,573.63	1,734.64	0.06
680526001	SHISEIDO CO LTD COMMON STOCK								
	2,900.000	Local		6,400.327586	18,560,950.00	7,136.000000	20,694,400.00	2,133,450.00	2.24
		Base		58.830266	170,607.77	69.110455	200,420.32	29,812.55	0.23
681789905	SUNDRUG CO LTD COMMON STOCK								
	700.000	Local		3,511.754286	2,458,228.00	4,120.000000	2,884,000.00	425,772.00	0.31
		Base		32.755843	22,929.09	39.901215	27,930.85	5,001.76	0.03
682150008	SONY CORP COMMON STOCK								
	1,400.000	Local		4,573.805000	6,403,327.00	10,285.000000	14,399,000.00	7,995,673.00	1.56
		Base		41.021457	57,430.04	99.607767	139,450.87	82,020.83	0.16
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK								
	2,600.000	Local		3,172.585385	8,248,722.00	3,181.000000	8,270,600.00	21,878.00	0.89
		Base		28.052396	72,936.23	30.807225	80,098.78	7,162.55	0.09
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK								
	4,298.000	Local		4,754.413448	20,434,469.00	3,755.000000	16,138,990.00	-4,295,479.00	1.75
		Base		42.646394	183,294.20	36.366278	156,302.26	-26,991.94	0.18
688380906	SYSMEX CORP COMMON STOCK								
	700.000	Local		8,617.162857	6,032,014.00	12,400.000000	8,680,000.00	2,647,986.00	0.94
		Base		77.293186	54,105.23	120.091037	84,063.73	29,958.50	0.10
688507003	TERUMO CORP COMMON STOCK								
	2,300.000	Local		2,081.040000	4,786,392.00	4,312.000000	9,917,600.00	5,131,208.00	1.07

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		Base	18.400813	42,321.87	41.760690	96,049.59	53,727.72	0.11
689522001	TOHO GAS CO LTD COMMON STOCK							
		1,600.000 Local	5,382.690000	8,612,304.00	6,830.000000	10,928,000.00	2,315,696.00	1.18
		Base	50.206975	80,331.16	66.146918	105,835.07	25,503.91	0.12
689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK							
		7,700.000 Local	1,439.064805	11,080,799.00	850.000000	6,545,000.00	-4,535,799.00	0.71
		Base	12.905023	99,368.68	8.232047	63,386.76	-35,981.92	0.07
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK							
		41,700.000 Local	357.577674	14,910,989.00	272.000000	11,342,400.00	-3,568,589.00	1.23
		Base	3.307489	137,922.29	2.634255	109,848.43	-28,073.86	0.12
689544005	TOKYO GAS CO LTD COMMON STOCK							
		8,000.000 Local	2,615.843500	20,926,748.00	2,384.000000	19,072,000.00	-1,854,748.00	2.06
		Base	23.995649	191,965.19	23.088470	184,707.76	-7,257.43	0.21
689567006	TOKYO ELECTRON LTD COMMON STOCK							
		300.000 Local	16,990.763333	5,097,229.00	38,400.000000	11,520,000.00	6,422,771.00	1.25
		Base	152.732700	45,819.81	371.894823	111,568.45	65,748.64	0.13
689714004	TORAY INDUSTRIES INC COMMON STOCK							
		6,800.000 Local	928.584118	6,314,372.00	610.900000	4,154,120.00	-2,160,252.00	0.45
		Base	8.323479	56,599.66	5.916421	40,231.66	-16,368.00	0.05
689996007	TOYO SUISAN KAISHA LTD COMMON STOCK							
		600.000 Local	5,942.970000	3,565,782.00	5,020.000000	3,012,000.00	-553,782.00	0.33
		Base	55.432983	33,259.79	48.617500	29,170.50	-4,089.29	0.03
690064001	TOYOTA MOTOR CORP COMMON STOCK							
		2,300.000 Local	7,071.503043	16,264,457.00	7,957.000000	18,301,100.00	2,036,643.00	1.98
		Base	64.268070	147,816.56	77.061644	177,241.78	29,425.22	0.20
691148001	UNICHARM CORP COMMON STOCK							
		3,600.000 Local	4,293.561944	15,456,823.00	4,892.000000	17,611,200.00	2,154,377.00	1.91
		Base	40.241122	144,868.04	47.377851	170,560.26	25,692.22	0.19
698511003	YAKULT HONSHA CO LTD COMMON STOCK							
		900.000 Local	6,842.466667	6,158,220.00	5,200.000000	4,680,000.00	-1,478,220.00	0.51

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		Base	62.771478	56,494.33	50.360757	45,324.68	-11,169.65	0.05
698538006	ASTELLAS PHARMA INC COMMON STOCK							
		4,700.000 Local	1,551.720213	7,293,085.00	1,594.000000	7,491,800.00	198,715.00	0.81
		Base	13.878791	65,230.32	15.437509	72,556.29	7,325.97	0.08
698550001	YAMAZAKI BAKING CO LTD COMMON STOCK							
		1,300.000 Local	1,817.908462	2,363,281.00	1,724.000000	2,241,200.00	-122,081.00	0.24
		Base	16.956523	22,043.48	16.696528	21,705.49	-337.99	0.02
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK							
		1,200.000 Local	4,252.125000	5,102,550.00	3,650.000000	4,380,000.00	-722,550.00	0.47
		Base	39.661642	47,593.97	35.349378	42,419.25	-5,174.72	0.05
B02K2M903	M3 INC COMMON STOCK							
		1,300.000 Local	1,878.439231	2,441,971.00	9,743.000000	12,665,900.00	10,223,929.00	1.37
		Base	16.646185	21,640.04	94.358627	122,666.21	101,026.17	0.14
B036QP900	COSMOS PHARMACEUTICAL CORP COMMON STOCK							
		300.000 Local	17,028.510000	5,108,553.00	16,680.000000	5,004,000.00	-104,553.00	0.54
		Base	163.280367	48,984.11	161.541814	48,462.54	-521.57	0.05
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK							
		5,200.000 Local	4,088.394808	21,259,653.00	3,659.000000	19,026,800.00	-2,232,853.00	2.06
		Base	37.258027	193,741.74	35.436541	184,270.01	-9,471.73	0.21
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK							
		4,500.000 Local	1,032.233556	4,645,051.00	3,535.000000	15,907,500.00	11,262,449.00	1.72
		Base	9.247862	41,615.38	34.235630	154,060.34	112,444.96	0.17
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK							
		7,500.000 Local	948.014133	7,110,106.00	624.200000	4,681,500.00	-2,428,606.00	0.51
		Base	8.431841	63,238.81	6.045228	45,339.21	-17,899.60	0.05
B0MKZN903	TSURUHA HOLDINGS INC COMMON STOCK							
		200.000 Local	14,887.440000	2,977,488.00	14,680.000000	2,936,000.00	-41,488.00	0.32
		Base	138.862400	27,772.48	142.172292	28,434.46	661.98	0.03
B14RJB900	KOBE BUSSAN CO LTD COMMON STOCK							
		1,600.000 Local	3,441.720000	5,506,752.00	3,180.000000	5,088,000.00	-418,752.00	0.55

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			Base	33.001438	52,802.30	30.797540	49,276.06	-3,526.24	0.06
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK								
	1,700.000	Local		3,779.888824	6,425,811.00	3,141.000000	5,339,700.00	-1,086,111.00	0.58
		Base		33.422247	56,817.82	30.419834	51,713.72	-5,104.10	0.06
B3TBRZ902	CALBEE INC COMMON STOCK								
	900.000	Local		2,939.468889	2,645,522.00	3,110.000000	2,799,000.00	153,478.00	0.30
		Base		27.417856	24,676.07	30.119607	27,107.65	2,431.58	0.03
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK								
	1,500.000	Local		5,215.764667	7,823,647.00	4,418.000000	6,627,000.00	-1,196,647.00	0.72
		Base		46.678433	70,017.65	42.787274	64,180.91	-5,836.74	0.07
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK								
	600.000	Local		8,384.190000	5,030,514.00	7,260.000000	4,356,000.00	-674,514.00	0.47
		Base		78.203433	46,922.06	70.311365	42,186.82	-4,735.24	0.05
B63QM7907	NEXON CO LTD COMMON STOCK								
	1,800.000	Local		2,950.474444	5,310,854.00	3,180.000000	5,724,000.00	413,146.00	0.62
		Base		28.291056	50,923.90	30.797540	55,435.57	4,511.67	0.06
B8RBZV903	GLP J REIT REIT								
	35.000	Local		155,477.685714	5,441,719.00	162,600.000000	5,691,000.00	249,281.00	0.62
		Base		1,490.820571	52,178.72	1,574.742143	55,115.98	2,937.26	0.06
B98BC6902	NIPPON PROLOGIS REIT INC REIT								
	12.000	Local		313,656.750000	3,763,881.00	322,000.000000	3,864,000.00	100,119.00	0.42
		Base		2,925.630000	35,107.56	3,118.493051	37,421.92	2,314.36	0.04
BF5M0K909	SOFTBANK CORP COMMON STOCK								
	3,700.000	Local		1,383.191081	5,117,807.00	1,293.000000	4,784,100.00	-333,707.00	0.52
		Base		12.901697	47,736.28	12.522396	46,332.87	-1,403.41	0.05
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK								
	1,800.000	Local		3,089.543889	5,561,179.00	4,321.000000	7,777,800.00	2,216,621.00	0.84
		Base		28.080378	50,544.68	41.847852	75,326.13	24,781.45	0.09

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JAPANESE YEN Total									
		352,735.000	Local	840,946,462.00		923,598,465.00	82,652,003.00	99.94	
			Base	7,631,374.64		8,944,830.43	1,313,455.79	10.12	
							Exchange Rate:	4.022500	
MALAYSIAN RINGGIT									
670397900	PETRONAS GAS BHD COMMON STOCK MYR1.								
		17,200.000	Local	19.056263	327,767.72	17.180000	295,496.00	-32,271.72	36.95
			Base	4.393374	75,566.04	4.270976	73,460.78	-2,105.26	0.08
690461009	TENAGA NASIONAL BHD COMMON STOCK MYR1.								
		22,800.000	Local	13.937821	317,782.31	10.420000	237,576.00	-80,206.31	29.71
			Base	3.213331	73,263.94	2.590429	59,061.78	-14,202.16	0.07
B05L89901	TOP GLOVE CORP BHD COMMON STOCK MYR.5								
		21,600.000	Local	5.177628	111,836.77	6.120000	132,192.00	20,355.23	16.53
			Base	1.210292	26,142.30	1.521442	32,863.14	6,720.84	0.04
B2QPJK908	HARTALEGA HOLDINGS BHD COMMON STOCK MYR.5								
		8,600.000	Local	12.125737	104,281.34	12.140000	104,404.00	122.66	13.06
			Base	2.834441	24,376.19	3.018024	25,955.00	1,578.81	0.03
MALAYSIAN RINGGIT Total									
		70,200.000	Local		861,668.14		769,668.00	-92,000.14	96.24
			Base		199,348.47		191,340.70	-8,007.77	0.22
							Exchange Rate:	19.899500	
MEXICAN PESO									
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT								
		10,400.000	Local	175.432383	1,824,496.78	150.930000	1,569,672.00	-254,824.78	33.90
			Base	9.189210	95,567.78	7.584613	78,879.97	-16,687.81	0.09
240645903	CEMEX SAB CPO UNIT								
		106,800.000	Local	16.577831	1,770,512.32	10.290000	1,098,972.00	-671,540.32	23.73
			Base	0.870620	92,982.26	0.517098	55,226.11	-37,756.15	0.06
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK								
		33,600.000	Local	55.155165	1,853,213.55	55.900000	1,878,240.00	25,026.45	40.56

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		Base	2.884781	96,928.65	2.809116	94,386.29	-2,542.36	0.11
MEXICAN PESO Total		150,800.000		5,448,222.65		4,546,884.00	-901,338.65	98.19
		Base		285,478.69		228,492.37	-56,986.32	0.26
NEW ISRAELI SHEQEL							Exchange Rate:	3.213450
664713906	NICE LTD COMMON STOCK ILS1.0	591.000	388.789746	229,774.74	900.000000	531,900.00	302,125.26	99.84
		Base	108.011912	63,835.04	280.072819	165,523.04	101,688.00	0.19
NEW ISRAELI SHEQEL Total		591.000		229,774.74		531,900.00	302,125.26	99.84
		Base		63,835.04		165,523.04	101,688.00	0.19
NEW TAIWAN DOLLAR							Exchange Rate:	28.098000
619095904	CHINA STEEL CORP COMMON STOCK TWD10.	77,000.000	23.919122	1,841,772.40	24.750000	1,905,750.00	63,977.60	6.33
		Base	0.790793	60,891.08	0.880846	67,825.11	6,934.03	0.08
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.	23,000.000	105.084000	2,416,932.00	109.000000	2,507,000.00	90,068.00	8.33
		Base	3.474196	79,906.50	3.879280	89,223.43	9,316.93	0.10
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.	27,000.000	112.590000	3,039,930.00	98.900000	2,670,300.00	-369,630.00	8.87
		Base	3.722353	100,503.52	3.519823	95,035.23	-5,468.29	0.11
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0	32,000.000	88.570813	2,834,266.00	96.400000	3,084,800.00	250,534.00	10.24
		Base	2.928251	93,704.04	3.430849	109,787.17	16,083.13	0.12
637248907	MEDIATEK INC COMMON STOCK TWD10.	2,000.000	566.453000	1,132,906.00	747.000000	1,494,000.00	361,094.00	4.96
		Base	19.207330	38,414.66	26.585522	53,171.04	14,756.38	0.06

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643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.							
		24,000.000	Local 130.104000	3,122,496.00	92.000000	2,208,000.00	-914,496.00	7.33
			Base 4.301385	103,233.25	3.274254	78,582.11	-24,651.14	0.09
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0							
		31,000.000	Local 70.456317	2,184,145.83	71.900000	2,228,900.00	44,754.17	7.40
			Base 2.329365	72,210.33	2.558901	79,325.93	7,115.60	0.09
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.							
		29,000.000	Local 56.144887	1,628,201.72	67.500000	1,957,500.00	329,298.28	6.50
			Base 1.856213	53,830.19	2.402306	69,666.88	15,836.69	0.08
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.							
		21,000.000	Local 232.756849	4,887,893.83	530.000000	11,130,000.00	6,242,106.17	36.96
			Base 7.439576	156,231.09	18.862552	396,113.60	239,882.51	0.45
NEW TAIWAN DOLLAR Total		266,000.000	Local	23,088,543.78		29,186,250.00	6,097,706.22	96.93
			Base	758,924.66		1,038,730.50	279,805.84	1.17
NEW ZEALAND DOLLAR							Exchange Rate:	1.389854
628725905	A2 MILK CO LTD COMMON STOCK							
		2,055.000	Local 19.439713	39,948.61	12.070000	24,803.85	-15,144.76	98.45
			Base 12.492929	25,672.97	8.684365	17,846.37	-7,826.60	0.02
NEW ZEALAND DOLLAR Total		2,055.000	Local	39,948.61		24,803.85	-15,144.76	98.45
			Base	25,672.97		17,846.37	-7,826.60	0.02
NORWEGIAN KRONE							Exchange Rate:	8.574250
473249902	TELENOR ASA COMMON STOCK NOK6.							
		12,004.000	Local 141.276768	1,695,886.32	145.900000	1,751,383.60	55,497.28	36.61
			Base 15.104933	181,319.62	17.016066	204,260.85	22,941.23	0.23
479053902	SCHIBSTED ASA CL A COMMON STOCK NOK.5							
		1,219.000	Local 356.554479	434,639.91	366.300000	446,519.70	11,879.79	9.33

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		Base		40.634840	49,533.87	42.720938	52,076.82	2,542.95	0.06
713360907	EQUINOR ASA COMMON STOCK NOK2.5								
	3,828.000	Local		143.879509	550,770.76	144.950000	554,868.60	4,097.84	11.60
		Base		15.845583	60,656.89	16.905269	64,713.37	4,056.48	0.07
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7								
	1,069.000	Local		321.236024	343,401.31	356.000000	380,564.00	37,162.69	7.96
		Base		36.999804	39,552.79	41.519666	44,384.52	4,831.73	0.05
ACI0CS7P8	SCHIBSTED ASA B SHS COMMON STOCK NOK.5								
	2,692.000	Local		224.264528	603,720.11	319.800000	860,901.60	257,181.49	18.00
		Base		23.166029	62,362.95	37.297723	100,405.47	38,042.52	0.11
ACI1984W2	ADEVINTA ASA COMMON STOCK NOK.2								
	5,467.000	Local		152.957479	836,218.54	144.000000	787,248.00	-48,970.54	16.46
		Base		16.919327	92,497.96	16.794472	91,815.38	-682.58	0.10
NORWEGIAN KRONE Total									
	26,279.000	Local			4,464,636.95		4,781,485.50	316,848.55	99.95
		Base			485,924.08		557,656.41	71,732.33	0.63
PHILIPPINE PESO								Exchange Rate:	48.023500
605511906	AYALA LAND INC COMMON STOCK PHP1.0								
	87,200.000	Local		36.174187	3,154,389.10	40.900000	3,566,480.00	412,090.90	44.53
		Base		0.724643	63,188.88	0.851666	74,265.31	11,076.43	0.08
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0								
	115,400.000	Local		31.466405	3,631,223.18	38.500000	4,442,900.00	811,676.82	55.47
		Base		0.630337	72,740.85	0.801691	92,515.12	19,774.27	0.10
PHILIPPINE PESO Total									
	202,600.000	Local			6,785,612.28		8,009,380.00	1,223,767.72	100.00
		Base			135,929.73		166,780.43	30,850.70	0.19
POLISH ZLOTY								Exchange Rate:	3.735700

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BD0YVN903	DINO POLSKA SA COMMON STOCK PLN.1							
		274.000	261.307372	71,598.22	289.400000	79,295.60	7,697.38	98.85
			71.631277	19,626.97	77.468747	21,226.44	1,599.47	0.02
POLISH ZLOTY Total								
		274.000		71,598.22		79,295.60	7,697.38	98.85
				19,626.97		21,226.44	1,599.47	0.02
POUND STERLING							Exchange Rate:	0.731261
018270009	CRH PLC COMMON STOCK EUR.32							
		2,856.000	25.217090	72,020.01	30.580000	87,336.48	15,316.47	1.62
			31.987871	91,357.36	41.818174	119,432.71	28,075.35	0.14
023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
		4,750.000	25.004463	118,771.20	28.780000	136,705.00	17,933.80	2.54
			31.575979	149,985.90	39.356673	186,944.20	36,958.30	0.21
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025							
		8,682.000	5.273053	45,780.65	4.888000	42,437.62	-3,343.03	0.79
			6.537269	56,756.57	6.684344	58,033.48	1,276.91	0.07
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		4,682.000	37.184763	174,099.06	27.080000	126,788.56	-47,310.50	2.36
			47.424551	222,041.75	37.031922	173,383.46	-48,658.29	0.20
040520009	HALMA PLC COMMON STOCK GBP.1							
		4,540.000	20.139407	91,432.91	24.490000	111,184.60	19,751.69	2.07
			25.546828	115,982.60	33.490095	152,045.03	36,062.43	0.17
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1							
		2,036.000	36.322534	73,952.68	15.355000	31,262.78	-42,689.90	0.58
			46.885147	95,458.16	20.997975	42,751.88	-52,706.28	0.05
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5							
		20,003.000	6.557970	131,179.08	3.788500	75,781.37	-55,397.71	1.41
			8.374049	167,506.11	5.180777	103,631.08	-63,875.03	0.12
067760009	PEARSON PLC COMMON STOCK GBP.25							

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		14,589.000	Local Base	6.714023 8.430194	97,950.88 122,988.10	6.804000 9.304475	99,263.56 135,743.00	1,312.68 12,754.90	1.85 0.15
068253004	PERSIMMON PLC COMMON STOCK GBP.1	2,086.000	Local Base	23.957886 30.924856	49,976.15 64,509.25	27.670000 37.838747	57,719.62 78,931.63	7,743.47 14,422.38	1.07 0.09
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05	3,384.000	Local Base	13.911469 17.646690	47,076.41 59,716.40	13.470000 18.420236	45,582.48 62,334.08	-1,493.93 2,617.68	0.85 0.07
071887004	RIO TINTO PLC COMMON STOCK GBP.1	3,677.000	Local Base	31.393935 40.062412	115,435.50 147,309.49	54.700000 74.802294	201,131.90 275,048.03	85,696.40 127,738.54	3.74 0.31
079087003	SSE PLC COMMON STOCK GBP.5	18,587.000	Local Base	12.876641 16.530096	239,338.12 307,244.89	15.000000 20.512512	278,805.00 381,266.06	39,466.88 74,021.17	5.18 0.43
079805909	BP PLC COMMON STOCK USD.25	46,997.000	Local Base	4.229527 5.423940	198,775.06 254,908.90	2.548000 3.484392	119,748.36 163,755.98	-79,026.70 -91,152.92	2.23 0.19
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK	112,431.000	Local Base	0.579116 0.734609	65,110.62 82,592.78	0.364400 0.498317	40,969.86 56,026.32	-24,140.76 -26,566.46	0.76 0.06
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01	26,254.000	Local Base	1.979515 2.555159	51,970.18 67,083.14	1.658000 2.267316	43,529.13 59,526.12	-8,441.05 -7,557.02	0.81 0.07
092232909	SMITH + NEPHEW PLC COMMON STOCK USD.2	1,677.000	Local Base	14.957448 18.561449	25,083.64 31,127.55	15.100000 20.649262	25,322.70 34,628.81	239.06 3,501.26	0.47 0.04
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25	8,026.000	Local Base	15.997783 20.541675	128,398.21 164,867.48	13.420000 18.351861	107,708.92 147,292.03	-20,689.29 -17,575.45	2.00 0.17
098952906	ASTRAZENECA PLC COMMON STOCK USD.25								

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		2,460.000	Local 67.966272	167,197.03	73.240000	180,170.40	12,973.37	3.35
			Base 88.364020	217,375.49	100.155758	246,383.17	29,007.68	0.28
309135903	BT GROUP PLC MM COMMON STOCK GBP.05	153,445.000	Local 1.789132	274,533.39	1.322500	202,931.01	-71,602.38	3.77
			Base 2.284698	350,575.51	1.808520	277,508.32	-73,067.19	0.31
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005	2,044.000	Local 17.760660	36,302.79	17.895000	36,577.38	274.59	0.68
			Base 22.529388	46,050.07	24.471427	50,019.60	3,969.53	0.06
320898901	NEXT PLC COMMON STOCK GBP.1	513.000	Local 56.470975	28,969.61	70.860000	36,351.18	7,381.57	0.68
			Base 71.633411	36,747.94	96.901106	49,710.27	12,962.33	0.06
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095	435,514.000	Local 1.494823	651,016.48	1.209400	526,710.63	-124,305.85	9.79
			Base 1.890952	823,536.21	1.653855	720,277.21	-103,259.00	0.81
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07	9,561.000	Local 18.936333	181,050.28	12.978000	124,082.66	-56,967.62	2.31
			Base 24.281870	232,158.96	17.747425	169,683.14	-62,475.82	0.19
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07	8,776.000	Local 18.943029	166,244.02	12.594000	110,524.94	-55,719.08	2.06
			Base 24.272670	213,016.95	17.222305	151,142.94	-61,874.01	0.17
B10RZP905	UNILEVER PLC COMMON STOCK GBP.0311	5,385.000	Local 45.634932	245,744.11	43.920000	236,509.20	-9,234.91	4.40
			Base 59.194035	318,759.88	60.060635	323,426.52	4,666.64	0.37
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1	1,776.000	Local 24.001588	42,626.82	27.770000	49,319.52	6,692.70	0.92
			Base 30.446002	54,072.10	37.975497	67,444.48	13,372.38	0.08
B1CRLC906	MONDI PLC COMMON STOCK EUR.2	4,416.000	Local 20.698933	91,406.49	17.195000	75,933.12	-15,473.37	1.41
			Base 26.969042	119,095.29	23.514176	103,838.60	-15,256.69	0.12
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789							

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		4,068.000	Local 23.939430	97,385.60	22.890000	93,116.52	-4,269.08	1.73
			Base 30.683441	124,820.24	31.302093	127,336.92	2,516.68	0.14
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945	4,999.000	Local 10.056553	50,272.71	24.245000	121,200.76	70,928.05	2.25
			Base 12.981006	64,892.05	33.155057	165,742.14	100,850.09	0.19
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1	1,298.000	Local 71.270786	92,509.48	65.420000	84,915.16	-7,594.32	1.58
			Base 88.443505	114,799.67	89.461902	116,121.55	1,321.88	0.13
B2B0DG904	RELX PLC COMMON STOCK GBP.144397	3,578.000	Local 19.089053	68,300.63	17.925000	64,135.65	-4,164.98	1.19
			Base 24.214452	86,639.31	24.512452	87,705.55	1,066.24	0.10
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	11,961.000	Local 8.079223	96,635.59	8.950000	107,050.95	10,415.36	1.99
			Base 10.816557	129,376.84	12.239132	146,392.26	17,015.42	0.17
B3MBS7900	OCADO GROUP PLC COMMON STOCK GBP.02	1,743.000	Local 12.260138	21,369.42	22.870000	39,862.41	18,492.99	0.74
			Base 16.044842	27,966.16	31.274743	54,511.88	26,545.72	0.06
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01	40,885.000	Local 2.816529	115,153.77	2.330000	95,262.05	-19,891.72	1.77
			Base 3.648440	149,166.45	3.186277	130,270.93	-18,895.52	0.15
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948	12,706.000	Local 7.393045	93,936.03	5.820000	73,948.92	-19,987.11	1.37
			Base 9.455098	120,136.48	7.958855	101,125.21	-19,011.27	0.11
B8KF9B904	WPP PLC COMMON STOCK GBP.1	24,533.000	Local 8.285963	203,279.52	8.000000	196,264.00	-7,015.52	3.65
			Base 10.446313	256,279.39	10.940006	268,391.18	12,111.79	0.30
BBG9VN905	AVEVA GROUP PLC COMMON STOCK GBP.0355556	665.000	Local 33.002421	21,946.61	32.020000	21,293.30	-653.31	0.40
			Base 40.954361	27,234.65	43.787376	29,118.60	1,883.95	0.03
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105							

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		6,001.000	Local 17.660807	105,982.50	13.630000	81,793.63	-24,188.87	1.52
			Base 22.578644	135,494.44	18.639036	111,852.85	-23,641.59	0.13
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129	72,207.000	Local 9.590737	692,518.34	8.650000	624,590.55	-67,927.79	11.61
			Base 12.166001	878,470.44	11.828882	854,128.07	-24,342.37	0.97
BH0P3Z907	BHP GROUP PLC COMMON STOCK USD.5	7,745.000	Local 11.167371	86,491.29	19.250000	149,091.25	62,599.96	2.77
			Base 14.414850	111,643.01	26.324390	203,882.40	92,239.39	0.23
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213	1,132.000	Local 48.074373	54,420.19	46.900000	53,090.80	-1,329.39	0.99
			Base 62.635071	70,902.90	64.135787	72,601.71	1,698.81	0.08
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976	716.000	Local 38.984441	27,912.86	65.960000	47,227.36	19,314.50	0.88
			Base 50.321145	36,029.94	90.200353	64,583.45	28,553.51	0.07
BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001	28,659.000	Local 6.254192	179,238.89	5.490000	157,337.91	-21,900.98	2.93
			Base 7.901755	226,456.41	7.507579	215,159.72	-11,296.69	0.24
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01	19,144.000	Local 4.566346	87,418.13	5.960000	114,098.24	26,680.11	2.12
			Base 5.864294	112,266.05	8.150305	156,029.43	43,763.38	0.18
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245	1,543.000	Local 31.003027	47,837.67	24.250000	37,417.75	-10,419.92	0.70
			Base 40.018730	61,748.90	33.161894	51,168.80	-10,580.10	0.06
POUND STERLING Total		1,152,730.000	Local	5,754,050.61		5,372,085.19	-381,965.42	99.88
			Base	7,347,148.16		7,346,330.80	-817.36	8.31
QATARI RIAL							Exchange Rate:	3.641000
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0	25,069.000	Local 9.501325	238,188.72	10.870000	272,500.03	34,311.31	99.89

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		Base	2.609537	65,418.49	2.985444	74,842.08	9,423.59	0.08
QATARI RIAL Total								
		25,069.000 Local		238,188.72		272,500.03	34,311.31	99.89
		Base		65,418.49		74,842.08	9,423.59	0.08
SAUDI RIYAL							Exchange Rate:	3.751600
B12LZP906	BANK ALBILAD COMMON STOCK SAR10.							
		5,175.000 Local	22.097229	114,353.16	28.350000	146,711.25	32,358.09	12.92
		Base	5.890866	30,485.23	7.556776	39,106.31	8,621.08	0.04
B12LZQ904	BANK AL JAZIRA COMMON STOCK SAR10.							
		20,763.000 Local	11.160229	231,719.84	13.660000	283,622.58	51,902.74	24.98
		Base	2.975189	61,773.84	3.641113	75,600.43	13,826.59	0.09
B1324D908	SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.							
		3,184.000 Local	87.113882	277,370.60	101.400000	322,857.60	45,487.00	28.43
		Base	23.223555	73,943.80	27.028468	86,058.64	12,114.84	0.10
B132NM907	SAUDI ELECTRICITY CO COMMON STOCK SAR10.							
		5,198.000 Local	15.965481	82,988.57	21.300000	110,717.40	27,728.83	9.75
		Base	4.256214	22,123.80	5.677578	29,512.05	7,388.25	0.03
B2RLCR908	BUPA ARABIA FOR COOPERATIVE COMMON STOCK SAR10.							
		731.000 Local	113.797182	83,185.74	122.200000	89,328.20	6,142.46	7.87
		Base	30.337018	22,176.36	32.572769	23,810.69	1,634.33	0.03
B39NWT906	ALINMA BANK COMMON STOCK SAR10.0							
		10,987.000 Local	14.518981	159,520.04	16.180000	177,769.66	18,249.62	15.66
		Base	3.870593	42,526.20	4.312827	47,385.03	4,858.83	0.05
SAUDI RIYAL Total								
		46,038.000 Local		949,137.95		1,131,006.69	181,868.74	99.60
		Base		253,029.23		301,473.15	48,443.92	0.34
SINGAPORE DOLLAR							Exchange Rate:	1.321600

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617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
		4,300.000	Local 23.281705	100,111.33	25.040000	107,672.00	7,560.67	15.74
			Base 16.850098	72,455.42	18.946731	81,470.94	9,015.52	0.09
630930907	CAPITALAND LTD COMMON STOCK							
		40,200.000	Local 3.637102	146,211.49	3.280000	131,856.00	-14,355.49	19.28
			Base 2.589237	104,087.34	2.481840	99,769.98	-4,317.36	0.11
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
		5,600.000	Local 25.114852	140,643.17	22.590000	126,504.00	-14,139.17	18.49
			Base 18.178407	101,799.08	17.092918	95,720.34	-6,078.74	0.11
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK							
		37,400.000	Local 3.454286	129,190.31	2.310000	86,394.00	-42,796.31	12.63
			Base 2.501454	93,554.38	1.747881	65,370.76	-28,183.62	0.07
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK							
		13,300.000	Local 10.189162	135,515.85	10.060000	133,798.00	-1,717.85	19.56
			Base 7.253621	96,473.16	7.611985	101,239.41	4,766.25	0.11
B17KC6900	WILMAR INTERNATIONAL LTD COMMON STOCK							
		19,700.000	Local 4.083672	80,448.34	4.650000	91,605.00	11,156.66	13.39
			Base 2.934516	57,809.96	3.518462	69,313.71	11,503.75	0.08
SINGAPORE DOLLAR Total		120,500.000	Local	732,120.49		677,829.00	-54,291.49	99.09
			Base	526,179.34		512,885.14	-13,294.20	0.58
SOUTH AFRICAN RAND							Exchange Rate:	14.695000
628021909	GOLD FIELDS LTD COMMON STOCK ZAR.5							
		2,713.000	Local 156.457055	424,467.99	137.570000	373,227.41	-51,240.58	9.83
			Base 9.083137	24,642.55	9.361688	25,398.26	755.71	0.03
656565900	ANGLOGOLD ASHANTI LTD COMMON STOCK ZAR.25							
		1,409.000	Local 354.287438	499,191.00	342.520000	482,610.68	-16,580.32	12.71
			Base 19.418864	27,361.18	23.308608	32,841.83	5,480.65	0.04
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02							

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		615.000	Local 2,463.706211 Base 176.997772	1,515,179.32 108,853.63	3,019.350000 205.467846	1,856,900.25 126,362.73	341,720.93 17,509.10	48.91 0.14
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607	4,062.000	Local 146.500928 Base 8.505133	595,086.77 34,547.85	125.370000 8.531473	509,252.94 34,654.84	-85,833.83 106.99	13.41 0.04
BZBFKT902	BID CORP LTD COMMON STOCK	2,170.000	Local 298.838221 Base 22.166949	648,478.94 48,102.28	263.030000 17.899285	570,775.10 38,841.45	-77,703.84 -9,260.83	15.03 0.04
SOUTH AFRICAN RAND Total		10,969.000	Local Base	3,682,404.02 243,507.49		3,792,766.38 258,099.11	110,362.36 14,591.62	99.90 0.29
SOUTH KOREAN WON							Exchange Rate:	1,086.300000
617507900	KT+G CORP COMMON STOCK KRW5000.	520.000	Local 103,582.798077 Base 91.544673	53,863,055.00 47,603.23	83,100.000000 76.498205	43,212,000.00 39,779.07	-10,651,055.00 -7,824.16	2.83 0.04
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0	47.000	Local 1,183,946.404255 Base 1,085.492340	55,645,481.00 51,018.14	1,620,000.000000 1,491.300746	76,140,000.00 70,091.14	20,494,519.00 19,073.00	4.99 0.08
634691901	LG CHEM LTD COMMON STOCK KRW5000.	129.000	Local 276,220.790698 Base 244.119147	35,632,482.00 31,491.37	824,000.000000 758.538157	106,296,000.00 97,851.42	70,663,518.00 66,360.05	6.97 0.11
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.	1,418.000	Local 48,839.035966 Base 43.163089	69,253,753.00 61,205.26	32,050.000000 29.503820	45,446,900.00 41,836.42	-23,806,853.00 -19,368.84	2.98 0.05
645026907	SK HYNIX INC COMMON STOCK KRW5000.	761.000	Local 63,550.797635 Base 53.717766	48,362,157.00 40,879.22	118,500.000000 109.085888	90,178,500.00 83,014.36	41,816,343.00 42,135.14	5.92 0.09
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.	3,143.000	Local 44,685.717467	140,447,210.00	27,400.000000	86,118,200.00	-54,329,010.00	5.65

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			Base	39.492459	124,124.80	25.223235	79,276.63	-44,848.17	0.09
653703009	LG CORP COMMON STOCK KRW5000.								
	794.000	Local		69,455.515113	55,147,679.00	87,500.000000	69,475,000.00	14,327,321.00	4.56
		Base		61.383577	48,738.56	80.548651	63,955.63	15,217.07	0.07
656039906	NAVER CORP COMMON STOCK KRW100.0								
	365.000	Local		175,640.391781	64,108,743.00	292,500.000000	106,762,500.00	42,653,757.00	7.00
		Base		147.988712	54,015.88	269.262635	98,280.86	44,264.98	0.11
669323008	POSCO COMMON STOCK KRW5000.								
	242.000	Local		255,704.388430	61,880,462.00	272,000.000000	65,824,000.00	3,943,538.00	4.32
		Base		225.987107	54,688.88	250.391236	60,594.68	5,905.80	0.07
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0								
	4,411.000	Local		44,193.909318	194,939,334.00	81,000.000000	357,291,000.00	162,351,666.00	23.44
		Base		37.760886	166,563.27	74.565037	328,906.38	162,343.11	0.37
680611001	SHIN POONG PHARMACEUTICAL CO COMMON STOCK KRW500.								
	126.000	Local		190,652.396825	24,022,202.00	124,000.000000	15,624,000.00	-8,398,202.00	1.02
		Base		175.288333	22,086.33	114.148946	14,382.77	-7,703.56	0.02
ACIOB34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0								
	539.000	Local		132,105.601113	71,204,919.00	138,000.000000	74,382,000.00	3,177,081.00	4.88
		Base		121.120019	65,283.69	127.036730	68,472.80	3,189.11	0.08
ACIOQ6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0								
	81.000	Local		243,694.790123	19,739,278.00	826,000.000000	66,906,000.00	47,166,722.00	4.39
		Base		216.829630	17,563.20	760.379269	61,590.72	44,027.52	0.07
ACIOW8R78	CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0								
	410.000	Local		112,551.902439	46,146,280.00	163,000.000000	66,830,000.00	20,683,720.00	4.38
		Base		93.427317	38,305.20	150.050631	61,520.76	23,215.56	0.07
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0								
	432.000	Local		172,004.615741	74,305,994.00	359,000.000000	155,088,000.00	80,782,006.00	10.17
		Base		153.374167	66,257.64	330.479610	142,767.19	76,509.55	0.16
B232R0909	SK INNOVATION CO LTD COMMON STOCK KRW5000.								
	297.000	Local		157,125.599327	46,666,303.00	190,000.000000	56,430,000.00	9,763,697.00	3.70

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			Base	132.752290	39,427.43	174.905643	51,946.98	12,519.55	0.06
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0								
	161.000	Local		249,839.372671	40,224,139.00	240,500.000000	38,720,500.00	-1,503,639.00	2.54
		Base		220.803665	35,549.39	221.393722	35,644.39	95.00	0.04
SOUTH KOREAN WON Total									
	13,876.000	Local			1,101,589,471.00		1,520,724,600.00	419,135,129.00	99.75
		Base			964,801.49		1,399,912.20	435,110.71	1.58
SWEDISH KRONA								Exchange Rate:	8.227600
504856907	SWEDISH MATCH AB COMMON STOCK SEK1.9823								
	497.000	Local		635.449960	315,818.63	637.800000	316,986.60	1,167.97	3.36
		Base		68.129054	33,860.14	77.519568	38,527.23	4,667.09	0.04
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK								
	3,718.000	Local		152.244866	566,046.41	172.000000	639,496.00	73,449.59	6.79
		Base		16.062466	59,720.25	20.905246	77,725.70	18,005.45	0.09
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0								
	24,699.000	Local		79.513742	1,963,909.91	97.640000	2,411,610.36	447,700.45	25.60
		Base		8.555853	211,321.02	11.867373	293,112.25	81,791.23	0.33
597838903	TELIA CO AB COMMON STOCK SEK3.2								
	44,318.000	Local		34.875987	1,545,633.97	33.960000	1,505,039.28	-40,594.69	15.98
		Base		3.778520	167,456.47	4.127571	182,925.67	15,469.20	0.21
ACIOV9407	ESSITY AKTIEBOLAG B COMMON STOCK SEK3.35								
	790.000	Local		292.346101	230,953.42	264.500000	208,955.00	-21,998.42	2.22
		Base		31.343557	24,761.41	32.147892	25,396.84	635.43	0.03
ACI1BX9N9	BOLIDEN AB COMMON STOCK SEK2.11								
	2,504.000	Local		237.668231	595,121.25	291.400000	729,665.60	134,544.35	7.75
		Base		26.888894	67,329.79	35.417376	88,685.11	21,355.32	0.10
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2								
	1,778.000	Local		142.301800	253,012.60	201.300000	357,911.40	104,898.80	3.80
		Base		16.099494	28,624.90	24.466430	43,501.31	14,876.41	0.05

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B1XFTL901	HEXAGON AB B SHS COMMON STOCK EUR.22							
		2,686.000	Local 439.998042	1,181,834.74	749.800000	2,013,962.80	832,128.06	21.38
			Base 47.883485	128,615.04	91.132286	244,781.32	116,166.28	0.28
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25							
		8,530.000	Local 99.573240	849,359.74	108.600000	926,358.00	76,998.26	9.83
			Base 11.089516	94,593.57	13.199475	112,591.52	17,997.95	0.13
BJXSCH901	EVOLUTION GAMING GROUP COMMON STOCK SEK.003							
		369.000	Local 576.287995	212,650.27	834.800000	308,041.20	95,390.93	3.27
			Base 61.786070	22,799.06	101.463367	37,439.98	14,640.92	0.04
SWEDISH KRONA Total		89,889.000	Local	7,714,340.94		9,418,026.24	1,703,685.30	99.98
			Base	839,081.65		1,144,686.93	305,605.28	1.29
SWISS FRANC							Exchange Rate:	0.885300
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0							
		395.000	Local 477.454785	188,594.64	477.100000	188,454.50	-140.14	6.33
			Base 497.377190	196,463.99	538.913363	212,870.78	16,406.79	0.24
598061901	GIVAUDAN REG COMMON STOCK CHF10.0							
		46.000	Local 1,957.463913	90,043.34	3,730.000000	171,580.00	81,536.66	5.77
			Base 1,980.436957	91,100.10	4,213.261041	193,810.01	102,709.91	0.22
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1							
		293.000	Local 276.125734	80,904.84	373.500000	109,435.50	28,530.66	3.68
			Base 279.366382	81,854.35	421.890884	123,614.03	41,759.68	0.14
710306903	NOVARTIS AG REG COMMON STOCK CHF.5							
		3,270.000	Local 80.308832	262,609.88	83.650000	273,535.50	10,925.62	9.19
			Base 82.214419	268,841.15	94.487744	308,974.92	40,133.77	0.35
710889908	ABB LTD REG COMMON STOCK CHF.12							
		4,842.000	Local 19.252458	93,220.40	24.710000	119,645.82	26,425.42	4.02
			Base 19.372567	93,801.97	27.911442	135,147.20	41,345.23	0.15
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK							

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	1,252.000	Local	296.668299	371,428.71	309.000000	386,868.00	15,439.29	13.00	
		Base	308.619473	386,391.58	349.034226	436,990.85	50,599.27	0.49	
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1								
	1,312.000	Local	74.552157	97,812.43	59.160000	77,617.92	-20,194.51	2.61	
		Base	75.427111	98,960.37	66.824805	87,674.14	-11,286.23	0.10	
711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0								
	3,436.000	Local	53.930137	185,303.95	48.620000	167,058.32	-18,245.63	5.61	
		Base	54.514144	187,310.60	54.919236	188,702.50	1,391.90	0.21	
712387901	NESTLE SA REG COMMON STOCK CHF.1								
	5,727.000	Local	95.654875	547,815.47	104.260000	597,097.02	49,281.55	20.06	
		Base	98.756740	565,579.85	117.767988	674,457.27	108,877.42	0.76	
714789906	TEMENOS AG REG COMMON STOCK CHF5.0								
	821.000	Local	139.162412	114,252.34	123.650000	101,516.65	-12,735.69	3.41	
		Base	140.081462	115,006.88	139.670168	114,669.21	-337.67	0.13	
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25								
	244.000	Local	406.068115	99,080.62	241.500000	58,926.00	-40,154.62	1.98	
		Base	410.833770	100,243.44	272.788885	66,560.49	-33,682.95	0.08	
733337901	LONZA GROUP AG REG COMMON STOCK CHF1.0								
	175.000	Local	522.680629	91,469.11	568.800000	99,540.00	8,070.89	3.34	
		Base	572.864571	100,251.30	642.494070	112,436.46	12,185.16	0.13	
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1								
	851.000	Local	89.129506	75,849.21	83.340000	70,922.34	-4,926.87	2.38	
		Base	90.175546	76,739.39	94.137580	80,111.08	3,371.69	0.09	
ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0								
	1,904.000	Local	83.923167	159,789.71	80.080000	152,472.32	-7,317.39	5.12	
		Base	84.670399	161,212.44	90.455213	172,226.73	11,014.29	0.19	
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01								
	770.000	Local	106.835792	82,263.56	241.800000	186,186.00	103,922.44	6.26	
		Base	108.089636	83,229.02	273.127753	210,308.37	127,079.35	0.24	
B18ZRK909	LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25								

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QS INVESTORS GLOBAL DBI CIF
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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,294.000	Local		58.965371	76,301.19	85.920000	111,180.48	34,879.29	3.74
		Base		62.147311	80,418.62	97.051847	125,585.09	45,166.47	0.14
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1								
	186.000	Local		475.883871	88,514.40	554.200000	103,081.20	14,566.80	3.46
		Base		491.622097	91,441.71	626.002485	116,436.46	24,994.75	0.13
SWISS FRANC Total									
	26,818.000	Local			2,705,253.80		2,975,117.57	269,863.77	99.96
		Base			2,778,846.76		3,360,575.59	581,728.83	3.80
THAILAND BAHT								Exchange Rate:	29.960000
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A								
	36,800.000	Local		65.264419	2,401,730.61	62.250000	2,290,800.00	-110,930.61	21.62
		Base		2.014662	74,139.57	2.077770	76,461.95	2,322.38	0.09
B08YDF900	CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A								
	39,600.000	Local		82.817938	3,279,590.34	58.250000	2,306,700.00	-972,890.34	21.77
		Base		2.651659	105,005.69	1.944259	76,992.66	-28,013.03	0.09
B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L								
	36,600.000	Local		75.311780	2,756,411.16	47.750000	1,747,650.00	-1,008,761.16	16.49
		Base		2.411327	88,254.58	1.593792	58,332.78	-29,921.80	0.07
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A								
	39,100.000	Local		38.931937	1,522,238.73	42.500000	1,661,750.00	139,511.27	15.68
		Base		1.122767	43,900.18	1.418558	55,465.62	11,565.44	0.06
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A								
	123,900.000	Local		19.215763	2,380,833.06	20.800000	2,577,120.00	196,286.94	24.32
		Base		0.566519	70,191.73	0.694259	86,018.69	15,826.96	0.10
THAILAND BAHT Total									
	276,000.000	Local			12,340,803.90		10,584,020.00	-1,756,783.90	99.89
		Base			381,491.75		353,271.70	-28,220.05	0.40
TURKISH LIRA								Exchange Rate:	7.433000

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B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.							
		2,188.000	Local 87.897262	192,319.21	108.000000	236,304.00	43,984.79	53.26
			Base 24.712802	54,071.61	14.529800	31,791.20	-22,280.41	0.04
B0D000905	BIM BIRLESIK MAGAZALAR AS COMMON STOCK TRY1.							
		2,721.000	Local 69.055200	187,899.20	75.500000	205,435.50	17,536.30	46.30
			Base 8.729838	23,753.89	10.157406	27,638.30	3,884.41	0.03
TURKISH LIRA Total		4,909.000	Local	380,218.41		441,739.50	61,521.09	99.55
			Base	77,825.50		59,429.50	-18,396.00	0.07
UAE DIRHAM							Exchange Rate:	3.673150
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0							
		13,822.000	Local 17.714160	244,845.12	16.900000	233,591.80	-11,253.32	38.34
			Base 4.822804	66,660.80	4.600956	63,594.41	-3,066.39	0.07
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0							
		59,423.000	Local 8.676936	515,609.57	3.530000	209,763.19	-305,846.38	34.43
			Base 2.362357	140,378.32	0.961028	57,107.17	-83,271.15	0.06
B0LX3Y907	ALDAR PROPERTIES PJSC COMMON STOCK AED1.0							
		52,371.000	Local 3.235959	169,470.43	3.150000	164,968.65	-4,501.78	27.07
			Base 0.880977	46,137.63	0.857575	44,912.04	-1,225.59	0.05
UAE DIRHAM Total		125,616.000	Local	929,925.12		608,323.64	-321,601.48	99.84
			Base	253,176.75		165,613.62	-87,563.13	0.19
US DOLLAR							Exchange Rate:	1.000000
00130H105	AES CORP COMMON STOCK USD.01							
		2,500.000	Local 16.849512	42,123.78	23.500000	58,750.00	16,626.22	0.16
			Base 16.849512	42,123.78	23.500000	58,750.00	16,626.22	0.07
00206R102	AT+T INC COMMON STOCK USD1.0							
		5,298.000	Local 37.631270	199,370.47	28.760000	152,370.48	-46,999.99	0.42

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
			Base	37.631270	199,370.47	28.760000	152,370.48	-46,999.99	0.17
002824100	ABBOTT LABORATORIES COMMON STOCK								
	1,900.000	Local		43.980300	83,562.57	109.490000	208,031.00	124,468.43	0.57
		Base		43.980300	83,562.57	109.490000	208,031.00	124,468.43	0.24
00287Y109	ABBVIE INC COMMON STOCK USD.01								
	1,446.000	Local		70.776107	102,342.25	107.150000	154,938.90	52,596.65	0.42
		Base		70.776107	102,342.25	107.150000	154,938.90	52,596.65	0.18
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
	500.000	Local		76.620000	38,310.00	92.850000	46,425.00	8,115.00	0.13
		Base		76.620000	38,310.00	92.850000	46,425.00	8,115.00	0.05
00724F101	ADOBE INC COMMON STOCK USD.0001								
	400.000	Local		135.075000	54,030.00	500.120000	200,048.00	146,018.00	0.55
		Base		135.075000	54,030.00	500.120000	200,048.00	146,018.00	0.23
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
	800.000	Local		52.550000	42,040.00	91.710000	73,368.00	31,328.00	0.20
		Base		52.550000	42,040.00	91.710000	73,368.00	31,328.00	0.08
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
	400.000	Local		144.660000	57,864.00	273.220000	109,288.00	51,424.00	0.30
		Base		144.660000	57,864.00	273.220000	109,288.00	51,424.00	0.12
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
	300.000	Local		152.093733	45,628.12	178.220000	53,466.00	7,837.88	0.15
		Base		152.093733	45,628.12	178.220000	53,466.00	7,837.88	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
	300.000	Local		111.630000	33,489.00	156.240000	46,872.00	13,383.00	0.13
		Base		111.630000	33,489.00	156.240000	46,872.00	13,383.00	0.05
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025								
	1,700.000	Local		150.368935	255,627.19	232.730000	395,641.00	140,013.81	1.08
		Base		150.368935	255,627.19	232.730000	395,641.00	140,013.81	0.45
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
	100.000	Local		255.450000	25,545.00	534.380000	53,438.00	27,893.00	0.15

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
			Base	255.450000	25,545.00	534.380000	53,438.00	27,893.00	0.06
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
	1,400.000	Local		49.224321	68,914.05	51.530000	72,142.00	3,227.95	0.20
		Base		49.224321	68,914.05	51.530000	72,142.00	3,227.95	0.08
02043Q107	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01								
	200.000	Local		151.260000	30,252.00	129.970000	25,994.00	-4,258.00	0.07
		Base		151.260000	30,252.00	129.970000	25,994.00	-4,258.00	0.03
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
	200.000	Local		1,157.966250	231,593.25	1,751.880000	350,376.00	118,782.75	0.95
		Base		1,157.966250	231,593.25	1,751.880000	350,376.00	118,782.75	0.40
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
	200.000	Local		1,188.616250	237,723.25	1,752.640000	350,528.00	112,804.75	0.95
		Base		1,188.616250	237,723.25	1,752.640000	350,528.00	112,804.75	0.40
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
	3,900.000	Local		59.911979	233,656.72	41.000000	159,900.00	-73,756.72	0.44
		Base		59.911979	233,656.72	41.000000	159,900.00	-73,756.72	0.18
023135106	AMAZON.COM INC COMMON STOCK USD.01								
	200.000	Local		1,122.742500	224,548.50	3,256.930000	651,386.00	426,837.50	1.77
		Base		1,122.742500	224,548.50	3,256.930000	651,386.00	426,837.50	0.74
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
	700.000	Local		76.363743	53,454.62	78.060000	54,642.00	1,187.38	0.15
		Base		76.363743	53,454.62	78.060000	54,642.00	1,187.38	0.06
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
	1,700.000	Local		75.693924	128,679.67	83.270000	141,559.00	12,879.33	0.39
		Base		75.693924	128,679.67	83.270000	141,559.00	12,879.33	0.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
	900.000	Local		78.831300	70,948.17	120.910000	108,819.00	37,870.83	0.30
		Base		78.831300	70,948.17	120.910000	108,819.00	37,870.83	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01								
	1,600.000	Local		162.922538	260,676.06	224.460000	359,136.00	98,459.94	0.98

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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	162.922538	260,676.06	224.460000	359,136.00	98,459.94	0.41
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		500.000 Local	124.410000	62,205.00	153.470000	76,735.00	14,530.00	0.21
		Base	124.410000	62,205.00	153.470000	76,735.00	14,530.00	0.09
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		300.000 Local	128.828800	38,648.64	194.330000	58,299.00	19,650.36	0.16
		Base	128.828800	38,648.64	194.330000	58,299.00	19,650.36	0.07
031162100	AMGEN INC COMMON STOCK USD.0001							
		500.000 Local	163.750600	81,875.30	229.920000	114,960.00	33,084.70	0.31
		Base	163.750600	81,875.30	229.920000	114,960.00	33,084.70	0.13
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
		300.000 Local	119.830000	35,949.00	147.730000	44,319.00	8,370.00	0.12
		Base	119.830000	35,949.00	147.730000	44,319.00	8,370.00	0.05
036752103	ANTHEM INC COMMON STOCK USD.01							
		300.000 Local	206.172000	61,851.60	321.090000	96,327.00	34,475.40	0.26
		Base	206.172000	61,851.60	321.090000	96,327.00	34,475.40	0.11
037833100	APPLE INC COMMON STOCK USD.00001							
		8,900.000 Local	40.193740	357,724.29	132.690000	1,180,941.00	823,216.71	3.22
		Base	40.193740	357,724.29	132.690000	1,180,941.00	823,216.71	1.34
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		600.000 Local	41.554800	24,932.88	86.300000	51,780.00	26,847.12	0.14
		Base	41.554800	24,932.88	86.300000	51,780.00	26,847.12	0.06
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		1,300.000 Local	41.996700	54,595.71	50.410000	65,533.00	10,937.29	0.18
		Base	41.996700	54,595.71	50.410000	65,533.00	10,937.29	0.07
049560105	ATMOS ENERGY CORP COMMON STOCK							
		500.000 Local	104.684620	52,342.31	95.430000	47,715.00	-4,627.31	0.13
		Base	104.684620	52,342.31	95.430000	47,715.00	-4,627.31	0.05
052769106	AUTODESK INC COMMON STOCK USD.01							
		100.000 Local	233.510000	23,351.00	305.340000	30,534.00	7,183.00	0.08

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		Base	233.510000	23,351.00	305.340000	30,534.00	7,183.00	0.03
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		500.000 Local	98.701700	49,350.85	176.200000	88,100.00	38,749.15	0.24
		Base	98.701700	49,350.85	176.200000	88,100.00	38,749.15	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		300.000 Local	188.796700	56,639.01	160.430000	48,129.00	-8,510.01	0.13
		Base	188.796700	56,639.01	160.430000	48,129.00	-8,510.01	0.05
056752108	BAIDU INC SPON ADR ADR USD.00005							
		500.000 Local	127.933560	63,966.78	216.240000	108,120.00	44,153.22	0.29
		Base	127.933560	63,966.78	216.240000	108,120.00	44,153.22	0.12
058498106	BALL CORP COMMON STOCK							
		800.000 Local	40.169600	32,135.68	93.180000	74,544.00	42,408.32	0.20
		Base	40.169600	32,135.68	93.180000	74,544.00	42,408.32	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		4,500.000 Local	23.949200	107,771.40	30.310000	136,395.00	28,623.60	0.37
		Base	23.949200	107,771.40	30.310000	136,395.00	28,623.60	0.15
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		1,200.000 Local	37.100000	44,520.00	42.440000	50,928.00	6,408.00	0.14
		Base	37.100000	44,520.00	42.440000	50,928.00	6,408.00	0.06
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		800.000 Local	55.691900	44,553.52	80.240000	64,192.00	19,638.48	0.17
		Base	55.691900	44,553.52	80.240000	64,192.00	19,638.48	0.07
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		300.000 Local	199.764000	59,929.20	250.220000	75,066.00	15,136.80	0.20
		Base	199.764000	59,929.20	250.220000	75,066.00	15,136.80	0.08
07725L102	BEIGENE LTD ADR ADR USD.0001							
		300.000 Local	222.283100	66,684.93	258.390000	77,517.00	10,832.07	0.21
		Base	222.283100	66,684.93	258.390000	77,517.00	10,832.07	0.09
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		1,300.000 Local	202.225608	262,893.29	231.870000	301,431.00	38,537.71	0.82

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		Base	202.225608	262,893.29	231.870000	301,431.00	38,537.71	0.34
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001							
		300.000 Local	120.580000	36,174.00	87.690000	26,307.00	-9,867.00	0.07
		Base	120.580000	36,174.00	87.690000	26,307.00	-9,867.00	0.03
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		200.000 Local	270.438200	54,087.64	244.860000	48,972.00	-5,115.64	0.13
		Base	270.438200	54,087.64	244.860000	48,972.00	-5,115.64	0.06
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		200.000 Local	461.221650	92,244.33	721.540000	144,308.00	52,063.67	0.39
		Base	461.221650	92,244.33	721.540000	144,308.00	52,063.67	0.16
09260D107	BLACKSTONE GROUP INC/THE A COMMON STOCK USD.00001							
		1,400.000 Local	54.980000	76,972.00	64.810000	90,734.00	13,762.00	0.25
		Base	54.980000	76,972.00	64.810000	90,734.00	13,762.00	0.10
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		300.000 Local	183.370000	55,011.00	214.060000	64,218.00	9,207.00	0.17
		Base	183.370000	55,011.00	214.060000	64,218.00	9,207.00	0.07
101121101	BOSTON PROPERTIES INC REIT USD.01							
		400.000 Local	123.807900	49,523.16	94.530000	37,812.00	-11,711.16	0.10
		Base	123.807900	49,523.16	94.530000	37,812.00	-11,711.16	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		1,900.000 Local	26.437400	50,231.06	35.950000	68,305.00	18,073.94	0.19
		Base	26.437400	50,231.06	35.950000	68,305.00	18,073.94	0.08
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		1,600.000 Local	55.641438	89,026.30	62.030000	99,248.00	10,221.70	0.27
		Base	55.641438	89,026.30	62.030000	99,248.00	10,221.70	0.11
11135F101	BROADCOM INC COMMON STOCK							
		200.000 Local	224.073300	44,814.66	437.850000	87,570.00	42,755.34	0.24
		Base	224.073300	44,814.66	437.850000	87,570.00	42,755.34	0.10
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		500.000 Local	57.815380	28,907.69	79.430000	39,715.00	10,807.31	0.11

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		Base	57.815380	28,907.69	79.430000	39,715.00	10,807.31	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		1,100.000 Local	35.722400	39,294.64	62.720000	68,992.00	29,697.36	0.19
		Base	35.722400	39,294.64	62.720000	68,992.00	29,697.36	0.08
125523100	CIGNA CORP COMMON STOCK USD.01							
		389.000 Local	166.071285	64,601.73	208.180000	80,982.02	16,380.29	0.22
		Base	166.071285	64,601.73	208.180000	80,982.02	16,380.29	0.09
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		500.000 Local	118.230400	59,115.20	182.050000	91,025.00	31,909.80	0.25
		Base	118.230400	59,115.20	182.050000	91,025.00	31,909.80	0.10
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		1,300.000 Local	58.130915	75,570.19	61.010000	79,313.00	3,742.81	0.22
		Base	58.130915	75,570.19	61.010000	79,313.00	3,742.81	0.09
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		1,370.000 Local	73.603453	100,836.73	68.300000	93,571.00	-7,265.73	0.25
		Base	73.603453	100,836.73	68.300000	93,571.00	-7,265.73	0.11
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		700.000 Local	106.486171	74,540.32	99.920000	69,944.00	-4,596.32	0.19
		Base	106.486171	74,540.32	99.920000	69,944.00	-4,596.32	0.08
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		500.000 Local	48.890000	24,445.00	48.350000	24,175.00	-270.00	0.07
		Base	48.890000	24,445.00	48.350000	24,175.00	-270.00	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		700.000 Local	88.398257	61,878.78	98.850000	69,195.00	7,316.22	0.19
		Base	88.398257	61,878.78	98.850000	69,195.00	7,316.22	0.08
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		600.000 Local	51.670000	31,002.00	53.560000	32,136.00	1,134.00	0.09
		Base	51.670000	31,002.00	53.560000	32,136.00	1,134.00	0.04
148806102	CATALENT INC COMMON STOCK USD.01							
		500.000 Local	72.410000	36,205.00	104.070000	52,035.00	15,830.00	0.14

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			Base	72.410000	36,205.00	104.070000	52,035.00	15,830.00	0.06
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
	500.000	Local		120.697120	60,348.56	182.020000	91,010.00	30,661.44	0.25
		Base		120.697120	60,348.56	182.020000	91,010.00	30,661.44	0.10
150870103	CELANESE CORP COMMON STOCK USD.0001								
	500.000	Local		84.938200	42,469.10	129.940000	64,970.00	22,500.90	0.18
		Base		84.938200	42,469.10	129.940000	64,970.00	22,500.90	0.07
15135B101	CENTENE CORP COMMON STOCK USD.001								
	800.000	Local		61.410000	49,128.00	60.030000	48,024.00	-1,104.00	0.13
		Base		61.410000	49,128.00	60.030000	48,024.00	-1,104.00	0.05
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
	2,000.000	Local		19.580000	39,160.00	21.640000	43,280.00	4,120.00	0.12
		Base		19.580000	39,160.00	21.640000	43,280.00	4,120.00	0.05
156782104	CERNER CORP COMMON STOCK USD.01								
	400.000	Local		64.399700	25,759.88	78.480000	31,392.00	5,632.12	0.09
		Base		64.399700	25,759.88	78.480000	31,392.00	5,632.12	0.04
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
	100.000	Local		343.477800	34,347.78	661.550000	66,155.00	31,807.22	0.18
		Base		343.477800	34,347.78	661.550000	66,155.00	31,807.22	0.07
166764100	CHEVRON CORP COMMON STOCK USD.75								
	3,300.000	Local		102.910252	339,603.83	84.450000	278,685.00	-60,918.83	0.76
		Base		102.910252	339,603.83	84.450000	278,685.00	-60,918.83	0.32
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
	800.000	Local		48.430000	38,744.00	87.230000	69,784.00	31,040.00	0.19
		Base		48.430000	38,744.00	87.230000	69,784.00	31,040.00	0.08
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	2,000.000	Local		34.254800	68,509.60	44.750000	89,500.00	20,990.40	0.24
		Base		34.254800	68,509.60	44.750000	89,500.00	20,990.40	0.10
172967424	CITIGROUP INC COMMON STOCK USD.01								
	1,100.000	Local		60.737400	66,811.14	61.660000	67,826.00	1,014.86	0.18

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		Base	60.737400	66,811.14	61.660000	67,826.00	1,014.86	0.08
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		300.000 Local	145.330000	43,599.00	201.920000	60,576.00	16,977.00	0.17
		Base	145.330000	43,599.00	201.920000	60,576.00	16,977.00	0.07
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		7,900.000 Local	47.649920	376,434.37	54.840000	433,236.00	56,801.63	1.18
		Base	47.649920	376,434.37	54.840000	433,236.00	56,801.63	0.49
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		1,800.000 Local	71.748900	129,148.02	85.510000	153,918.00	24,769.98	0.42
		Base	71.748900	129,148.02	85.510000	153,918.00	24,769.98	0.17
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		2,400.000 Local	38.603671	92,648.81	52.400000	125,760.00	33,111.19	0.34
		Base	38.603671	92,648.81	52.400000	125,760.00	33,111.19	0.14
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		1,100.000 Local	29.650000	32,615.00	36.260000	39,886.00	7,271.00	0.11
		Base	29.650000	32,615.00	36.260000	39,886.00	7,271.00	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		2,500.000 Local	47.828752	119,571.88	39.990000	99,975.00	-19,596.88	0.27
		Base	47.828752	119,571.88	39.990000	99,975.00	-19,596.88	0.11
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		1,200.000 Local	74.483792	89,380.55	72.270000	86,724.00	-2,656.55	0.24
		Base	74.483792	89,380.55	72.270000	86,724.00	-2,656.55	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		400.000 Local	183.046425	73,218.57	219.050000	87,620.00	14,401.43	0.24
		Base	183.046425	73,218.57	219.050000	87,620.00	14,401.43	0.10
219350105	CORNING INC COMMON STOCK USD.5							
		1,900.000 Local	28.144863	53,475.24	36.000000	68,400.00	14,924.76	0.19
		Base	28.144863	53,475.24	36.000000	68,400.00	14,924.76	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		2,500.000 Local	220.603916	551,509.79	376.780000	941,950.00	390,440.21	2.57

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		Base	220.603916	551,509.79	376.780000	941,950.00	390,440.21	1.07
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		1,300.000 Local	102.239446	132,911.28	159.190000	206,947.00	74,035.72	0.56
		Base	102.239446	132,911.28	159.190000	206,947.00	74,035.72	0.23
231021106	CUMMINS INC COMMON STOCK USD2.5							
		500.000 Local	158.768300	79,384.15	227.100000	113,550.00	34,165.85	0.31
		Base	158.768300	79,384.15	227.100000	113,550.00	34,165.85	0.13
233331107	DTE ENERGY COMPANY COMMON STOCK							
		500.000 Local	104.105320	52,052.66	121.410000	60,705.00	8,652.34	0.17
		Base	104.105320	52,052.66	121.410000	60,705.00	8,652.34	0.07
235851102	DANAHER CORP COMMON STOCK USD.01							
		800.000 Local	82.960800	66,368.64	222.140000	177,712.00	111,343.36	0.48
		Base	82.960800	66,368.64	222.140000	177,712.00	111,343.36	0.20
252131107	DEXCOM INC COMMON STOCK USD.001							
		100.000 Local	395.220000	39,522.00	369.720000	36,972.00	-2,550.00	0.10
		Base	395.220000	39,522.00	369.720000	36,972.00	-2,550.00	0.04
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		900.000 Local	111.394700	100,255.23	139.510000	125,559.00	25,303.77	0.34
		Base	111.394700	100,255.23	139.510000	125,559.00	25,303.77	0.14
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		1,362.000 Local	99.625859	135,690.42	181.180000	246,767.16	111,076.74	0.67
		Base	99.625859	135,690.42	181.180000	246,767.16	111,076.74	0.28
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		700.000 Local	61.321900	42,925.33	90.530000	63,371.00	20,445.67	0.17
		Base	61.321900	42,925.33	90.530000	63,371.00	20,445.67	0.07
256163106	DOCUSIGN INC COMMON STOCK USD.0001							
		100.000 Local	165.010000	16,501.00	222.300000	22,230.00	5,729.00	0.06
		Base	165.010000	16,501.00	222.300000	22,230.00	5,729.00	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		200.000 Local	190.760000	38,152.00	210.300000	42,060.00	3,908.00	0.11

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		Base	190.760000	38,152.00	210.300000	42,060.00	3,908.00	0.05
25746U109	DOMINION ENERGY INC COMMON STOCK							
		2,500.000 Local	78.392400	195,981.00	75.200000	188,000.00	-7,981.00	0.51
		Base	78.392400	195,981.00	75.200000	188,000.00	-7,981.00	0.21
260557103	DOW INC COMMON STOCK USD.01							
		1,696.000 Local	48.395295	82,078.42	55.500000	94,128.00	12,049.58	0.26
		Base	48.395295	82,078.42	55.500000	94,128.00	12,049.58	0.11
264411505	DUKE REALTY CORP REIT USD.01							
		1,400.000 Local	31.734943	44,428.92	39.970000	55,958.00	11,529.08	0.15
		Base	31.734943	44,428.92	39.970000	55,958.00	11,529.08	0.06
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		2,300.000 Local	84.525678	194,409.06	91.560000	210,588.00	16,178.94	0.57
		Base	84.525678	194,409.06	91.560000	210,588.00	16,178.94	0.24
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		1,496.000 Local	91.360802	136,675.76	71.110000	106,380.56	-30,295.20	0.29
		Base	91.360802	136,675.76	71.110000	106,380.56	-30,295.20	0.12
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		1,300.000 Local	89.855400	116,812.02	49.870000	64,831.00	-51,981.02	0.18
		Base	89.855400	116,812.02	49.870000	64,831.00	-51,981.02	0.07
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		900.000 Local	78.295400	70,465.86	100.280000	90,252.00	19,786.14	0.25
		Base	78.295400	70,465.86	100.280000	90,252.00	19,786.14	0.10
278642103	EBAY INC COMMON STOCK USD.001							
		700.000 Local	48.650000	34,055.00	50.250000	35,175.00	1,120.00	0.10
		Base	48.650000	34,055.00	50.250000	35,175.00	1,120.00	0.04
278865100	ECOLAB INC COMMON STOCK USD1.0							
		500.000 Local	125.691300	62,845.65	216.360000	108,180.00	45,334.35	0.29
		Base	125.691300	62,845.65	216.360000	108,180.00	45,334.35	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK							
		1,300.000 Local	78.862900	102,521.77	62.820000	81,666.00	-20,855.77	0.22

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		Base		78.862900	102,521.77	62.820000	81,666.00	-20,855.77	0.09
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
	700.000	Local		67.460000	47,222.00	91.230000	63,861.00	16,639.00	0.17
		Base		67.460000	47,222.00	91.230000	63,861.00	16,639.00	0.07
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
	200.000	Local		131.490000	26,298.00	143.600000	28,720.00	2,422.00	0.08
		Base		131.490000	26,298.00	143.600000	28,720.00	2,422.00	0.03
29364G103	ENTERGY CORP COMMON STOCK USD.01								
	700.000	Local		76.571500	53,600.05	99.840000	69,888.00	16,287.95	0.19
		Base		76.571500	53,600.05	99.840000	69,888.00	16,287.95	0.08
29444U700	EQUINIX INC REIT USD.001								
	300.000	Local		443.007467	132,902.24	714.180000	214,254.00	81,351.76	0.58
		Base		443.007467	132,902.24	714.180000	214,254.00	81,351.76	0.24
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01								
	1,000.000	Local		61.592850	61,592.85	63.360000	63,360.00	1,767.15	0.17
		Base		61.592850	61,592.85	63.360000	63,360.00	1,767.15	0.07
29476L107	EQUITY RESIDENTIAL REIT USD.01								
	1,800.000	Local		59.813450	107,664.21	59.280000	106,704.00	-960.21	0.29
		Base		59.813450	107,664.21	59.280000	106,704.00	-960.21	0.12
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
	200.000	Local		248.155000	49,631.00	237.420000	47,484.00	-2,147.00	0.13
		Base		248.155000	49,631.00	237.420000	47,484.00	-2,147.00	0.05
30034W106	EVERGY INC COMMON STOCK								
	600.000	Local		60.455883	36,273.53	55.510000	33,306.00	-2,967.53	0.09
		Base		60.455883	36,273.53	55.510000	33,306.00	-2,967.53	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
	1,100.000	Local		65.665200	72,231.72	86.510000	95,161.00	22,929.28	0.26
		Base		65.665200	72,231.72	86.510000	95,161.00	22,929.28	0.11
30161N101	EXELON CORP COMMON STOCK								
	3,300.000	Local		42.721327	140,980.38	42.220000	139,326.00	-1,654.38	0.38

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		Base	42.721327	140,980.38	42.220000	139,326.00	-1,654.38	0.16
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		400.000 Local	110.900000	44,360.00	115.860000	46,344.00	1,984.00	0.13
		Base	110.900000	44,360.00	115.860000	46,344.00	1,984.00	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
		7,700.000 Local	64.207642	494,398.84	41.220000	317,394.00	-177,004.84	0.86
		Base	64.207642	494,398.84	41.220000	317,394.00	-177,004.84	0.36
302491303	FMC CORP COMMON STOCK USD.1							
		500.000 Local	75.470060	37,735.03	114.930000	57,465.00	19,729.97	0.16
		Base	75.470060	37,735.03	114.930000	57,465.00	19,729.97	0.06
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		1,500.000 Local	170.177533	255,266.30	273.160000	409,740.00	154,473.70	1.12
		Base	170.177533	255,266.30	273.160000	409,740.00	154,473.70	0.46
31428X106	FEDEX CORP COMMON STOCK USD.1							
		300.000 Local	190.131500	57,039.45	259.620000	77,886.00	20,846.55	0.21
		Base	190.131500	57,039.45	259.620000	77,886.00	20,846.55	0.09
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		200.000 Local	133.010000	26,602.00	141.460000	28,292.00	1,690.00	0.08
		Base	133.010000	26,602.00	141.460000	28,292.00	1,690.00	0.03
337738108	FISERV INC COMMON STOCK USD.01							
		400.000 Local	96.640000	38,656.00	113.860000	45,544.00	6,888.00	0.12
		Base	96.640000	38,656.00	113.860000	45,544.00	6,888.00	0.05
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		2,500.000 Local	43.570112	108,925.28	30.610000	76,525.00	-32,400.28	0.21
		Base	43.570112	108,925.28	30.610000	76,525.00	-32,400.28	0.09
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		1,333.000 Local	41.534419	55,365.38	29.120000	38,816.96	-16,548.42	0.11
		Base	41.534419	55,365.38	29.120000	38,816.96	-16,548.42	0.04
35671D857	FREEMPORT MCMORAN INC COMMON STOCK USD.1							
		3,100.000 Local	10.570000	32,767.00	26.020000	80,662.00	47,895.00	0.22

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	10.570000	32,767.00	26.020000	80,662.00	47,895.00	0.09
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
		7,800.000 Local	29.160900	227,455.02	10.800000	84,240.00	-143,215.02	0.23
		Base	29.160900	227,455.02	10.800000	84,240.00	-143,215.02	0.10
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		1,300.000 Local	56.612200	73,595.86	58.800000	76,440.00	2,844.14	0.21
		Base	56.612200	73,595.86	58.800000	76,440.00	2,844.14	0.09
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		1,300.000 Local	25.010000	32,513.00	41.640000	54,132.00	21,619.00	0.15
		Base	25.010000	32,513.00	41.640000	54,132.00	21,619.00	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		1,200.000 Local	67.515900	81,019.08	58.260000	69,912.00	-11,107.08	0.19
		Base	67.515900	81,019.08	58.260000	69,912.00	-11,107.08	0.08
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		200.000 Local	166.590000	33,318.00	215.420000	43,084.00	9,766.00	0.12
		Base	166.590000	33,318.00	215.420000	43,084.00	9,766.00	0.05
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		400.000 Local	227.222500	90,889.00	263.710000	105,484.00	14,595.00	0.29
		Base	227.222500	90,889.00	263.710000	105,484.00	14,595.00	0.12
40434L105	HP INC COMMON STOCK USD.01							
		2,900.000 Local	18.764300	54,416.47	24.590000	71,311.00	16,894.53	0.19
		Base	18.764300	54,416.47	24.590000	71,311.00	16,894.53	0.08
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		3,500.000 Local	14.350000	50,225.00	18.900000	66,150.00	15,925.00	0.18
		Base	14.350000	50,225.00	18.900000	66,150.00	15,925.00	0.07
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		1,200.000 Local	29.784700	35,741.64	30.230000	36,276.00	534.36	0.10
		Base	29.784700	35,741.64	30.230000	36,276.00	534.36	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		600.000 Local	138.560000	83,136.00	152.330000	91,398.00	8,262.00	0.25

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		Base	138.560000	83,136.00	152.330000	91,398.00	8,262.00	0.10
42809H107	HESS CORP COMMON STOCK USD1.0							
		1,000.000 Local	43.983320	43,983.32	52.790000	52,790.00	8,806.68	0.14
		Base	43.983320	43,983.32	52.790000	52,790.00	8,806.68	0.06
436492904	GAZPROM PJSC COMMON STOCK RUB5.0							
		44,520.000 Local	3.088803	137,513.52	2.875737	128,027.81	-9,485.71	0.35
		Base	3.088803	137,513.52	2.875737	128,027.81	-9,485.71	0.14
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		600.000 Local	154.987100	92,992.26	265.620000	159,372.00	66,379.74	0.43
		Base	154.987100	92,992.26	265.620000	159,372.00	66,379.74	0.18
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		300.000 Local	125.566900	37,670.07	212.700000	63,810.00	26,139.93	0.17
		Base	125.566900	37,670.07	212.700000	63,810.00	26,139.93	0.07
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		500.000 Local	47.860000	23,930.00	46.610000	23,305.00	-625.00	0.06
		Base	47.860000	23,930.00	46.610000	23,305.00	-625.00	0.03
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		3,400.000 Local	18.068600	61,433.24	14.630000	49,742.00	-11,691.24	0.14
		Base	18.068600	61,433.24	14.630000	49,742.00	-11,691.24	0.06
444859102	HUMANA INC COMMON STOCK USD.166							
		100.000 Local	226.327500	22,632.75	410.270000	41,027.00	18,394.25	0.11
		Base	226.327500	22,632.75	410.270000	41,027.00	18,394.25	0.05
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		500.000 Local	161.483800	80,741.90	203.880000	101,940.00	21,198.10	0.28
		Base	161.483800	80,741.90	203.880000	101,940.00	21,198.10	0.12
452327109	ILLUMINA INC COMMON STOCK USD.01							
		200.000 Local	320.900000	64,180.00	370.000000	74,000.00	9,820.00	0.20
		Base	320.900000	64,180.00	370.000000	74,000.00	9,820.00	0.08
456058908	LUKOIL PJSC COMMON STOCK RUB.025							
		1,534.000 Local	61.146701	93,799.04	70.091452	107,520.29	13,721.25	0.29

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		Base	61.146701	93,799.04	70.091452	107,520.29	13,721.25	0.12
45784P101	INSULET CORP COMMON STOCK USD.001							
		100.000 Local	191.830000	19,183.00	255.630000	25,563.00	6,380.00	0.07
		Base	191.830000	19,183.00	255.630000	25,563.00	6,380.00	0.03
458140100	INTEL CORP COMMON STOCK USD.001							
		2,100.000 Local	36.874600	77,436.66	49.820000	104,622.00	27,185.34	0.29
		Base	36.874600	77,436.66	49.820000	104,622.00	27,185.34	0.12
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		800.000 Local	60.624400	48,499.52	115.290000	92,232.00	43,732.48	0.25
		Base	60.624400	48,499.52	115.290000	92,232.00	43,732.48	0.10
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		600.000 Local	158.695000	95,217.00	125.880000	75,528.00	-19,689.00	0.21
		Base	158.695000	95,217.00	125.880000	75,528.00	-19,689.00	0.09
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		300.000 Local	139.655700	41,896.71	108.840000	32,652.00	-9,244.71	0.09
		Base	139.655700	41,896.71	108.840000	32,652.00	-9,244.71	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		1,800.000 Local	53.164400	95,695.92	49.720000	89,496.00	-6,199.92	0.24
		Base	53.164400	95,695.92	49.720000	89,496.00	-6,199.92	0.10
461202103	INTUIT INC COMMON STOCK USD.01							
		100.000 Local	286.260000	28,626.00	379.850000	37,985.00	9,359.00	0.10
		Base	286.260000	28,626.00	379.850000	37,985.00	9,359.00	0.04
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		200.000 Local	281.949200	56,389.84	818.100000	163,620.00	107,230.16	0.45
		Base	281.949200	56,389.84	818.100000	163,620.00	107,230.16	0.19
46187W107	INVITATION HOMES INC REIT USD.01							
		2,600.000 Local	27.034615	70,290.00	29.700000	77,220.00	6,930.00	0.21
		Base	27.034615	70,290.00	29.700000	77,220.00	6,930.00	0.09
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		300.000 Local	136.040000	40,812.00	179.170000	53,751.00	12,939.00	0.15

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		Base	136.040000	40,812.00	179.170000	53,751.00	12,939.00	0.06
46284V101	IRON MOUNTAIN INC REIT USD.01							
		2,500.000 Local	31.740000	79,350.00	29.480000	73,700.00	-5,650.00	0.20
		Base	31.740000	79,350.00	29.480000	73,700.00	-5,650.00	0.08
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		2,100.000 Local	89.405357	187,751.25	127.070000	266,847.00	79,095.75	0.73
		Base	89.405357	187,751.25	127.070000	266,847.00	79,095.75	0.30
47215P106	JD.COM INC ADR ADR USD.00002							
		1,400.000 Local	35.027700	49,038.78	87.900000	123,060.00	74,021.22	0.34
		Base	35.027700	49,038.78	87.900000	123,060.00	74,021.22	0.14
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		2,000.000 Local	126.930810	253,861.62	157.380000	314,760.00	60,898.38	0.86
		Base	126.930810	253,861.62	157.380000	314,760.00	60,898.38	0.36
482497104	KE HOLDINGS INC ADR USD.00002							
		720.000 Local	65.840000	47,404.80	61.540000	44,308.80	-3,096.00	0.12
		Base	65.840000	47,404.80	61.540000	44,308.80	-3,096.00	0.05
485173900	SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0							
		55,000.000 Local	0.462990	25,464.45	0.486570	26,761.35	1,296.90	0.07
		Base	0.462990	25,464.45	0.486570	26,761.35	1,296.90	0.03
487836108	KELLOGG CO COMMON STOCK USD.25							
		800.000 Local	66.610000	53,288.00	62.230000	49,784.00	-3,504.00	0.14
		Base	66.610000	53,288.00	62.230000	49,784.00	-3,504.00	0.06
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01							
		800.000 Local	28.380000	22,704.00	32.000000	25,600.00	2,896.00	0.07
		Base	28.380000	22,704.00	32.000000	25,600.00	2,896.00	0.03
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		600.000 Local	127.178600	76,307.16	134.830000	80,898.00	4,590.84	0.22
		Base	127.178600	76,307.16	134.830000	80,898.00	4,590.84	0.09
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		4,800.000 Local	20.133100	96,638.88	13.670000	65,616.00	-31,022.88	0.18

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			Base	20.133100	96,638.88	13.670000	65,616.00	-31,022.88	0.07
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
	1,600.000	Local		31.586188	50,537.90	34.660000	55,456.00	4,918.10	0.15
		Base		31.586188	50,537.90	34.660000	55,456.00	4,918.10	0.06
501044101	KROGER CO COMMON STOCK USD1.0								
	5,300.000	Local		27.292896	144,652.35	31.760000	168,328.00	23,675.65	0.46
		Base		27.292896	144,652.35	31.760000	168,328.00	23,675.65	0.19
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
	200.000	Local		166.770000	33,354.00	189.020000	37,804.00	4,450.00	0.10
		Base		166.770000	33,354.00	189.020000	37,804.00	4,450.00	0.04
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
	100.000	Local		308.180000	30,818.00	472.270000	47,227.00	16,409.00	0.13
		Base		308.180000	30,818.00	472.270000	47,227.00	16,409.00	0.05
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
	600.000	Local		62.340000	37,404.00	78.740000	47,244.00	9,840.00	0.13
		Base		62.340000	37,404.00	78.740000	47,244.00	9,840.00	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
	500.000	Local		158.210000	79,105.00	266.190000	133,095.00	53,990.00	0.36
		Base		158.210000	79,105.00	266.190000	133,095.00	53,990.00	0.15
532457108	ELI LILLY + CO COMMON STOCK								
	700.000	Local		82.045400	57,431.78	168.840000	118,188.00	60,756.22	0.32
		Base		82.045400	57,431.78	168.840000	118,188.00	60,756.22	0.13
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
	700.000	Local		53.460000	37,422.00	73.480000	51,436.00	14,014.00	0.14
		Base		53.460000	37,422.00	73.480000	51,436.00	14,014.00	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
	200.000	Local		269.462500	53,892.50	354.980000	70,996.00	17,103.50	0.19
		Base		269.462500	53,892.50	354.980000	70,996.00	17,103.50	0.08
545220907	TATNEFT PJSC COMMON STOCK RUB1.0								
	8,140.000	Local		10.999237	89,533.79	6.873180	55,947.69	-33,586.10	0.15

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		Base	10.999237	89,533.79	6.873180	55,947.69	-33,586.10	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5							
		700.000 Local	85.340400	59,738.28	160.510000	112,357.00	52,618.72	0.31
		Base	85.340400	59,738.28	160.510000	112,357.00	52,618.72	0.13
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005							
		100.000 Local	294.310000	29,431.00	348.030000	34,803.00	5,372.00	0.09
		Base	294.310000	29,431.00	348.030000	34,803.00	5,372.00	0.04
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		1,201.000 Local	63.203614	75,907.54	41.360000	49,673.36	-26,234.18	0.14
		Base	63.203614	75,907.54	41.360000	49,673.36	-26,234.18	0.06
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		300.000 Local	103.980000	31,194.00	117.000000	35,100.00	3,906.00	0.10
		Base	103.980000	31,194.00	117.000000	35,100.00	3,906.00	0.04
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		500.000 Local	97.114000	48,557.00	131.920000	65,960.00	17,403.00	0.18
		Base	97.114000	48,557.00	131.920000	65,960.00	17,403.00	0.07
574795100	MASIMO CORP COMMON STOCK USD.001							
		100.000 Local	222.450000	22,245.00	268.380000	26,838.00	4,593.00	0.07
		Base	222.450000	22,245.00	268.380000	26,838.00	4,593.00	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		500.000 Local	117.237500	58,618.75	356.940000	178,470.00	119,851.25	0.49
		Base	117.237500	58,618.75	356.940000	178,470.00	119,851.25	0.20
57667L107	MATCH GROUP INC COMMON STOCK							
		215.000 Local	96.381860	20,722.10	151.190000	32,505.85	11,783.75	0.09
		Base	96.381860	20,722.10	151.190000	32,505.85	11,783.75	0.04
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		600.000 Local	78.560000	47,136.00	95.600000	57,360.00	10,224.00	0.16
		Base	78.560000	47,136.00	95.600000	57,360.00	10,224.00	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		600.000 Local	182.574167	109,544.50	214.580000	128,748.00	19,203.50	0.35

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		Base	182.574167	109,544.50	214.580000	128,748.00	19,203.50	0.15
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
		2,500.000 Local	20.680000	51,700.00	21.790000	54,475.00	2,775.00	0.15
		Base	20.680000	51,700.00	21.790000	54,475.00	2,775.00	0.06
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		2,200.000 Local	64.724077	142,392.97	81.800000	179,960.00	37,567.03	0.49
		Base	64.724077	142,392.97	81.800000	179,960.00	37,567.03	0.20
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		3,000.000 Local	95.586850	286,760.55	222.420000	667,260.00	380,499.45	1.82
		Base	95.586850	286,760.55	222.420000	667,260.00	380,499.45	0.75
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		400.000 Local	99.980000	39,992.00	138.110000	55,244.00	15,252.00	0.15
		Base	99.980000	39,992.00	138.110000	55,244.00	15,252.00	0.06
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		1,200.000 Local	42.270000	50,724.00	75.180000	90,216.00	39,492.00	0.25
		Base	42.270000	50,724.00	75.180000	90,216.00	39,492.00	0.10
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		700.000 Local	117.670000	82,369.00	126.690000	88,683.00	6,314.00	0.24
		Base	117.670000	82,369.00	126.690000	88,683.00	6,314.00	0.10
60770K107	MODERNA INC COMMON STOCK USD.0001							
		300.000 Local	150.310000	45,093.00	104.470000	31,341.00	-13,752.00	0.09
		Base	150.310000	45,093.00	104.470000	31,341.00	-13,752.00	0.04
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		1,000.000 Local	91.382000	91,382.00	45.190000	45,190.00	-46,192.00	0.12
		Base	91.382000	91,382.00	45.190000	45,190.00	-46,192.00	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		2,700.000 Local	47.843741	129,178.10	58.470000	157,869.00	28,690.90	0.43
		Base	47.843741	129,178.10	58.470000	157,869.00	28,690.90	0.18
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		1,800.000 Local	64.550000	116,190.00	92.480000	166,464.00	50,274.00	0.45

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STATE STREET

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		Base	64.550000	116,190.00	92.480000	166,464.00	50,274.00	0.19
615369105	MOODY S CORP COMMON STOCK USD.01							
		300.000 Local	118.807500	35,642.25	290.240000	87,072.00	51,429.75	0.24
		Base	118.807500	35,642.25	290.240000	87,072.00	51,429.75	0.10
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		1,500.000 Local	43.636900	65,455.35	68.530000	102,795.00	37,339.65	0.28
		Base	43.636900	65,455.35	68.530000	102,795.00	37,339.65	0.12
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		300.000 Local	138.130000	41,439.00	170.060000	51,018.00	9,579.00	0.14
		Base	138.130000	41,439.00	170.060000	51,018.00	9,579.00	0.06
62914V106	NIO INC ADR ADR USD.00025							
		1,000.000 Local	42.010000	42,010.00	48.740000	48,740.00	6,730.00	0.13
		Base	42.010000	42,010.00	48.740000	48,740.00	6,730.00	0.06
629377508	NRG ENERGY INC COMMON STOCK USD.01							
		1,500.000 Local	34.689413	52,034.12	37.550000	56,325.00	4,290.88	0.15
		Base	34.689413	52,034.12	37.550000	56,325.00	4,290.88	0.06
64110L106	NETFLIX INC COMMON STOCK USD.001							
		300.000 Local	155.855700	46,756.71	540.730000	162,219.00	115,462.29	0.44
		Base	155.855700	46,756.71	540.730000	162,219.00	115,462.29	0.18
64110W102	NETEASE INC ADR ADR USD.0001							
		500.000 Local	53.602000	26,801.00	95.770000	47,885.00	21,084.00	0.13
		Base	53.602000	26,801.00	95.770000	47,885.00	21,084.00	0.05
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
		300.000 Local	126.010000	37,803.00	95.850000	28,755.00	-9,048.00	0.08
		Base	126.010000	37,803.00	95.850000	28,755.00	-9,048.00	0.03
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1							
		12,900.000 Local	7.716474	99,542.51	4.130000	53,277.00	-46,265.51	0.15
		Base	7.716474	99,542.51	4.130000	53,277.00	-46,265.51	0.06
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		1,500.000 Local	40.413380	60,620.07	59.890000	89,835.00	29,214.93	0.24

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		Base	40.413380	60,620.07	59.890000	89,835.00	29,214.93	0.10
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		6,000.000 Local	39.650658	237,903.95	77.150000	462,900.00	224,996.05	1.26
		Base	39.650658	237,903.95	77.150000	462,900.00	224,996.05	0.52
654106103	NIKE INC CL B COMMON STOCK							
		900.000 Local	54.341100	48,906.99	141.470000	127,323.00	78,416.01	0.35
		Base	54.341100	48,906.99	141.470000	127,323.00	78,416.01	0.14
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		200.000 Local	245.477500	49,095.50	304.720000	60,944.00	11,848.50	0.17
		Base	245.477500	49,095.50	304.720000	60,944.00	11,848.50	0.07
670346105	NUCOR CORP COMMON STOCK USD.4							
		1,300.000 Local	47.177877	61,331.24	53.190000	69,147.00	7,815.76	0.19
		Base	47.177877	61,331.24	53.190000	69,147.00	7,815.76	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		300.000 Local	193.930667	58,179.20	522.200000	156,660.00	98,480.80	0.43
		Base	193.930667	58,179.20	522.200000	156,660.00	98,480.80	0.18
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
		1,900.000 Local	30.280000	57,532.00	31.860000	60,534.00	3,002.00	0.16
		Base	30.280000	57,532.00	31.860000	60,534.00	3,002.00	0.07
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		100.000 Local	248.430000	24,843.00	452.570000	45,257.00	20,414.00	0.12
		Base	248.430000	24,843.00	452.570000	45,257.00	20,414.00	0.05
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		2,500.000 Local	10.210000	25,525.00	17.310000	43,275.00	17,750.00	0.12
		Base	10.210000	25,525.00	17.310000	43,275.00	17,750.00	0.05
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		700.000 Local	83.176300	58,223.41	62.370000	43,659.00	-14,564.41	0.12
		Base	83.176300	58,223.41	62.370000	43,659.00	-14,564.41	0.05
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
		1,000.000 Local	42.130000	42,130.00	36.320000	36,320.00	-5,810.00	0.10

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		Base	42.130000	42,130.00	36.320000	36,320.00	-5,810.00	0.04
682680103	ONEOK INC COMMON STOCK USD.01							
		1,500.000 Local	26.590000	39,885.00	38.380000	57,570.00	17,685.00	0.16
		Base	26.590000	39,885.00	38.380000	57,570.00	17,685.00	0.07
68389X105	ORACLE CORP COMMON STOCK USD.01							
		1,000.000 Local	45.426100	45,426.10	64.690000	64,690.00	19,263.90	0.18
		Base	45.426100	45,426.10	64.690000	64,690.00	19,263.90	0.07
69331C108	P G + E CORP COMMON STOCK							
		4,300.000 Local	9.110000	39,173.00	12.460000	53,578.00	14,405.00	0.15
		Base	9.110000	39,173.00	12.460000	53,578.00	14,405.00	0.06
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		900.000 Local	130.605689	117,545.12	149.000000	134,100.00	16,554.88	0.37
		Base	130.605689	117,545.12	149.000000	134,100.00	16,554.88	0.15
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
		500.000 Local	109.580900	54,790.45	144.220000	72,110.00	17,319.55	0.20
		Base	109.580900	54,790.45	144.220000	72,110.00	17,319.55	0.08
69351T106	PPL CORP COMMON STOCK USD.01							
		2,600.000 Local	38.120800	99,114.08	28.200000	73,320.00	-25,794.08	0.20
		Base	38.120800	99,114.08	28.200000	73,320.00	-25,794.08	0.08
693718108	PACCAR INC COMMON STOCK USD1.0							
		1,100.000 Local	67.054300	73,759.73	86.280000	94,908.00	21,148.27	0.26
		Base	67.054300	73,759.73	86.280000	94,908.00	21,148.27	0.11
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		500.000 Local	49.238000	24,619.00	234.200000	117,100.00	92,481.00	0.32
		Base	49.238000	24,619.00	234.200000	117,100.00	92,481.00	0.13
713143907	MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0							
		236.000 Local	296.563220	69,988.92	317.975350	75,042.18	5,053.26	0.20
		Base	296.563220	69,988.92	317.975350	75,042.18	5,053.26	0.08
713448108	PEPSICO INC COMMON STOCK USD.017							
		2,700.000 Local	115.512789	311,884.53	148.300000	400,410.00	88,525.47	1.09

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		Base	115.512789	311,884.53	148.300000	400,410.00	88,525.47	0.45
717081103	PFIZER INC COMMON STOCK USD.05							
		5,100.000 Local	31.548353	160,896.60	36.810000	187,731.00	26,834.40	0.51
		Base	31.548353	160,896.60	36.810000	187,731.00	26,834.40	0.21
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		3,200.000 Local	91.193847	291,820.31	82.790000	264,928.00	-26,892.31	0.72
		Base	91.193847	291,820.31	82.790000	264,928.00	-26,892.31	0.30
718546104	PHILLIPS 66 COMMON STOCK							
		1,100.000 Local	76.424136	84,066.55	69.940000	76,934.00	-7,132.55	0.21
		Base	76.424136	84,066.55	69.940000	76,934.00	-7,132.55	0.09
722304102	PINDUODUO INC ADR ADR USD.00002							
		300.000 Local	84.400000	25,320.00	177.670000	53,301.00	27,981.00	0.15
		Base	84.400000	25,320.00	177.670000	53,301.00	27,981.00	0.06
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		900.000 Local	96.460000	86,814.00	79.950000	71,955.00	-14,859.00	0.20
		Base	96.460000	86,814.00	79.950000	71,955.00	-14,859.00	0.08
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		400.000 Local	165.576700	66,230.68	113.890000	45,556.00	-20,674.68	0.12
		Base	165.576700	66,230.68	113.890000	45,556.00	-20,674.68	0.05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		500.000 Local	104.212080	52,106.04	151.390000	75,695.00	23,588.96	0.21
		Base	104.212080	52,106.04	151.390000	75,695.00	23,588.96	0.09
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		4,700.000 Local	95.523343	448,959.71	139.140000	653,958.00	204,998.29	1.78
		Base	95.523343	448,959.71	139.140000	653,958.00	204,998.29	0.74
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		300.000 Local	77.420000	23,226.00	98.880000	29,664.00	6,438.00	0.08
		Base	77.420000	23,226.00	98.880000	29,664.00	6,438.00	0.03
74340W103	PROLOGIS INC REIT USD.01							
		2,880.000 Local	64.906861	186,931.76	99.660000	287,020.80	100,089.04	0.78

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		Base	64.906861	186,931.76	99.660000	287,020.80	100,089.04	0.32
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		1,400.000 Local	43.672300	61,141.22	58.300000	81,620.00	20,478.78	0.22
		Base	43.672300	61,141.22	58.300000	81,620.00	20,478.78	0.09
74460D109	PUBLIC STORAGE REIT USD.1							
		500.000 Local	213.026220	106,513.11	230.930000	115,465.00	8,951.89	0.31
		Base	213.026220	106,513.11	230.930000	115,465.00	8,951.89	0.13
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		400.000 Local	54.897100	21,958.84	152.340000	60,936.00	38,977.16	0.17
		Base	54.897100	21,958.84	152.340000	60,936.00	38,977.16	0.07
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		766.000 Local	68.694373	52,619.89	71.510000	54,776.66	2,156.77	0.15
		Base	68.694373	52,619.89	71.510000	54,776.66	2,156.77	0.06
756109104	REALTY INCOME CORP REIT USD1.0							
		800.000 Local	55.555900	44,444.72	62.170000	49,736.00	5,291.28	0.14
		Base	55.555900	44,444.72	62.170000	49,736.00	5,291.28	0.06
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		100.000 Local	604.680000	60,468.00	483.110000	48,311.00	-12,157.00	0.13
		Base	604.680000	60,468.00	483.110000	48,311.00	-12,157.00	0.05
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		400.000 Local	136.534300	54,613.72	328.730000	131,492.00	76,878.28	0.36
		Base	136.534300	54,613.72	328.730000	131,492.00	76,878.28	0.15
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		400.000 Local	128.210000	51,284.00	282.130000	112,852.00	61,568.00	0.31
		Base	128.210000	51,284.00	282.130000	112,852.00	61,568.00	0.13
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
		300.000 Local	86.560000	25,968.00	222.530000	66,759.00	40,791.00	0.18
		Base	86.560000	25,968.00	222.530000	66,759.00	40,791.00	0.08
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		3,300.000 Local	29.577330	97,605.19	21.830000	72,039.00	-25,566.19	0.20

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		Base	29.577330	97,605.19	21.830000	72,039.00	-25,566.19	0.08
808513105	Schwab (Charles) Corp Common Stock USD.01							
		1,000.000 Local	46.847950	46,847.95	53.040000	53,040.00	6,192.05	0.14
		Base	46.847950	46,847.95	53.040000	53,040.00	6,192.05	0.06
816851109	Sempra Energy Common Stock							
		800.000 Local	119.076950	95,261.56	127.410000	101,928.00	6,666.44	0.28
		Base	119.076950	95,261.56	127.410000	101,928.00	6,666.44	0.12
81762P102	ServiceNow Inc Common Stock USD.001							
		100.000 Local	393.010000	39,301.00	550.430000	55,043.00	15,742.00	0.15
		Base	393.010000	39,301.00	550.430000	55,043.00	15,742.00	0.06
824348106	Sherwin Williams Co/The Common Stock USD1.0							
		200.000 Local	378.777450	75,755.49	734.910000	146,982.00	71,226.51	0.40
		Base	378.777450	75,755.49	734.910000	146,982.00	71,226.51	0.17
828806109	Simon Property Group Inc REIT USD.0001							
		1,300.000 Local	125.514985	163,169.48	85.280000	110,864.00	-52,305.48	0.30
		Base	125.514985	163,169.48	85.280000	110,864.00	-52,305.48	0.13
832696405	JM Smucker Co/The Common Stock							
		300.000 Local	106.390000	31,917.00	115.600000	34,680.00	2,763.00	0.09
		Base	106.390000	31,917.00	115.600000	34,680.00	2,763.00	0.04
83304A106	Snap Inc A Common Stock USD.00001							
		800.000 Local	48.860000	39,088.00	50.070000	40,056.00	968.00	0.11
		Base	48.860000	39,088.00	50.070000	40,056.00	968.00	0.05
842587107	Southern Co/The Common Stock USD5.0							
		3,600.000 Local	51.598911	185,756.08	61.430000	221,148.00	35,391.92	0.60
		Base	51.598911	185,756.08	61.430000	221,148.00	35,391.92	0.25
848637104	Splunk Inc Common Stock USD.001							
		200.000 Local	191.820000	38,364.00	169.890000	33,978.00	-4,386.00	0.09
		Base	191.820000	38,364.00	169.890000	33,978.00	-4,386.00	0.04
852234103	Square Inc A Common Stock USD.0000001							
		300.000 Local	102.470000	30,741.00	217.640000	65,292.00	34,551.00	0.18

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		Base	102.470000	30,741.00	217.640000	65,292.00	34,551.00	0.07
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		1,000.000 Local	60.520900	60,520.90	106.980000	106,980.00	46,459.10	0.29
		Base	60.520900	60,520.90	106.980000	106,980.00	46,459.10	0.12
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		900.000 Local	84.229200	75,806.28	72.780000	65,502.00	-10,304.28	0.18
		Base	84.229200	75,806.28	72.780000	65,502.00	-10,304.28	0.07
863667101	STRYKER CORP COMMON STOCK USD.1							
		400.000 Local	135.409100	54,163.64	245.040000	98,016.00	43,852.36	0.27
		Base	135.409100	54,163.64	245.040000	98,016.00	43,852.36	0.11
866674104	SUN COMMUNITIES INC REIT USD.01							
		500.000 Local	129.036000	64,518.00	151.950000	75,975.00	11,457.00	0.21
		Base	129.036000	64,518.00	151.950000	75,975.00	11,457.00	0.09
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		2,000.000 Local	28.799200	57,598.40	34.710000	69,420.00	11,821.60	0.19
		Base	28.799200	57,598.40	34.710000	69,420.00	11,821.60	0.08
871829107	SYSCO CORP COMMON STOCK USD1.0							
		3,200.000 Local	62.881763	201,221.64	74.260000	237,632.00	36,410.36	0.65
		Base	62.881763	201,221.64	74.260000	237,632.00	36,410.36	0.27
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		1,300.000 Local	39.357700	51,165.01	68.290000	88,777.00	37,611.99	0.24
		Base	39.357700	51,165.01	68.290000	88,777.00	37,611.99	0.10
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		200.000 Local	109.790000	21,958.00	134.850000	26,970.00	5,012.00	0.07
		Base	109.790000	21,958.00	134.850000	26,970.00	5,012.00	0.03
874080104	TAL EDUCATION GROUP ADR ADR							
		900.000 Local	25.550000	22,995.00	71.510000	64,359.00	41,364.00	0.18
		Base	25.550000	22,995.00	71.510000	64,359.00	41,364.00	0.07
87612E106	TARGET CORP COMMON STOCK USD.0833							
		400.000 Local	125.670000	50,268.00	176.530000	70,612.00	20,344.00	0.19

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		Base	125.670000	50,268.00	176.530000	70,612.00	20,344.00	0.08
87918A105	TELADOC HEALTH INC COMMON STOCK USD.001							
		100.000 Local	197.010000	19,701.00	199.960000	19,996.00	295.00	0.05
		Base	197.010000	19,701.00	199.960000	19,996.00	295.00	0.02
879369106	TELEFLEX INC COMMON STOCK USD1.0							
		100.000 Local	356.080000	35,608.00	411.570000	41,157.00	5,549.00	0.11
		Base	356.080000	35,608.00	411.570000	41,157.00	5,549.00	0.05
88160R101	TESLA INC COMMON STOCK USD.001							
		500.000 Local	57.642000	28,821.00	705.670000	352,835.00	324,014.00	0.96
		Base	57.642000	28,821.00	705.670000	352,835.00	324,014.00	0.40
881624209	TEVA PHARMACEUTICAL SP ADR ADR							
		4,100.000 Local	8.890000	36,449.00	9.650000	39,565.00	3,116.00	0.11
		Base	8.890000	36,449.00	9.650000	39,565.00	3,116.00	0.04
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		700.000 Local	79.762700	55,833.89	164.130000	114,891.00	59,057.11	0.31
		Base	79.762700	55,833.89	164.130000	114,891.00	59,057.11	0.13
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		400.000 Local	270.824650	108,329.86	465.780000	186,312.00	77,982.14	0.51
		Base	270.824650	108,329.86	465.780000	186,312.00	77,982.14	0.21
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		100.000 Local	428.020000	42,802.00	618.850000	61,885.00	19,083.00	0.17
		Base	428.020000	42,802.00	618.850000	61,885.00	19,083.00	0.07
90184L102	TWITTER INC COMMON STOCK USD.000005							
		1,200.000 Local	31.580000	37,896.00	54.150000	64,980.00	27,084.00	0.18
		Base	31.580000	37,896.00	54.150000	64,980.00	27,084.00	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
		700.000 Local	83.240000	58,268.00	64.440000	45,108.00	-13,160.00	0.12
		Base	83.240000	58,268.00	64.440000	45,108.00	-13,160.00	0.05
902653104	UDR INC REIT USD.01							
		2,100.000 Local	46.156314	96,928.26	38.430000	80,703.00	-16,225.26	0.22

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		Base	46.156314	96,928.26	38.430000	80,703.00	-16,225.26	0.09
902681105	UGI CORP COMMON STOCK							
		1,400.000 Local	43.420000	60,788.00	34.960000	48,944.00	-11,844.00	0.13
		Base	43.420000	60,788.00	34.960000	48,944.00	-11,844.00	0.06
902973304	US BANCORP COMMON STOCK USD.01							
		1,900.000 Local	52.557100	99,858.49	46.590000	88,521.00	-11,337.49	0.24
		Base	52.557100	99,858.49	46.590000	88,521.00	-11,337.49	0.10
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001							
		700.000 Local	30.010000	21,007.00	51.000000	35,700.00	14,693.00	0.10
		Base	30.010000	21,007.00	51.000000	35,700.00	14,693.00	0.04
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		500.000 Local	111.116700	55,558.35	208.220000	104,110.00	48,551.65	0.28
		Base	111.116700	55,558.35	208.220000	104,110.00	48,551.65	0.12
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		800.000 Local	95.844325	76,675.46	168.400000	134,720.00	58,044.54	0.37
		Base	95.844325	76,675.46	168.400000	134,720.00	58,044.54	0.15
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		1,000.000 Local	196.455040	196,455.04	350.680000	350,680.00	154,224.96	0.96
		Base	196.455040	196,455.04	350.680000	350,680.00	154,224.96	0.40
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		900.000 Local	56.206000	50,585.40	56.570000	50,913.00	327.60	0.14
		Base	56.206000	50,585.40	56.570000	50,913.00	327.60	0.06
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001							
		200.000 Local	234.510000	46,902.00	272.250000	54,450.00	7,548.00	0.15
		Base	234.510000	46,902.00	272.250000	54,450.00	7,548.00	0.06
92276F100	VENTAS INC REIT USD.25							
		900.000 Local	61.946100	55,751.49	49.040000	44,136.00	-11,615.49	0.12
		Base	61.946100	55,751.49	49.040000	44,136.00	-11,615.49	0.05
92339V308	VEREIT INC REIT USD.01							
		1,820.000 Local	32.400000	58,968.00	37.790000	68,777.80	9,809.80	0.19

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		Base		32.400000	58,968.00	37.790000	68,777.80	9,809.80	0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
	1,900.000	Local		47.725605	90,678.65	58.750000	111,625.00	20,946.35	0.30
		Base		47.725605	90,678.65	58.750000	111,625.00	20,946.35	0.13
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
	400.000	Local		219.720000	87,888.00	236.340000	94,536.00	6,648.00	0.26
		Base		219.720000	87,888.00	236.340000	94,536.00	6,648.00	0.11
925652109	VICI PROPERTIES INC REIT USD.01								
	1,500.000	Local		24.790000	37,185.00	25.500000	38,250.00	1,065.00	0.10
		Base		24.790000	37,185.00	25.500000	38,250.00	1,065.00	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	700.000	Local		92.633200	64,843.24	218.730000	153,111.00	88,267.76	0.42
		Base		92.633200	64,843.24	218.730000	153,111.00	88,267.76	0.17
92840M102	VISTRA CORP COMMON STOCK USD.01								
	2,900.000	Local		24.010000	69,629.00	19.660000	57,014.00	-12,615.00	0.16
		Base		24.010000	69,629.00	19.660000	57,014.00	-12,615.00	0.06
929042109	VORNADO REALTY TRUST REIT USD.04								
	1,100.000	Local		75.654118	83,219.53	37.340000	41,074.00	-42,145.53	0.11
		Base		75.654118	83,219.53	37.340000	41,074.00	-42,145.53	0.05
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
	300.000	Local		128.427500	38,528.25	148.310000	44,493.00	5,964.75	0.12
		Base		128.427500	38,528.25	148.310000	44,493.00	5,964.75	0.05
92936U109	WP CAREY INC REIT USD.001								
	400.000	Local		85.053325	34,021.33	70.580000	28,232.00	-5,789.33	0.08
		Base		85.053325	34,021.33	70.580000	28,232.00	-5,789.33	0.03
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
	1,100.000	Local		62.003318	68,203.65	92.030000	101,233.00	33,029.35	0.28
		Base		62.003318	68,203.65	92.030000	101,233.00	33,029.35	0.11
931142103	WALMART INC COMMON STOCK USD.1								
	8,100.000	Local		93.633538	758,431.66	144.150000	1,167,615.00	409,183.34	3.18

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		Base	93.633538	758,431.66	144.150000	1,167,615.00	409,183.34	1.32
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		4,800.000 Local	68.049681	326,638.47	39.880000	191,424.00	-135,214.47	0.52
		Base	68.049681	326,638.47	39.880000	191,424.00	-135,214.47	0.22
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		2,100.000 Local	55.405100	116,350.71	30.180000	63,378.00	-52,972.71	0.17
		Base	55.405100	116,350.71	30.180000	63,378.00	-52,972.71	0.07
95040Q104	WELLTOWER INC REIT USD1.0							
		1,900.000 Local	55.029863	104,556.74	64.620000	122,778.00	18,221.26	0.33
		Base	55.029863	104,556.74	64.620000	122,778.00	18,221.26	0.14
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		100.000 Local	217.740000	21,774.00	283.310000	28,331.00	6,557.00	0.08
		Base	217.740000	21,774.00	283.310000	28,331.00	6,557.00	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
		3,700.000 Local	32.993500	122,075.95	33.530000	124,061.00	1,985.05	0.34
		Base	32.993500	122,075.95	33.530000	124,061.00	1,985.05	0.14
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		2,100.000 Local	30.396200	63,832.02	20.050000	42,105.00	-21,727.02	0.11
		Base	30.396200	63,832.02	20.050000	42,105.00	-21,727.02	0.05
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		2,200.000 Local	44.825500	98,616.10	66.670000	146,674.00	48,057.90	0.40
		Base	44.825500	98,616.10	66.670000	146,674.00	48,057.90	0.17
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		900.000 Local	39.610000	35,649.00	57.090000	51,381.00	15,732.00	0.14
		Base	39.610000	35,649.00	57.090000	51,381.00	15,732.00	0.06
98887Q104	ZAI LAB LTD ADR ADR USD.00006							
		791.000 Local	107.084298	84,703.68	135.340000	107,053.94	22,350.26	0.29
		Base	107.084298	84,703.68	135.340000	107,053.94	22,350.26	0.12
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		300.000 Local	118.268900	35,480.67	154.090000	46,227.00	10,746.33	0.13

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			Base	118.268900	35,480.67	154.090000	46,227.00	10,746.33	0.05
98978V103	ZOETIS INC COMMON STOCK USD.01								
	500.000	Local		134.180000	67,090.00	165.500000	82,750.00	15,660.00	0.23
		Base		134.180000	67,090.00	165.500000	82,750.00	15,660.00	0.09
98980A105	ZTO EXPRESS CAYMAN INC ADR ADR USD.0001								
	1,800.000	Local		37.240000	67,032.00	29.160000	52,488.00	-14,544.00	0.14
		Base		37.240000	67,032.00	29.160000	52,488.00	-14,544.00	0.06
98980L101	ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001								
	100.000	Local		391.500000	39,150.00	337.320000	33,732.00	-5,418.00	0.09
		Base		391.500000	39,150.00	337.320000	33,732.00	-5,418.00	0.04
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR								
	393.000	Local		159.262875	62,590.31	163.400000	64,216.20	1,625.89	0.17
		Base		159.262875	62,590.31	163.400000	64,216.20	1,625.89	0.07
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0								
	19,680.000	Local		2.858485	56,254.99	3.664959	72,126.39	15,871.40	0.20
		Base		2.858485	56,254.99	3.664959	72,126.39	15,871.40	0.08
G0250X107	AMCOR PLC COMMON STOCK USD.01								
	3,700.000	Local		8.197643	30,331.28	11.770000	43,549.00	13,217.72	0.12
		Base		8.197643	30,331.28	11.770000	43,549.00	13,217.72	0.05
G0403H108	AON PLC CLASS A COMMON STOCK								
	200.000	Local		187.680000	37,536.00	211.270000	42,254.00	4,718.00	0.12
		Base		187.680000	37,536.00	211.270000	42,254.00	4,718.00	0.05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
	400.000	Local		120.705000	48,282.00	261.210000	104,484.00	56,202.00	0.28
		Base		120.705000	48,282.00	261.210000	104,484.00	56,202.00	0.12
G25839104	COCA COLA EUROPEAN PARTNERS COMMON STOCK EUR.01								
	1,000.000	Local		47.220000	47,220.00	49.830000	49,830.00	2,610.00	0.14
		Base		47.220000	47,220.00	49.830000	49,830.00	2,610.00	0.06
G29183103	EATON CORP PLC COMMON STOCK USD.01								
	400.000	Local		75.926200	30,370.48	120.140000	48,056.00	17,685.52	0.13

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		Base	75.926200	30,370.48	120.140000	48,056.00	17,685.52	0.05
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		1,000.000 Local	161.740000	161,740.00	263.510000	263,510.00	101,770.00	0.72
		Base	161.740000	161,740.00	263.510000	263,510.00	101,770.00	0.30
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002							
		600.000 Local	33.570000	20,142.00	47.540000	28,524.00	8,382.00	0.08
		Base	33.570000	20,142.00	47.540000	28,524.00	8,382.00	0.03
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		1,200.000 Local	84.125600	100,950.72	117.140000	140,568.00	39,617.28	0.38
		Base	84.125600	100,950.72	117.140000	140,568.00	39,617.28	0.16
H1467J104	CHUBB LTD COMMON STOCK							
		300.000 Local	137.678600	41,303.58	153.920000	46,176.00	4,872.42	0.13
		Base	137.678600	41,303.58	153.920000	46,176.00	4,872.42	0.05
L44385109	GLOBANT SA COMMON STOCK USD1.2							
		200.000 Local	176.050000	35,210.00	217.610000	43,522.00	8,312.00	0.12
		Base	176.050000	35,210.00	217.610000	43,522.00	8,312.00	0.05
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01							
		1,000.000 Local	109.942710	109,942.71	132.910000	132,910.00	22,967.29	0.36
		Base	109.942710	109,942.71	132.910000	132,910.00	22,967.29	0.15
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01							
		700.000 Local	133.272400	93,290.68	161.590000	113,113.00	19,822.32	0.31
		Base	133.272400	93,290.68	161.590000	113,113.00	19,822.32	0.13
M98068105	WIX.COM LTD COMMON STOCK ILS.01							
		400.000 Local	143.892000	57,556.80	249.960000	99,984.00	42,427.20	0.27
		Base	143.892000	57,556.80	249.960000	99,984.00	42,427.20	0.11
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		800.000 Local	106.585000	85,268.00	159.010000	127,208.00	41,940.00	0.35
		Base	106.585000	85,268.00	159.010000	127,208.00	41,940.00	0.14

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US DOLLAR Total									
		527,586.000	Local	26,470,997.35		35,098,612.20	8,627,614.85	95.62	
			Base	26,470,997.35		35,098,612.20	8,627,614.85	39.70	
							Exchange Rate:	6.539800	
YUAN RENMINBI									
BD5CFF901	HUBEI BIOCAUSE PHARMACEUTI A COMMON STOCK CNY1.0								
		138,600.000	Local	5.282796	732,195.54	4.870000	674,982.00	-57,213.54	27.68
			Base	0.746400	103,451.06	0.744671	103,211.41	-239.65	0.12
BF2DZL902	NANJING KING FRIEND BIOCHE A COMMON STOCK CNY1.0								
		7,930.000	Local	45.884658	363,865.34	35.130000	278,580.90	-85,284.44	11.42
			Base	6.482990	51,410.11	5.371724	42,597.77	-8,812.34	0.05
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0								
		700.000	Local	1,138.033186	796,623.23	1,998.000000	1,398,600.00	601,976.77	57.35
			Base	161.813329	113,269.33	305.513930	213,859.75	100,590.42	0.24
YUAN RENMINBI Total									
		147,230.000	Local		1,892,684.11		2,352,162.90	459,478.79	96.45
			Base		268,130.50		359,668.93	91,538.43	0.41
EQUITY Total									
		8,283,004.000	Base		71,593,881.84		86,599,771.88	15,005,890.04	97.95

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		67,088,898.400	Base	73,386,455.45		88,395,088.50	15,008,633.05	99.99

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.297101

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
ADI1NB5S5	SPI 200 FUTURES	MAR21 XSFE 20210318					18 Mar 2021			
1.000		25.000	Local 163,425.00	165,054.80	6,537.000000	-1,629.80		370.20	-2,000.00	
			Base 125,992.50		5,039.700070	-1,256.49		285.41	-1,541.90	0.00

AUSTRALIAN DOLLAR Total

1.000		25.000	Local 163,425.00	165,054.80		-1,629.80		370.20	-2,000.00	
			Base			-1,256.49		285.41	-1,541.90	0.00

EURO CURRENCY

Exchange Rate: 0.818565

GERMANY

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI1B1QZ1	EURO STOXX 50	MAR21 XEUR 20210319					19 Mar 2021			
11.000		110.000	Local 390,500.00	384,812.23	3,550.000000	5,687.77		5,687.77	0.00	
			Base 477,054.36		4,336.857794	6,948.46		6,948.46	0.00	0.00

GERMANY Total

11.000		110.000	Local 390,500.00	384,812.23		5,687.77		5,687.77	0.00	
			Base			6,948.46		6,948.46	0.00	0.00

EURO CURRENCY Total

11.000		110.000	Local 390,500.00	384,812.23		5,687.77		5,687.77	0.00	
			Base			6,948.46		6,948.46	0.00	0.00

POUND STERLING

Exchange Rate: 0.731261

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
ADI1PQT13	FTSE 100 IDX FUT	MAR21 XLIF 20210319					19 Mar 2021			
2.000		20.000	Local 128,400.00	129,565.30	6,420.000000	-1,165.30		564.70	-1,730.00	
			Base 175,587.10		8,779.355114	-1,593.55		772.23	-2,365.78	0.00

POUND STERLING Total

2.000		20.000	Local 128,400.00	129,565.30		-1,165.30		564.70	-1,730.00	
			Base			-1,593.55		772.23	-2,365.78	0.00

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
US DOLLAR										
									Exchange Rate:	1.000000
ADI1M2PT2	S+P500 EMINI FUT	MAR21 XCME 20210319					19 Mar 2021			
3.000		150.000	Local	562,320.00	548,163.75	3,748.800000		14,156.25	3,690.00	
			Base	562,320.00		3,748.800000		10,466.25	3,690.00	0.00
ADI1PPPZ4	MSCI EMGMKT	MAR21 IFUS 20210319					19 Mar 2021			
4.000		200.000	Local	257,640.00	249,774.88	1,288.200000		7,865.12	-420.00	
			Base	257,640.00		1,288.200000		8,285.12	-420.00	0.00
ADI1SR647	NIKKEI 225 (CME)	MAR21 XCME 20210311					11 Mar 2021			
1.000		5.000	Local	137,675.00	134,205.02	27,535.000000		3,469.98	500.00	
			Base	137,675.00		27,535.000000		2,969.98	500.00	0.00
US DOLLAR Total										
8.000		355.000	Local	957,635.00	932,143.65			25,491.35	3,770.00	
			Base					25,491.35	3,770.00	0.01
FUTURES LONG Total										
22.000		510.000	Base					29,589.77	-137.68	0.01

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

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									
22.000	510.000	Base				29,589.77	-137.68	0.01	

Holdings

As of: December 31, 2020



QS US SMLL CAP EQUITY CIF
 RUSSELL
 FUND: HBQ3
 View Date: January 4, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		4,354.880	Local	1.000000	4,354.88	1.000000	4,354.88	0.00	100.00
			Base	1.000000	4,354.88	1.000000	4,354.88	0.00	100.00
US DOLLAR Total									
		4,354.880	Local		4,354.88		4,354.88	0.00	100.00
			Base		4,354.88		4,354.88	0.00	100.00
CASH Total									
		4,354.880	Base		4,354.88		4,354.88	0.00	100.00

Holdings

QS US SMLL CAP EQUITY CIF
RUSSELL
FUND: HBQ3



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		4,354.880	Base	4,354.88		4,354.88	0.00	100.00

Holdings

As of: December 31, 2020



QS US SMLL CAP EQUITY CIF
 RUSSELL
 FUND: HBQ3
 View Date: January 4, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		4,354.880	Local	1.000000	4,354.88	1.000000	4,354.88	0.00	100.00
			Base	1.000000	4,354.88	1.000000	4,354.88	0.00	100.00
US DOLLAR Total									
		4,354.880	Local		4,354.88		4,354.88	0.00	100.00
			Base		4,354.88		4,354.88	0.00	100.00
CASH Total									
		4,354.880	Base		4,354.88		4,354.88	0.00	100.00

Holdings

QS US SMLL CAP EQUITY CIF
 RUSSELL
 FUND: HBQ3



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		4,354.880	Base	4,354.88		4,354.88	0.00	100.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY						
U.S. DOLLAR						
UNITED STATES						
6,741,237.389 WESTERN ASSET LONG DURATION R2	15.6200	89,700,908.00	0.00	105,298,128.02		15,597,220.02
41026E269 HB5F20000002: RIVER & MER LONG CR	15.6200	89,700,908.00	0.00	105,298,128.02	28.95	15,597,220.02
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
12,358.000 ISHARES 10+ YEAR INV GR CORP	73.0200	902,134.00	0.00	902,381.16		247.16
464289511 HB5F20000002: RIVER & MER LONG CR	73.0200	902,134.00	0.00	902,381.16	0.25	247.16
0.000 PIMCO LNG-TRM CRDT BND-INS	0.0000	0.00	18,597.92	0.00		0.00
72201P647 HB5F20000002: RIVER & MER LONG CR	0.0000	0.00	18,597.92	0.00	0.00	0.00
4,475,000.000 U S TREASURY BD PRIN STRIP	62.4323	2,786,204.52	0.00	2,793,843.32		7,638.80
912803FG3 0.000% 02/15/2049 DD 02/15/19	62.4323	2,786,204.52	0.00	2,793,843.32	0.77	7,638.80
HB5F20000002: RIVER & MER LONG CR						
3,586,207.179 VANGUARD L/T INV GR-ADM	11.7900	38,967,184.02	115,900.25	42,281,382.64		3,314,198.62
922031778 HB5F20000002: RIVER & MER LONG CR	11.7900	38,967,184.02	115,900.25	42,281,382.64	11.63	3,314,198.62
8,169.000 VANGUARD LONG-TERM CORP BOND	111.0700	906,513.93	0.00	907,330.83		816.90
92206C813 HB5F20000002: RIVER & MER LONG CR	111.0700	906,513.93	0.00	907,330.83	0.25	816.90
SUBTOTAL UNITED STATES		43,562,036.47	134,498.17	46,884,937.95		3,322,901.48
		43,562,036.47	134,498.17	46,884,937.95	12.90	3,322,901.48
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		43,562,036.47	134,498.17	46,884,937.95		3,322,901.48
		43,562,036.47	134,498.17	46,884,937.95	12.90	3,322,901.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL FIXED INCOME SECURITIES						
		43,562,036.47	134,498.17	46,884,937.95	12.90	3,322,901.48
EQUITY						
U.S. DOLLAR						
UNITED STATES						
9,077,984.274 WILMINGTON TR COLLECTIVE INVT	11.6100	92,920,016.15	0.00	105,395,397.42		12,475,381.27
97182E477 SLC MGMT U S LONG CR FD FEE CL	11.6100	92,920,016.15	0.00	105,395,397.42	28.98	12,475,381.27
HB5F20000002: RIVER & MER LONG CR						
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
916,749.960 BLACKROCK LIQ TREAS TR INSTL	100.0000	916,749.96	27.88	916,749.96		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	916,749.96	27.88	916,749.96	0.25	0.00
HB5F20000002: RIVER & MER LONG CR						
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
100,000.000 AMERICAN INTERNATIONAL GROUP I	128.1383	121,849.84	2,073.90	128,138.28		6,288.44
026874DA2 4.500% 07/16/2044 DD 07/16/14	128.1383	121,849.84	2,073.90	128,138.28	0.04	6,288.44
HB5F20000402: RIVER MERC LC SMA2						
100,000.000 ARCHES BUYER INC 144A	101.2700	100,000.00	319.76	101,270.00		1,270.00
039524AA1 4.250% 06/01/2028 DD 12/04/20	101.2700	100,000.00	319.76	101,270.00	0.03	1,270.00
HB5F20000402: RIVER MERC LC SMA2						
100,000.000 BAT CAPITAL CORP	103.5743	100,000.00	726.98	103,574.25		3,574.25
05526DBS3 2.726% 03/25/2031 DD 09/25/20	103.5743	100,000.00	726.98	103,574.25	0.03	3,574.25
HB5F20000402: RIVER MERC LC SMA2						
200,000.000 BANK OF AMERICA CORP	126.2869	250,596.25	2,302.70	252,573.70		1,977.45
06051GJA8 VAR RT 03/20/2051 DD 03/20/20	126.2869	250,596.25	2,302.70	252,573.70	0.07	1,977.45
HB5F20000402: RIVER MERC LC SMA2						

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 BOEING CO/THE 097023DC6 3.625% 02/01/2031 DD 11/02/20 HB5F20000402: RIVER MERC LC SMA2	109.4381	199,868.40	1,188.25	218,876.21		19,007.81
	109.4381	199,868.40	1,188.25	218,876.21	0.06	19,007.81
100,000.000 BP CAPITAL MARKETS AMERICA INC 10373QBP4 2.939% 06/04/2051 DD 12/04/20 HB5F20000402: RIVER MERC LC SMA2	102.1533	100,000.00	221.20	102,153.34		2,153.34
	102.1533	100,000.00	221.20	102,153.34	0.03	2,153.34
100,000.000 EQT CORP 26884LAL3 5.000% 01/15/2029 DD 11/16/20 HB5F20000402: RIVER MERC LC SMA2	105.4320	100,000.00	624.99	105,432.00		5,432.00
	105.4320	100,000.00	624.99	105,432.00	0.03	5,432.00
SUBTOTAL UNITED STATES		972,314.49	7,457.78	1,012,017.78		39,703.29
		972,314.49	7,457.78	1,012,017.78	0.29	39,703.29
UNITED ARAB EMIRATES						
100,000.000 ABU DHABI GOVERNMENT INTE 144A 29135LAN0 2.700% 09/02/2070 DD 09/02/20 HB5F20000402: RIVER MERC LC SMA2	93.2660	100,000.00	892.62	93,266.00		-6,734.00
	93.2660	100,000.00	892.62	93,266.00	0.03	-6,734.00
UNITED STATES						
100,000.000 ENTERGY LOUISIANA LLC 29364WBD9 2.900% 03/15/2051 DD 03/06/20 HB5F20000402: RIVER MERC LC SMA2	106.7625	104,400.75	854.10	106,762.48		2,361.73
	106.7625	104,400.75	854.10	106,762.48	0.03	2,361.73
100,000.000 ENTERGY ARKANSAS LLC 29366MAB4 2.650% 06/15/2051 DD 09/11/20 HB5F20000402: RIVER MERC LC SMA2	102.5244	99,605.34	121.04	102,524.44		2,919.10
	102.5244	99,605.34	121.04	102,524.44	0.03	2,919.10
100,000.000 FLORIDA ST BRD OF ADMIN FIN CO 341271AF1 2.154% 07/01/2030 DD 09/16/20 HB5F20000402: RIVER MERC LC SMA2	105.2220	100,000.00	628.08	105,222.00		5,222.00
	105.2220	100,000.00	628.08	105,222.00	0.03	5,222.00
100,000.000 GILEAD SCIENCES INC 375558BY8 1.650% 10/01/2030 DD 09/30/20 HB5F20000402: RIVER MERC LC SMA2	100.3436	99,766.58	417.26	100,343.63		577.05
	100.3436	99,766.58	417.26	100,343.63	0.03	577.05

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 HOST HOTELS & RESORTS LP 44107TAZ9 3.500% 09/15/2030 DD 08/20/20 HB5F20000402: RIVER MERC LC SMA2	105.3543 105.3543	99,606.65 99,606.65	1,273.58 1,273.58	105,354.32 105,354.32	0.03	5,747.67 5,747.67
100,000.000 HYATT HOTELS CORP 448579AK8 VAR RT 09/01/2022 DD 09/01/20 HB5F20000402: RIVER MERC LC SMA2	101.1344 101.1344	100,000.00 100,000.00	277.74 277.74	101,134.37 101,134.37	0.03	1,134.37 1,134.37
100,000.000 INTEGRIS BAPTIST MEDICAL CENTE 45834QAA7 3.875% 08/15/2050 DD 10/13/20 HB5F20000402: RIVER MERC LC SMA2	117.3290 117.3290	100,000.00 100,000.00	843.80 843.80	117,329.04 117,329.04	0.03	17,329.04 17,329.04
200,000.000 MPT OPERATING PARTNERSHIP LP / 55342UAM6 3.500% 03/15/2031 DD 12/04/20 HB5F20000402: RIVER MERC LC SMA2	103.2500 103.2500	200,000.00 200,000.00	526.96 526.96	206,500.00 206,500.00	0.06	6,500.00 6,500.00
SUBTOTAL UNITED STATES		903,379.32	4,942.56	945,170.28		41,790.96
		903,379.32	4,942.56	945,170.28	0.27	41,790.96
JAPAN						
200,000.000 MIZUHO FINANCIAL GROUP INC 60687YBL2 VAR RT 09/08/2031 DD 09/08/20 HB5F20000402: RIVER MERC LC SMA2	101.7770 101.7770	200,000.00 200,000.00	1,242.15 1,242.15	203,554.10 203,554.10	0.06	3,554.10 3,554.10
UNITED STATES						
200,000.000 MORGAN STANLEY 6174468U6 VAR RT 02/13/2032 DD 11/13/20 HB5F20000402: RIVER MERC LC SMA2	100.7150 100.7150	200,000.00 200,000.00	478.61 478.61	201,430.02 201,430.02	0.06	1,430.02 1,430.02
100,000.000 NVR INC 62944TAF2 3.000% 05/15/2030 DD 05/04/20 HB5F20000402: RIVER MERC LC SMA2	109.4443 109.4443	108,093.35 108,093.35	383.14 383.14	109,444.29 109,444.29	0.03	1,350.94 1,350.94
100,000.000 NUTRITION & BIOSCIENCES I 144A 67079BAE0 3.268% 11/15/2040 DD 09/16/20 HB5F20000402: RIVER MERC LC SMA2	107.4599 107.4599	99,996.14 99,996.14	952.96 952.96	107,459.89 107,459.89	0.03	7,463.75 7,463.75

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 PIEDMONT OPERATING PARTNERSHIP 720198AE0 3.150% 08/15/2030 DD 08/12/20 HB5F20000402: RIVER MERC LC SMA2	102.3937	98,617.35	1,216.39	102,393.67		3,776.32
	102.3937	98,617.35	1,216.39	102,393.67	0.03	3,776.32
SUBTOTAL UNITED STATES		506,706.84	3,031.10	520,727.87		14,021.03
		506,706.84	3,031.10	520,727.87	0.15	14,021.03
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		2,682,400.65	17,566.21	2,774,736.03		92,335.38
		2,682,400.65	17,566.21	2,774,736.03	0.80	92,335.38
TOTAL FIXED INCOME SECURITIES		2,682,400.65	17,566.21	2,774,736.03	0.80	92,335.38
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
11,013.196 PIMCO FDS 72201P613 SHORT TERM FLTG NAV PORT II HB5F20000402: RIVER MERC LC SMA2	10.0140	110,286.14	17.62	110,286.14		0.00
	10.0140	110,286.14	17.62	110,286.14	0.03	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
7,205,277.998 PAPS LONG DURATION CREDIT BOND 72201P878 PORTFOLIO HB5F20000402: RIVER MERC LC SMA2	13.5700	98,484,729.00	0.00	97,775,622.43		-709,106.57
	13.5700	98,484,729.00	0.00	97,775,622.43	26.88	-709,106.57
NETHERLANDS						
200,000.000 PROSUS NV 144A 74365PAE8 3.832% 02/08/2051 DD 12/08/20 HB5F20000402: RIVER MERC LC SMA2	98.1330	199,985.68	494.40	196,266.00		-3,719.68
	98.1330	199,985.68	494.40	196,266.00	0.05	-3,719.68
UNITED STATES						
100,000.000 REXFORD INDUSTRIAL REALTY LP 76169XAA2 2.125% 12/01/2030 DD 11/16/20 HB5F20000402: RIVER MERC LC SMA2	100.1312	99,220.20	265.51	100,131.24		911.04
	100.1312	99,220.20	265.51	100,131.24	0.03	911.04

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SAUDI ARABIA						
200,000.000 SAUDI ARABIAN OIL CO 144A	101.4068	198,107.80	667.99	202,813.51		4,705.71
80414L2L8 3.250% 11/24/2050 DD 11/24/20	101.4068	198,107.80	667.99	202,813.51	0.06	4,705.71
HB5F20000402: RIVER MERC LC SMA2						
UNITED STATES						
400,000.000 CHARLES SCHWAB CORP/THE	105.2500	400,848.95	903.21	421,000.00		20,151.05
808513BJ3 VAR RT 12/31/2049 DD 12/11/20	105.2500	400,848.95	903.21	421,000.00	0.12	20,151.05
HB5F20000402: RIVER MERC LC SMA2						
CAYMAN ISLANDS						
100,000.000 SEAGATE HDD CAYMAN 144A	100.5410	100,000.00	217.68	100,541.00		541.00
81180WBB6 3.375% 07/15/2031 DD 12/08/20	100.5410	100,000.00	217.68	100,541.00	0.03	541.00
HB5F20000402: RIVER MERC LC SMA2						
UNITED STATES						
100,000.000 T-MOBILE USA INC 144A	102.8830	99,792.13	780.69	102,883.00		3,090.87
87264ABM6 3.300% 02/15/2051 DD 10/06/20	102.8830	99,792.13	780.69	102,883.00	0.03	3,090.87
HB5F20000402: RIVER MERC LC SMA2						
100,000.000 T-MOBILE USA INC 144A	106.1440	99,746.30	638.80	106,144.00		6,397.70
87264ABQ7 3.600% 11/15/2060 DD 10/28/20	106.1440	99,746.30	638.80	106,144.00	0.03	6,397.70
HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES		199,538.43	1,419.49	209,027.00		9,488.57
		199,538.43	1,419.49	209,027.00	0.06	9,488.57
BRITISH VIRGIN ISLANDS						
200,000.000 TSMC GLOBAL LTD 144A	98.1718	198,210.65	710.30	196,343.59		-1,867.06
872882AG0 1.375% 09/28/2030 DD 09/28/20	98.1718	198,210.65	710.30	196,343.59	0.05	-1,867.06
HB5F20000402: RIVER MERC LC SMA2						
CANADA						

Shares/Par Security ID Description Link Ref	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 TECK RESOURCES LTD 878742AW5 6.250% 07/15/2041 DD 07/05/11 HB5F20000402: RIVER MERC LC SMA2	127.8478	349,583.40	8,645.65	383,543.51		33,960.11
	127.8478	349,583.40	8,645.65	383,543.51	0.11	33,960.11
UNITED STATES						
640,000.000 U S TREASURY BOND 912810SN9 1.250% 05/15/2050 DD 05/15/20 HB5F20000402: RIVER MERC LC SMA2	90.7188	574,535.60	1,171.27	580,600.00		6,064.40
	90.7188	574,535.60	1,171.27	580,600.00	0.16	6,064.40
1,190,000.000 U S TREASURY BOND 912810SP4 1.375% 08/15/2050 DD 08/15/20 HB5F20000402: RIVER MERC LC SMA2	93.6563	1,108,767.03	6,313.79	1,114,509.38		5,742.35
	93.6563	1,108,767.03	6,313.79	1,114,509.38	0.31	5,742.35
210,000.000 U S TREASURY BOND 912810SS8 1.625% 11/15/2050 DD 11/15/20 HB5F20000402: RIVER MERC LC SMA2	99.6250	204,440.08	443.06	209,212.50		4,772.42
	99.6250	204,440.08	443.06	209,212.50	0.06	4,772.42
600,000.000 U S TREASURY BOND 912810ST6 1.375% 11/15/2040 DD 11/15/20 HB5F20000402: RIVER MERC LC SMA2	98.8750	594,115.29	1,390.19	593,250.00		-865.29
	98.8750	594,115.29	1,390.19	593,250.00	0.16	-865.29
200,000.000 VIRGINIA ELECTRIC AND POWER CO 927804GD0 2.450% 12/15/2050 DD 12/15/20 HB5F20000402: RIVER MERC LC SMA2	100.6299	196,819.40	223.89	201,259.84		4,440.44
	100.6299	196,819.40	223.89	201,259.84	0.06	4,440.44
SUBTOTAL UNITED STATES		2,678,677.40	9,542.20	2,698,831.72		20,154.32
		2,678,677.40	9,542.20	2,698,831.72	0.75	20,154.32
UNITED KINGDOM						
200,000.000 VODAFONE GROUP PLC 92857WBU3 4.250% 09/17/2050 DD 09/17/19 HB5F20000402: RIVER MERC LC SMA2	123.8564	238,476.87	2,455.55	247,712.78		9,235.91
	123.8564	238,476.87	2,455.55	247,712.78	0.07	9,235.91
UNITED STATES						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 WASHINGTON GAS LIGHT CO 93884PDY3 3.650% 09/15/2049 DD 09/13/19 HB5F20000402: RIVER MERC LC SMA2	120.0422	116,582.90	1,077.63	120,042.20		3,459.30
	120.0422	116,582.90	1,077.63	120,042.20	0.03	3,459.30
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		103,263,961.28	26,399.61	102,651,874.98		-612,086.30
		103,263,961.28	26,399.61	102,651,874.98	28.24	-612,086.30
TOTAL FIXED INCOME SECURITIES		103,263,961.28	26,399.61	102,651,874.98	28.24	-612,086.30
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
22,661.630 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12 HB5F20000402: RIVER MERC LC SMA2	100.0000	22,661.63	1.54	22,661.63		0.00
	100.0000	22,661.63	1.54	22,661.63	0.01	0.00
32,000.000 CASH COLLATERAL HELD AT MORGAN 999782683 STANLEY HB5F20000402: RIVER MERC LC SMA2	1.0000	32,000.00	0.00	32,000.00		0.00
	1.0000	32,000.00	0.00	32,000.00	0.01	0.00
156,000.000 MS ICE CCP COLLAT 999G94142 VAR RT 01/01/2049 DD 02/19/13 HB5F20000402: RIVER MERC LC SMA2	100.0000	156,000.00	1.24	156,000.00		0.00
	100.0000	156,000.00	1.24	156,000.00	0.04	0.00
7,000.000 MORGAN STANLEY CASH COLLATERAL 999J27526 VAR RT 01/01/2049 DD 07/01/08 HB5F20000402: RIVER MERC LC SMA2	100.0000	7,000.00	0.00	7,000.00		0.00
	100.0000	7,000.00	0.00	7,000.00	0.00	0.00
11,000.000 MORG CCP COLLATERAL 999MSCC30 VAR RT 01/01/2049 DD 07/01/08 HB5F20000402: RIVER MERC LC SMA2	100.0000	11,000.00	0.00	11,000.00		0.00
	100.0000	11,000.00	0.00	11,000.00	0.00	0.00
SUBTOTAL UNITED STATES		228,661.63	2.78	228,661.63		0.00
		228,661.63	2.78	228,661.63	0.06	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		228,661.63	2.78	228,661.63	0.06	0.00
		228,661.63	2.78	228,661.63	0.06	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		228,661.63	2.78	228,661.63	0.06	0.00
FUTURES CONTRACTS						
U.S. DOLLAR						
UNITED STATES						
-48,000 US 5YR NOTE FUTURE (CBT)	126.1641	0.00	0.00	-16,875.02		-16,875.02
99F183C1A EXP MAR 21	126.1641	0.00	0.00	-16,875.02	0.00	-16,875.02
HB5F20000402: RIVER MERC LC SMA2						
FIXED INCOME SECURITIES						
CHINESE YUAN RENMINBI						
CHINA						
210,000.000 CCP_IRS. P CNY-7D FIXING REPO	0.1041	0.01	245.90	218.66		218.65
FC9QKFB54 REC 2.67% 2025 DEC 16	0.0159	0.00	37.60	33.44	0.00	33.44
HB5F20000402: RIVER MERC LC SMA2						
SWU016185						
-210,000.000 CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-0.92	0.00		0.01
FC9QKFB62 REC 2.67% 2025 DEC 16	0.0000	0.00	-0.14	0.00	0.00	0.00
HB5F20000402: RIVER MERC LC SMA2						
SWU016185						
430,000.000 CCP_IRS. P CNY-7D FIXING REPO	-0.2946	0.01	487.73	-1,266.57		-1,266.58
FC9QKFE69 REC 2.59% 2025 DEC 16	-0.0450	0.00	74.58	-193.67	0.00	-193.67
HB5F20000402: RIVER MERC LC SMA2						
SWU016276						
-430,000.000 CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-1.88	0.00		0.01
FC9QKFE77 REC 2.59% 2025 DEC 16	0.0000	0.00	-0.29	0.00	0.00	0.00
HB5F20000402: RIVER MERC LC SMA2						
SWU016276						
SUBTOTAL CHINA		0.00	730.83	-1,047.91		-1,047.91
		0.00	111.75	-160.23	0.00	-160.23
TOTAL FIXED INCOME SECURITIES CHINESE YUAN RENMINBI		0.00	730.83	-1,047.91		-1,047.91
		0.00	111.75	-160.23	0.00	-160.23
BRAZIL REAL						
BRAZIL						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,500,000.000 CCP_ZCS. P BRL-CDI 1D CME LB9QKGEA3 REC 3.3% 2022 JAN 03 HB5F20000402: RIVER MERC LC SMA2 SWU016H54	0.4281 0.0824	0.06 0.01	0.00 0.00	10,701.65 2,060.31	0.00	10,701.59 2,060.30
-2,500,000.000 CCP_ZCS._P BRL-CDI 1D CME LB9QKGEB1 REC 3.3% 2022 JAN 03 HB5F20000402: RIVER MERC LC SMA2 SWU016H54	0.0000 0.0000	-415.38 -75.27	0.00 0.00	0.00 0.00	0.00	415.38 75.27
2,500,000.000 CCP_ZCS. R BRL-CDI 1D CME LB9QKK1S9 PAY 2.89% 2022 JAN 03 HB5F20000402: RIVER MERC LC SMA2 SWU017D49	-0.0368 -0.0071	0.01 0.00	0.00 0.00	-920.20 -177.16	0.00	-920.21 -177.16
-2,500,000.000 CCP_ZCS._R BRL-CDI 1D CME LB9QKK1T7 PAY 2.89% 2022 JAN 03 HB5F20000402: RIVER MERC LC SMA2 SWU017D49	0.0000 0.0000	-0.01 0.00	0.00 0.00	0.00 0.00	0.00	0.01 0.00
SUBTOTAL BRAZIL		-415.32	0.00	9,781.45		10,196.77
		-75.26	0.00	1,883.15	0.00	1,958.41
TOTAL FIXED INCOME SECURITIES BRAZIL REAL		-415.32	0.00	9,781.45		10,196.77
		-75.26	0.00	1,883.15	0.00	1,958.41
U.S. DOLLAR						
UNITED STATES						
1,300,000.000 CCP_CD.X. SP UL CDX.NA.IG.34 CM NA9QJVM70 1.000% 00BPS 2025 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0J5G6	1.6284 1.6284	8,549.46 8,549.46	397.22 397.22	21,169.20 21,169.20	0.01	12,619.74 12,619.74
-1,300,000.000 CCP_CD.X._SP UL CDX.NA.IG.34 CM NA9QJVM88 REC 100BPS 2025 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0J5G6	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00 0.00	0.00	0.01 0.01
3,300,000.000 CCP_CD.X. SP UL CDX.NA.IG.35_V1 NA9QKBYV6 1.000% 00BPS 2025 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JJ30	2.4468 2.4468	74,074.52 74,074.52	1,008.33 1,008.33	80,744.40 80,744.40	0.02	6,669.88 6,669.88

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-3,300,000.000 CCP_CD_X_SP UL CDX.NA.IG.35_V1	0.0000	-0.12	0.00	0.00		0.12
NA9QKBYW4 REC 100BPS 2025 DEC 20	0.0000	-0.12	0.00	0.00	0.00	0.12
HB5F20000402: RIVER MERC LC SMA2						
SWPC0JJ30						
SUBTOTAL UNITED STATES		82,623.85	1,405.55	101,913.60		19,289.75
		82,623.85	1,405.55	101,913.60	0.03	19,289.75
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		82,623.85	1,405.55	101,913.60		19,289.75
		82,623.85	1,405.55	101,913.60	0.03	19,289.75
TOTAL FIXED INCOME SECURITIES		82,548.59	1,517.30	103,636.52	0.03	21,087.93
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-11,715.59	0.00	-11,715.59		0.00
HB5F20000002: RIVER & MER LONG CR		-11,715.59	0.00	-11,715.59	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,000.32	0.00	-8,000.32		0.00
HB5F20000002: RIVER & MER LONG CR		-8,000.32	0.00	-8,000.32	0.00	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-13,705.94	0.00	-13,705.94		0.00
HB5F20000002: RIVER & MER LONG CR		-13,705.94	0.00	-13,705.94	0.00	0.00
CASH		1,800,000.69	0.00	1,800,000.69		0.00
HB5F20000002: RIVER & MER LONG CR		1,800,000.69	0.00	1,800,000.69	0.49	0.00
PAYABLE FOR CUSTODIAN FEES		-18,741.15	0.00	-18,741.15		0.00
HB5F20000002: RIVER & MER LONG CR		-18,741.15	0.00	-18,741.15	-0.01	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
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS HB5F20000402: RIVER MERC LC SMA2		-247,827.36	0.00	-247,827.36		0.00
		-247,827.36	0.00	-247,827.36	-0.07	0.00
VAR MARGIN ON SWAPS HB5F20000402: RIVER MERC LC SMA2		-100,749.07	0.00	-100,749.07		0.00
		-100,749.07	0.00	-100,749.07	-0.03	0.00
CASH HB5F20000402: RIVER MERC LC SMA2		-1,064.54	0.00	-1,064.54		0.00
		-1,064.54	0.00	-1,064.54	0.00	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000402: RIVER MERC LC SMA2		-55,623.19	0.00	-55,623.19		0.00
		-55,623.19	0.00	-55,623.19	-0.02	0.00
PAYABLE FOR INVESTMENTS PURCHASED HB5F20000402: RIVER MERC LC SMA2		-2,286,293.17	0.00	-2,286,293.17		0.00
		-2,286,293.17	0.00	-2,286,293.17	-0.63	0.00
CASH - BROKER HB5F20000402: RIVER MERC LC SMA2		14,625.36	0.00	14,625.36		0.00
		14,625.36	0.00	14,625.36	0.00	0.00
SUBTOTAL U.S. DOLLAR		-929,094.28	0.00	-929,094.28		0.00
		-929,094.28	0.00	-929,094.28	-0.27	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		-929,094.28	0.00	-929,094.28		0.00
		-929,094.28	0.00	-929,094.28	-0.27	0.00
AUSTRALIAN DOLLAR						
AUSTRALIA						
FFX CONTRACTS RECEIVABLE HB5F20000402: RIVER MERC LC SMA2		342,000.00	0.00	342,000.00		0.00
		247,827.36	0.00	264,015.45	0.07	16,188.09



Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS		-681,266.92	0.00	-665,078.83	-0.20	16,188.09
TOTAL ASSETS - BASE:		332,786,301.95	180,029.57	363,682,454.80	100.04	30,896,152.85
NET ASSETS - BASE:				363,862,484.37		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY						
U.S. DOLLAR						
UNITED STATES						
6,741,237.389 WESTERN ASSET LONG DURATION R2	15.6200	89,700,908.00	0.00	105,298,128.02		15,597,220.02
41026E269 HB5F20000002: RIVER & MER LONG CR	15.6200	89,700,908.00	0.00	105,298,128.02	28.95	15,597,220.02
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
12,358.000 ISHARES 10+ YEAR INV GR CORP	73.0200	902,134.00	0.00	902,381.16		247.16
464289511 HB5F20000002: RIVER & MER LONG CR	73.0200	902,134.00	0.00	902,381.16	0.25	247.16
0.000 PIMCO LNG-TRM CRDT BND-INS	0.0000	0.00	18,597.92	0.00		0.00
72201P647 HB5F20000002: RIVER & MER LONG CR	0.0000	0.00	18,597.92	0.00	0.00	0.00
4,475,000.000 U S TREASURY BD PRIN STRIP	62.4323	2,786,204.52	0.00	2,793,843.32		7,638.80
912803FG3 0.000% 02/15/2049 DD 02/15/19	62.4323	2,786,204.52	0.00	2,793,843.32	0.77	7,638.80
HB5F20000002: RIVER & MER LONG CR						
3,586,207.179 VANGUARD L/T INV GR-ADM	11.7900	38,967,184.02	115,900.25	42,281,382.64		3,314,198.62
922031778 HB5F20000002: RIVER & MER LONG CR	11.7900	38,967,184.02	115,900.25	42,281,382.64	11.63	3,314,198.62
8,169.000 VANGUARD LONG-TERM CORP BOND	111.0700	906,513.93	0.00	907,330.83		816.90
92206C813 HB5F20000002: RIVER & MER LONG CR	111.0700	906,513.93	0.00	907,330.83	0.25	816.90
SUBTOTAL UNITED STATES		43,562,036.47	134,498.17	46,884,937.95		3,322,901.48
		43,562,036.47	134,498.17	46,884,937.95	12.90	3,322,901.48
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		43,562,036.47	134,498.17	46,884,937.95		3,322,901.48
		43,562,036.47	134,498.17	46,884,937.95	12.90	3,322,901.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL FIXED INCOME SECURITIES						
		43,562,036.47	134,498.17	46,884,937.95	12.90	3,322,901.48
EQUITY						
U.S. DOLLAR						
UNITED STATES						
9,077,984.274 WILMINGTON TR COLLECTIVE INVT	11.6100	92,920,016.15	0.00	105,395,397.42		12,475,381.27
97182E477 SLC MGMT U S LONG CR FD FEE CL	11.6100	92,920,016.15	0.00	105,395,397.42	28.98	12,475,381.27
HB5F20000002: RIVER & MER LONG CR						
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
916,749.960 BLACKROCK LIQ TREAS TR INSTL	100.0000	916,749.96	27.88	916,749.96		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	916,749.96	27.88	916,749.96	0.25	0.00
HB5F20000002: RIVER & MER LONG CR						
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
100,000.000 AMERICAN INTERNATIONAL GROUP I	128.1383	121,849.84	2,073.90	128,138.28		6,288.44
026874DA2 4.500% 07/16/2044 DD 07/16/14	128.1383	121,849.84	2,073.90	128,138.28	0.04	6,288.44
HB5F20000402: RIVER MERC LC SMA2						
100,000.000 ARCHES BUYER INC 144A	101.2700	100,000.00	319.76	101,270.00		1,270.00
039524AA1 4.250% 06/01/2028 DD 12/04/20	101.2700	100,000.00	319.76	101,270.00	0.03	1,270.00
HB5F20000402: RIVER MERC LC SMA2						
100,000.000 BAT CAPITAL CORP	103.5743	100,000.00	726.98	103,574.25		3,574.25
05526DBS3 2.726% 03/25/2031 DD 09/25/20	103.5743	100,000.00	726.98	103,574.25	0.03	3,574.25
HB5F20000402: RIVER MERC LC SMA2						
200,000.000 BANK OF AMERICA CORP	126.2869	250,596.25	2,302.70	252,573.70		1,977.45
06051GJA8 VAR RT 03/20/2051 DD 03/20/20	126.2869	250,596.25	2,302.70	252,573.70	0.07	1,977.45
HB5F20000402: RIVER MERC LC SMA2						

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 BOEING CO/THE 097023DC6 3.625% 02/01/2031 DD 11/02/20 HB5F20000402: RIVER MERC LC SMA2	109.4381	199,868.40	1,188.25	218,876.21		19,007.81
	109.4381	199,868.40	1,188.25	218,876.21	0.06	19,007.81
100,000.000 BP CAPITAL MARKETS AMERICA INC 10373QBP4 2.939% 06/04/2051 DD 12/04/20 HB5F20000402: RIVER MERC LC SMA2	102.1533	100,000.00	221.20	102,153.34		2,153.34
	102.1533	100,000.00	221.20	102,153.34	0.03	2,153.34
100,000.000 EQT CORP 26884LAL3 5.000% 01/15/2029 DD 11/16/20 HB5F20000402: RIVER MERC LC SMA2	105.4320	100,000.00	624.99	105,432.00		5,432.00
	105.4320	100,000.00	624.99	105,432.00	0.03	5,432.00
SUBTOTAL UNITED STATES		972,314.49	7,457.78	1,012,017.78		39,703.29
		972,314.49	7,457.78	1,012,017.78	0.29	39,703.29
UNITED ARAB EMIRATES						
100,000.000 ABU DHABI GOVERNMENT INTE 144A 29135LAN0 2.700% 09/02/2070 DD 09/02/20 HB5F20000402: RIVER MERC LC SMA2	93.2660	100,000.00	892.62	93,266.00		-6,734.00
	93.2660	100,000.00	892.62	93,266.00	0.03	-6,734.00
UNITED STATES						
100,000.000 ENTERGY LOUISIANA LLC 29364WBD9 2.900% 03/15/2051 DD 03/06/20 HB5F20000402: RIVER MERC LC SMA2	106.7625	104,400.75	854.10	106,762.48		2,361.73
	106.7625	104,400.75	854.10	106,762.48	0.03	2,361.73
100,000.000 ENTERGY ARKANSAS LLC 29366MAB4 2.650% 06/15/2051 DD 09/11/20 HB5F20000402: RIVER MERC LC SMA2	102.5244	99,605.34	121.04	102,524.44		2,919.10
	102.5244	99,605.34	121.04	102,524.44	0.03	2,919.10
100,000.000 FLORIDA ST BRD OF ADMIN FIN CO 341271AF1 2.154% 07/01/2030 DD 09/16/20 HB5F20000402: RIVER MERC LC SMA2	105.2220	100,000.00	628.08	105,222.00		5,222.00
	105.2220	100,000.00	628.08	105,222.00	0.03	5,222.00
100,000.000 GILEAD SCIENCES INC 375558BY8 1.650% 10/01/2030 DD 09/30/20 HB5F20000402: RIVER MERC LC SMA2	100.3436	99,766.58	417.26	100,343.63		577.05
	100.3436	99,766.58	417.26	100,343.63	0.03	577.05

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 HOST HOTELS & RESORTS LP 44107TAZ9 3.500% 09/15/2030 DD 08/20/20 HB5F20000402: RIVER MERC LC SMA2	105.3543 105.3543	99,606.65 99,606.65	1,273.58 1,273.58	105,354.32 105,354.32	0.03	5,747.67 5,747.67
100,000.000 HYATT HOTELS CORP 448579AK8 VAR RT 09/01/2022 DD 09/01/20 HB5F20000402: RIVER MERC LC SMA2	101.1344 101.1344	100,000.00 100,000.00	277.74 277.74	101,134.37 101,134.37	0.03	1,134.37 1,134.37
100,000.000 INTEGRIS BAPTIST MEDICAL CENTE 45834QAA7 3.875% 08/15/2050 DD 10/13/20 HB5F20000402: RIVER MERC LC SMA2	117.3290 117.3290	100,000.00 100,000.00	843.80 843.80	117,329.04 117,329.04	0.03	17,329.04 17,329.04
200,000.000 MPT OPERATING PARTNERSHIP LP / 55342UAM6 3.500% 03/15/2031 DD 12/04/20 HB5F20000402: RIVER MERC LC SMA2	103.2500 103.2500	200,000.00 200,000.00	526.96 526.96	206,500.00 206,500.00	0.06	6,500.00 6,500.00
SUBTOTAL UNITED STATES		903,379.32	4,942.56	945,170.28		41,790.96
		903,379.32	4,942.56	945,170.28	0.27	41,790.96
JAPAN						
200,000.000 MIZUHO FINANCIAL GROUP INC 60687YBL2 VAR RT 09/08/2031 DD 09/08/20 HB5F20000402: RIVER MERC LC SMA2	101.7770 101.7770	200,000.00 200,000.00	1,242.15 1,242.15	203,554.10 203,554.10	0.06	3,554.10 3,554.10
UNITED STATES						
200,000.000 MORGAN STANLEY 6174468U6 VAR RT 02/13/2032 DD 11/13/20 HB5F20000402: RIVER MERC LC SMA2	100.7150 100.7150	200,000.00 200,000.00	478.61 478.61	201,430.02 201,430.02	0.06	1,430.02 1,430.02
100,000.000 NVR INC 62944TAF2 3.000% 05/15/2030 DD 05/04/20 HB5F20000402: RIVER MERC LC SMA2	109.4443 109.4443	108,093.35 108,093.35	383.14 383.14	109,444.29 109,444.29	0.03	1,350.94 1,350.94
100,000.000 NUTRITION & BIOSCIENCES I 144A 67079BAE0 3.268% 11/15/2040 DD 09/16/20 HB5F20000402: RIVER MERC LC SMA2	107.4599 107.4599	99,996.14 99,996.14	952.96 952.96	107,459.89 107,459.89	0.03	7,463.75 7,463.75

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 PIEDMONT OPERATING PARTNERSHIP 720198AE0 3.150% 08/15/2030 DD 08/12/20 HB5F20000402: RIVER MERC LC SMA2	102.3937	98,617.35	1,216.39	102,393.67		3,776.32
	102.3937	98,617.35	1,216.39	102,393.67	0.03	3,776.32
SUBTOTAL UNITED STATES		506,706.84	3,031.10	520,727.87		14,021.03
		506,706.84	3,031.10	520,727.87	0.15	14,021.03
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		2,682,400.65	17,566.21	2,774,736.03		92,335.38
		2,682,400.65	17,566.21	2,774,736.03	0.80	92,335.38
TOTAL FIXED INCOME SECURITIES		2,682,400.65	17,566.21	2,774,736.03	0.80	92,335.38
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
11,013.196 PIMCO FDS 72201P613 SHORT TERM FLTG NAV PORT II HB5F20000402: RIVER MERC LC SMA2	10.0140	110,286.14	17.62	110,286.14		0.00
	10.0140	110,286.14	17.62	110,286.14	0.03	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
7,205,277.998 PAPS LONG DURATION CREDIT BOND 72201P878 PORTFOLIO HB5F20000402: RIVER MERC LC SMA2	13.5700	98,484,729.00	0.00	97,775,622.43		-709,106.57
	13.5700	98,484,729.00	0.00	97,775,622.43	26.88	-709,106.57
NETHERLANDS						
200,000.000 PROSUS NV 144A 74365PAE8 3.832% 02/08/2051 DD 12/08/20 HB5F20000402: RIVER MERC LC SMA2	98.1330	199,985.68	494.40	196,266.00		-3,719.68
	98.1330	199,985.68	494.40	196,266.00	0.05	-3,719.68
UNITED STATES						
100,000.000 REXFORD INDUSTRIAL REALTY LP 76169XAA2 2.125% 12/01/2030 DD 11/16/20 HB5F20000402: RIVER MERC LC SMA2	100.1312	99,220.20	265.51	100,131.24		911.04
	100.1312	99,220.20	265.51	100,131.24	0.03	911.04

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SAUDI ARABIA						
200,000.000 SAUDI ARABIAN OIL CO 144A	101.4068	198,107.80	667.99	202,813.51		4,705.71
80414L2L8 3.250% 11/24/2050 DD 11/24/20	101.4068	198,107.80	667.99	202,813.51	0.06	4,705.71
HB5F20000402: RIVER MERC LC SMA2						
UNITED STATES						
400,000.000 CHARLES SCHWAB CORP/THE	105.2500	400,848.95	903.21	421,000.00		20,151.05
808513BJ3 VAR RT 12/31/2049 DD 12/11/20	105.2500	400,848.95	903.21	421,000.00	0.12	20,151.05
HB5F20000402: RIVER MERC LC SMA2						
CAYMAN ISLANDS						
100,000.000 SEAGATE HDD CAYMAN 144A	100.5410	100,000.00	217.68	100,541.00		541.00
81180WBB6 3.375% 07/15/2031 DD 12/08/20	100.5410	100,000.00	217.68	100,541.00	0.03	541.00
HB5F20000402: RIVER MERC LC SMA2						
UNITED STATES						
100,000.000 T-MOBILE USA INC 144A	102.8830	99,792.13	780.69	102,883.00		3,090.87
87264ABM6 3.300% 02/15/2051 DD 10/06/20	102.8830	99,792.13	780.69	102,883.00	0.03	3,090.87
HB5F20000402: RIVER MERC LC SMA2						
100,000.000 T-MOBILE USA INC 144A	106.1440	99,746.30	638.80	106,144.00		6,397.70
87264ABQ7 3.600% 11/15/2060 DD 10/28/20	106.1440	99,746.30	638.80	106,144.00	0.03	6,397.70
HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES		199,538.43	1,419.49	209,027.00		9,488.57
		199,538.43	1,419.49	209,027.00	0.06	9,488.57
BRITISH VIRGIN ISLANDS						
200,000.000 TSMC GLOBAL LTD 144A	98.1718	198,210.65	710.30	196,343.59		-1,867.06
872882AG0 1.375% 09/28/2030 DD 09/28/20	98.1718	198,210.65	710.30	196,343.59	0.05	-1,867.06
HB5F20000402: RIVER MERC LC SMA2						
CANADA						

Shares/Par Security ID Description Link Ref	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 TECK RESOURCES LTD	127.8478	349,583.40	8,645.65	383,543.51		33,960.11
878742AW5 6.250% 07/15/2041 DD 07/05/11	127.8478	349,583.40	8,645.65	383,543.51	0.11	33,960.11
HB5F20000402: RIVER MERC LC SMA2						
UNITED STATES						
640,000.000 U S TREASURY BOND	90.7188	574,535.60	1,171.27	580,600.00		6,064.40
912810SN9 1.250% 05/15/2050 DD 05/15/20	90.7188	574,535.60	1,171.27	580,600.00	0.16	6,064.40
HB5F20000402: RIVER MERC LC SMA2						
1,190,000.000 U S TREASURY BOND	93.6563	1,108,767.03	6,313.79	1,114,509.38		5,742.35
912810SP4 1.375% 08/15/2050 DD 08/15/20	93.6563	1,108,767.03	6,313.79	1,114,509.38	0.31	5,742.35
HB5F20000402: RIVER MERC LC SMA2						
210,000.000 U S TREASURY BOND	99.6250	204,440.08	443.06	209,212.50		4,772.42
912810SS8 1.625% 11/15/2050 DD 11/15/20	99.6250	204,440.08	443.06	209,212.50	0.06	4,772.42
HB5F20000402: RIVER MERC LC SMA2						
600,000.000 U S TREASURY BOND	98.8750	594,115.29	1,390.19	593,250.00		-865.29
912810ST6 1.375% 11/15/2040 DD 11/15/20	98.8750	594,115.29	1,390.19	593,250.00	0.16	-865.29
HB5F20000402: RIVER MERC LC SMA2						
200,000.000 VIRGINIA ELECTRIC AND POWER CO	100.6299	196,819.40	223.89	201,259.84		4,440.44
927804GD0 2.450% 12/15/2050 DD 12/15/20	100.6299	196,819.40	223.89	201,259.84	0.06	4,440.44
HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES		2,678,677.40	9,542.20	2,698,831.72		20,154.32
		2,678,677.40	9,542.20	2,698,831.72	0.75	20,154.32
UNITED KINGDOM						
200,000.000 VODAFONE GROUP PLC	123.8564	238,476.87	2,455.55	247,712.78		9,235.91
92857WBU3 4.250% 09/17/2050 DD 09/17/19	123.8564	238,476.87	2,455.55	247,712.78	0.07	9,235.91
HB5F20000402: RIVER MERC LC SMA2						
UNITED STATES						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 WASHINGTON GAS LIGHT CO 93884PDY3 3.650% 09/15/2049 DD 09/13/19 HB5F20000402: RIVER MERC LC SMA2	120.0422	116,582.90	1,077.63	120,042.20		3,459.30
	120.0422	116,582.90	1,077.63	120,042.20	0.03	3,459.30
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		103,263,961.28	26,399.61	102,651,874.98		-612,086.30
		103,263,961.28	26,399.61	102,651,874.98	28.24	-612,086.30
TOTAL FIXED INCOME SECURITIES		103,263,961.28	26,399.61	102,651,874.98	28.24	-612,086.30
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
22,661.630 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12 HB5F20000402: RIVER MERC LC SMA2	100.0000	22,661.63	1.54	22,661.63		0.00
	100.0000	22,661.63	1.54	22,661.63	0.01	0.00
32,000.000 CASH COLLATERAL HELD AT MORGAN 999782683 STANLEY HB5F20000402: RIVER MERC LC SMA2	1.0000	32,000.00	0.00	32,000.00		0.00
	1.0000	32,000.00	0.00	32,000.00	0.01	0.00
156,000.000 MS ICE CCP COLLAT 999G94142 VAR RT 01/01/2049 DD 02/19/13 HB5F20000402: RIVER MERC LC SMA2	100.0000	156,000.00	1.24	156,000.00		0.00
	100.0000	156,000.00	1.24	156,000.00	0.04	0.00
7,000.000 MORGAN STANLEY CASH COLLATERAL 999J27526 VAR RT 01/01/2049 DD 07/01/08 HB5F20000402: RIVER MERC LC SMA2	100.0000	7,000.00	0.00	7,000.00		0.00
	100.0000	7,000.00	0.00	7,000.00	0.00	0.00
11,000.000 MORG CCP COLLATERAL 999MSCC30 VAR RT 01/01/2049 DD 07/01/08 HB5F20000402: RIVER MERC LC SMA2	100.0000	11,000.00	0.00	11,000.00		0.00
	100.0000	11,000.00	0.00	11,000.00	0.00	0.00
SUBTOTAL UNITED STATES		228,661.63	2.78	228,661.63		0.00
		228,661.63	2.78	228,661.63	0.06	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		228,661.63	2.78	228,661.63	0.06	0.00
		228,661.63	2.78	228,661.63	0.06	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		228,661.63	2.78	228,661.63	0.06	0.00
FUTURES CONTRACTS						
U.S. DOLLAR						
UNITED STATES						
-48,000 US 5YR NOTE FUTURE (CBT)	126.1641	0.00	0.00	-16,875.02		-16,875.02
99F183C1A EXP MAR 21	126.1641	0.00	0.00	-16,875.02	0.00	-16,875.02
HB5F20000402: RIVER MERC LC SMA2						
FIXED INCOME SECURITIES						
CHINESE YUAN RENMINBI						
CHINA						
210,000.000 CCP_IRS. P CNY-7D FIXING REPO	0.1041	0.01	245.90	218.66		218.65
FC9QKFB54 REC 2.67% 2025 DEC 16	0.0159	0.00	37.60	33.44	0.00	33.44
HB5F20000402: RIVER MERC LC SMA2						
SWU016185						
-210,000.000 CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-0.92	0.00		0.01
FC9QKFB62 REC 2.67% 2025 DEC 16	0.0000	0.00	-0.14	0.00	0.00	0.00
HB5F20000402: RIVER MERC LC SMA2						
SWU016185						
430,000.000 CCP_IRS. P CNY-7D FIXING REPO	-0.2946	0.01	487.73	-1,266.57		-1,266.58
FC9QKFE69 REC 2.59% 2025 DEC 16	-0.0450	0.00	74.58	-193.67	0.00	-193.67
HB5F20000402: RIVER MERC LC SMA2						
SWU016276						
-430,000.000 CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-1.88	0.00		0.01
FC9QKFE77 REC 2.59% 2025 DEC 16	0.0000	0.00	-0.29	0.00	0.00	0.00
HB5F20000402: RIVER MERC LC SMA2						
SWU016276						
SUBTOTAL CHINA		0.00	730.83	-1,047.91		-1,047.91
		0.00	111.75	-160.23	0.00	-160.23
TOTAL FIXED INCOME SECURITIES CHINESE YUAN RENMINBI		0.00	730.83	-1,047.91		-1,047.91
		0.00	111.75	-160.23	0.00	-160.23
BRAZIL REAL						
BRAZIL						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,500,000.000 CCP_ZCS. P BRL-CDI 1D CME LB9QKGEA3 REC 3.3% 2022 JAN 03 HB5F20000402: RIVER MERC LC SMA2 SWU016H54	0.4281 0.0824	0.06 0.01	0.00 0.00	10,701.65 2,060.31	0.00	10,701.59 2,060.30
-2,500,000.000 CCP_ZCS._P BRL-CDI 1D CME LB9QKGEB1 REC 3.3% 2022 JAN 03 HB5F20000402: RIVER MERC LC SMA2 SWU016H54	0.0000 0.0000	-415.38 -75.27	0.00 0.00	0.00 0.00	0.00	415.38 75.27
2,500,000.000 CCP_ZCS. R BRL-CDI 1D CME LB9QKK1S9 PAY 2.89% 2022 JAN 03 HB5F20000402: RIVER MERC LC SMA2 SWU017D49	-0.0368 -0.0071	0.01 0.00	0.00 0.00	-920.20 -177.16	0.00	-920.21 -177.16
-2,500,000.000 CCP_ZCS._R BRL-CDI 1D CME LB9QKK1T7 PAY 2.89% 2022 JAN 03 HB5F20000402: RIVER MERC LC SMA2 SWU017D49	0.0000 0.0000	-0.01 0.00	0.00 0.00	0.00 0.00	0.00	0.01 0.00
SUBTOTAL BRAZIL		-415.32	0.00	9,781.45		10,196.77
		-75.26	0.00	1,883.15	0.00	1,958.41
TOTAL FIXED INCOME SECURITIES BRAZIL REAL		-415.32	0.00	9,781.45		10,196.77
		-75.26	0.00	1,883.15	0.00	1,958.41
U.S. DOLLAR						
UNITED STATES						
1,300,000.000 CCP_CD_X. SP UL CDX.NA.IG.34 CM NA9QJVM70 1.000% 00BPS 2025 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0J5G6	1.6284 1.6284	8,549.46 8,549.46	397.22 397.22	21,169.20 21,169.20	0.01	12,619.74 12,619.74
-1,300,000.000 CCP_CD_X._SP UL CDX.NA.IG.34 CM NA9QJVM88 REC 100BPS 2025 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0J5G6	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00 0.00	0.00	0.01 0.01
3,300,000.000 CCP_CD_X. SP UL CDX.NA.IG.35_V1 NA9QKBYV6 1.000% 00BPS 2025 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JJ30	2.4468 2.4468	74,074.52 74,074.52	1,008.33 1,008.33	80,744.40 80,744.40	0.02	6,669.88 6,669.88

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-3,300,000.000 CCP_CD_X_SP UL CDX.NA.IG.35_V1	0.0000	-0.12	0.00	0.00		0.12
NA9QKBYW4 REC 100BPS 2025 DEC 20	0.0000	-0.12	0.00	0.00	0.00	0.12
HB5F20000402: RIVER MERC LC SMA2						
SWPC0JJ30						
SUBTOTAL UNITED STATES		82,623.85	1,405.55	101,913.60		19,289.75
		82,623.85	1,405.55	101,913.60	0.03	19,289.75
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		82,623.85	1,405.55	101,913.60		19,289.75
		82,623.85	1,405.55	101,913.60	0.03	19,289.75
TOTAL FIXED INCOME SECURITIES		82,548.59	1,517.30	103,636.52	0.03	21,087.93
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-11,715.59	0.00	-11,715.59		0.00
HB5F20000002: RIVER & MER LONG CR		-11,715.59	0.00	-11,715.59	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,000.32	0.00	-8,000.32		0.00
HB5F20000002: RIVER & MER LONG CR		-8,000.32	0.00	-8,000.32	0.00	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-13,705.94	0.00	-13,705.94		0.00
HB5F20000002: RIVER & MER LONG CR		-13,705.94	0.00	-13,705.94	0.00	0.00
CASH		1,800,000.69	0.00	1,800,000.69		0.00
HB5F20000002: RIVER & MER LONG CR		1,800,000.69	0.00	1,800,000.69	0.49	0.00
PAYABLE FOR CUSTODIAN FEES		-18,741.15	0.00	-18,741.15		0.00
HB5F20000002: RIVER & MER LONG CR		-18,741.15	0.00	-18,741.15	-0.01	0.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS HB5F20000402: RIVER MERC LC SMA2		-247,827.36	0.00	-247,827.36		0.00
		-247,827.36	0.00	-247,827.36	-0.07	0.00
VAR MARGIN ON SWAPS HB5F20000402: RIVER MERC LC SMA2		-100,749.07	0.00	-100,749.07		0.00
		-100,749.07	0.00	-100,749.07	-0.03	0.00
CASH HB5F20000402: RIVER MERC LC SMA2		-1,064.54	0.00	-1,064.54		0.00
		-1,064.54	0.00	-1,064.54	0.00	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000402: RIVER MERC LC SMA2		-55,623.19	0.00	-55,623.19		0.00
		-55,623.19	0.00	-55,623.19	-0.02	0.00
PAYABLE FOR INVESTMENTS PURCHASED HB5F20000402: RIVER MERC LC SMA2		-2,286,293.17	0.00	-2,286,293.17		0.00
		-2,286,293.17	0.00	-2,286,293.17	-0.63	0.00
CASH - BROKER HB5F20000402: RIVER MERC LC SMA2		14,625.36	0.00	14,625.36		0.00
		14,625.36	0.00	14,625.36	0.00	0.00
SUBTOTAL U.S. DOLLAR		-929,094.28	0.00	-929,094.28		0.00
		-929,094.28	0.00	-929,094.28	-0.27	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		-929,094.28	0.00	-929,094.28		0.00
		-929,094.28	0.00	-929,094.28	-0.27	0.00
AUSTRALIAN DOLLAR						
AUSTRALIA						
FFX CONTRACTS RECEIVABLE HB5F20000402: RIVER MERC LC SMA2		342,000.00	0.00	342,000.00		0.00
		247,827.36	0.00	264,015.45	0.07	16,188.09



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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS		-681,266.92	0.00	-665,078.83	-0.20	16,188.09
TOTAL ASSETS - BASE:		<u>332,786,301.95</u>	<u>180,029.57</u>	<u>363,682,454.80</u>	<u>100.04</u>	<u>30,896,152.85</u>
NET ASSETS - BASE:				<u>363,862,484.37</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						
36,400.000 AAR CORP 000361105	36.2200 36.2200	841,221.48 841,221.48	0.00 0.00	1,318,408.00 1,318,408.00	0.45	477,186.52 477,186.52
170,870.000 A10 NETWORKS INC 002121101	9.8600 9.8600	1,046,100.90 1,046,100.90	0.00 0.00	1,684,778.20 1,684,778.20	0.58	638,677.30 638,677.30
20,621.000 ACADIA HEALTHCARE CO INC 00404A109	50.2600 50.2600	601,526.39 601,526.39	0.00 0.00	1,036,411.46 1,036,411.46	0.36	434,885.07 434,885.07
239,398.000 ACCURAY INC 004397105	4.1700 4.1700	864,825.07 864,825.07	0.00 0.00	998,289.66 998,289.66	0.34	133,464.59 133,464.59
91,388.000 ADTRAN INC 00738A106	14.7700 14.7700	987,864.85 987,864.85	0.00 0.00	1,349,800.76 1,349,800.76	0.47	361,935.91 361,935.91
14,640.000 AEGION CORP 00770F104	18.9900 18.9900	303,444.19 303,444.19	0.00 0.00	278,013.60 278,013.60	0.10	-25,430.59 -25,430.59
17,572.000 ADVANSIX INC 00773T101	19.9900 19.9900	352,405.65 352,405.65	0.00 0.00	351,264.28 351,264.28	0.12	-1,141.37 -1,141.37
21,638.000 ADVANCED ENERGY INDUSTRIES INC 007973100	96.9700 96.9700	1,143,116.10 1,143,116.10	0.00 0.00	2,098,236.86 2,098,236.86	0.72	955,120.76 955,120.76

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
66,400.000 AIR LEASE CORP 00912X302	44.4200 44.4200	2,098,863.89 2,098,863.89	10,624.00 10,624.00	2,949,488.00 2,949,488.00	1.02	850,624.11 850,624.11
33,200.000 ALASKA AIR GROUP INC 011659109	52.0000 52.0000	1,280,162.16 1,280,162.16	0.00 0.00	1,726,400.00 1,726,400.00	0.59	446,237.84 446,237.84
58,550.000 ALCOA CORP 013872106	23.0500 23.0500	1,201,093.73 1,201,093.73	0.00 0.00	1,349,577.50 1,349,577.50	0.47	148,483.77 148,483.77
65,800.000 ALEXANDER & BALDWIN INC 014491104	17.1800 17.1800	847,184.04 847,184.04	9,660.00 9,660.00	1,130,444.00 1,130,444.00	0.39	283,259.96 283,259.96
90,306.000 ALLEGHENY TECHNOLOGIES INC 01741R102	16.7700 16.7700	1,072,609.96 1,072,609.96	0.00 0.00	1,514,431.62 1,514,431.62	0.52	441,821.66 441,821.66
12,400.000 ALLEGIANT TRAVEL CO 01748X102	189.2400 189.2400	1,260,294.14 1,260,294.14	0.00 0.00	2,346,576.00 2,346,576.00	0.81	1,086,281.86 1,086,281.86
66,300.000 ALPHATEC HOLDINGS INC 02081G201	14.5200 14.5200	278,415.55 278,415.55	0.00 0.00	962,676.00 962,676.00	0.33	684,260.45 684,260.45
26,973.000 AMERESCO INC 02361E108	52.2400 52.2400	393,279.05 393,279.05	0.00 0.00	1,409,069.52 1,409,069.52	0.49	1,015,790.47 1,015,790.47
62,046.000 AMERICAN VANGUARD CORP 030371108	15.5200 15.5200	920,108.45 920,108.45	1,189.22 1,189.22	962,953.92 962,953.92	0.33	42,845.47 42,845.47

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,449.000 AMERICAN WOODMARK CORP 030506109	93.8500 93.8500	1,362,612.86 1,362,612.86	0.00 0.00	1,825,288.65 1,825,288.65	 0.63	462,675.79 462,675.79
15,604.000 AMERICA'S CAR-MART INC/TX 03062T105	109.8400 109.8400	1,049,738.54 1,049,738.54	0.00 0.00	1,713,943.36 1,713,943.36	 0.59	664,204.82 664,204.82
125,003.000 AMKOR TECHNOLOGY INC 031652100	15.0800 15.0800	1,139,427.55 1,139,427.55	5,000.12 5,000.12	1,885,045.24 1,885,045.24	 0.65	745,617.69 745,617.69
50,569.000 AMTECH SYSTEMS INC 032332504	6.3800 6.3800	361,757.93 361,757.93	0.00 0.00	322,630.22 322,630.22	 0.11	-39,127.71 -39,127.71
9,200.000 APOGEE ENTERPRISES INC 037598109	31.6800 31.6800	299,315.43 299,315.43	0.00 0.00	291,456.00 291,456.00	 0.10	-7,859.43 -7,859.43
116,700.000 ARCHROCK INC 03957W106	8.6600 8.6600	1,111,587.93 1,111,587.93	0.00 0.00	1,010,622.00 1,010,622.00	 0.35	-100,965.93 -100,965.93
36,336.000 ARCOSA INC 039653100	54.9300 54.9300	1,158,326.79 1,158,326.79	0.00 0.00	1,995,936.48 1,995,936.48	 0.69	837,609.69 837,609.69
97,885.000 ARMADA HOFFLER PROPERTIES INC 04208T108	11.2200 11.2200	1,496,209.29 1,496,209.29	10,569.35 10,569.35	1,098,269.70 1,098,269.70	 0.38	-397,939.59 -397,939.59
44,637.000 ASPEN AEROGELS INC 04523Y105	16.6900 16.6900	220,631.69 220,631.69	0.00 0.00	744,991.53 744,991.53	 0.26	524,359.84 524,359.84

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
14,700.000 ASTRONICS CORP 046433108	13.2300 13.2300	201,816.48 201,816.48	0.00 0.00	194,481.00 194,481.00	 0.07	-7,335.48 -7,335.48
37,414.000 ATLAS AIR WORLDWIDE HOLDINGS I 049164205	54.5400 54.5400	1,186,626.86 1,186,626.86	0.00 0.00	2,040,559.56 2,040,559.56	 0.70	853,932.70 853,932.70
115,844.000 AVAYA HOLDINGS CORP 05351X101	19.1500 19.1500	1,669,103.78 1,669,103.78	0.00 0.00	2,218,412.60 2,218,412.60	 0.76	549,308.82 549,308.82
33,968.000 AVIAT NETWORKS INC 05366Y201	34.1500 34.1500	445,767.10 445,767.10	0.00 0.00	1,160,007.20 1,160,007.20	 0.40	714,240.10 714,240.10
170,912.000 AVID TECHNOLOGY INC 05367P100	15.8700 15.8700	1,081,216.32 1,081,216.32	0.00 0.00	2,712,373.44 2,712,373.44	 0.93	1,631,157.12 1,631,157.12
16,448.000 AXOS FINANCIAL INC 05465C100	37.5300 37.5300	457,893.09 457,893.09	0.00 0.00	617,293.44 617,293.44	 0.21	159,400.35 159,400.35
65,698.000 B RILEY FINANCIAL INC 05580M108	44.2200 44.2200	1,236,471.06 1,236,471.06	0.00 0.00	2,905,165.56 2,905,165.56	 1.00	1,668,694.50 1,668,694.50
SUBTOTAL UNITED STATES		29,971,018.30	37,042.69	46,203,295.36	15.92	16,232,277.06
		29,971,018.30	37,042.69	46,203,295.36		16,232,277.06
CANADA						
362,300.000 BAYTEX ENERGY CORP 07317Q105	0.5360 0.5360	511,733.00 511,733.00	0.00 0.00	194,192.80 194,192.80	 0.07	-317,540.20 -317,540.20

UNITED STATES

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,885.000 BEAZER HOMES USA INC 07556Q881	15.1500 15.1500	782,838.62 782,838.62	0.00 0.00	1,073,907.75 1,073,907.75	 0.37	291,069.13 291,069.13
4,483.000 BIOTELEMETRY INC 090672106	72.0800 72.0800	198,288.08 198,288.08	0.00 0.00	323,134.64 323,134.64	 0.11	124,846.56 124,846.56
46,793.000 BJ'S RESTAURANTS INC 09180C106	38.4900 38.4900	1,400,903.24 1,400,903.24	0.00 0.00	1,801,062.57 1,801,062.57	 0.62	400,159.33 400,159.33
9,400.000 BLACK HILLS CORP 092113109	61.4500 61.4500	572,208.20 572,208.20	0.00 0.00	577,630.00 577,630.00	 0.20	5,421.80 5,421.80
68,172.000 BLOOM ENERGY CORP 093712107	28.6600 28.6600	514,736.54 514,736.54	0.00 0.00	1,953,809.52 1,953,809.52	 0.67	1,439,072.98 1,439,072.98
12,100.000 BOISE CASCADE CO 09739D100	47.8000 47.8000	541,164.74 541,164.74	0.00 0.00	578,380.00 578,380.00	 0.20	37,215.26 37,215.26
32,900.000 BRIGHTHOUSE FINANCIAL INC 10922N103	36.2050 36.2050	1,181,494.47 1,181,494.47	0.00 0.00	1,191,144.50 1,191,144.50	 0.41	9,650.03 9,650.03
7,899.000 BUILDERS FIRSTSOURCE INC 12008R107	40.8100 40.8100	153,326.19 153,326.19	0.00 0.00	322,358.19 322,358.19	 0.11	169,032.00 169,032.00
36,408.000 CECO ENVIRONMENTAL CORP 125141101	6.9600 6.9600	292,622.88 292,622.88	0.00 0.00	253,399.68 253,399.68	 0.09	-39,223.20 -39,223.20

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,000.000 CTS CORP 126501105	34.3300 34.3300	757,275.26 757,275.26	1,360.00 1,360.00	1,167,220.00 1,167,220.00	0.40	409,944.74 409,944.74
146,208.000 CALAMP CORP 128126109	9.9200 9.9200	1,471,942.08 1,471,942.08	0.00 0.00	1,450,383.36 1,450,383.36	0.50	-21,558.72 -21,558.72
16,809.000 CAREDY INC 14167L103	72.4500 72.4500	344,306.73 344,306.73	0.00 0.00	1,217,812.05 1,217,812.05	0.42	873,505.32 873,505.32
252,520.000 CARROLS RESTAURANT GROUP INC 14574X104	6.2800 6.2800	1,795,084.70 1,795,084.70	0.00 0.00	1,585,825.60 1,585,825.60	0.55	-209,259.10 -209,259.10
45,000.000 CARS.COM INC 14575E105	11.3000 11.3000	399,417.36 399,417.36	0.00 0.00	508,500.00 508,500.00	0.18	109,082.64 109,082.64
295,555.000 CASTLIGHT HEALTH INC 14862Q100	1.3000 1.3000	778,510.47 778,510.47	0.00 0.00	384,221.50 384,221.50	0.13	-394,288.97 -394,288.97
56,600.000 CATCHMARK TIMBER TRUST INC 14912Y202	9.3600 9.3600	521,780.82 521,780.82	0.00 0.00	529,776.00 529,776.00	0.18	7,995.18 7,995.18
5,503.000 CAVCO INDUSTRIES INC 149568107	175.4500 175.4500	838,984.01 838,984.01	0.00 0.00	965,501.35 965,501.35	0.33	126,517.34 126,517.34
34,500.000 CEDAR FAIR LP 150185106	39.3400 39.3400	1,006,226.94 1,006,226.94	0.00 0.00	1,357,230.00 1,357,230.00	0.47	351,003.06 351,003.06

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7,100.000 CENTRAL GARDEN & PET CO 153527205	36.3300 36.3300	250,396.74 250,396.74	0.00 0.00	257,943.00 257,943.00	0.09	7,546.26 7,546.26
112,020.000 CENTURY ALUMINUM CO 156431108	11.0300 11.0300	724,013.35 724,013.35	0.00 0.00	1,235,580.60 1,235,580.60	0.43	511,567.25 511,567.25
66,900.000 CENTURY CASINOS INC 156492100	6.3900 6.3900	545,530.48 545,530.48	0.00 0.00	427,491.00 427,491.00	0.15	-118,039.48 -118,039.48
11,715.000 CENTURY COMMUNITIES INC 156504300	43.7800 43.7800	247,132.37 247,132.37	0.00 0.00	512,882.70 512,882.70	0.18	265,750.33 265,750.33
54,600.000 CHEFS' WAREHOUSE INC/THE 163086101	25.6900 25.6900	791,760.58 791,760.58	0.00 0.00	1,402,674.00 1,402,674.00	0.48	610,913.42 610,913.42
66,900.000 CHUY'S HOLDINGS INC 171604101	26.4900 26.4900	1,088,296.80 1,088,296.80	0.00 0.00	1,772,181.00 1,772,181.00	0.61	683,884.20 683,884.20
8,844.000 CIENA CORP 171779309	52.8500 52.8500	374,980.81 374,980.81	0.00 0.00	467,405.40 467,405.40	0.16	92,424.59 92,424.59
149,248.000 CLEVELAND-CLIFFS INC 185899101	14.5600 14.5600	1,165,851.99 1,165,851.99	0.00 0.00	2,173,050.88 2,173,050.88	0.75	1,007,198.89 1,007,198.89
110,000.000 CLOUDERA INC 18914U100	13.9100 13.9100	916,965.77 916,965.77	0.00 0.00	1,530,100.00 1,530,100.00	0.53	613,134.23 613,134.23

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42,322.000 COHU INC 192576106	38.1800 38.1800	639,652.68 639,652.68	0.00 0.00	1,615,853.96 1,615,853.96	 0.56	976,201.28 976,201.28
148,239.000 COMMERCIAL VEHICLE GROUP INC 202608105	8.6500 8.6500	781,472.30 781,472.30	0.00 0.00	1,282,267.35 1,282,267.35	 0.44	500,795.05 500,795.05
310,043.000 COMMUNITY HEALTH SYSTEMS INC 203668108	7.4300 7.4300	963,856.92 963,856.92	0.00 0.00	2,303,619.49 2,303,619.49	 0.79	1,339,762.57 1,339,762.57
203,507.000 COMSCORE INC 20564W105	2.4900 2.4900	752,224.26 752,224.26	0.00 0.00	506,732.43 506,732.43	 0.17	-245,491.83 -245,491.83
61,081.000 COMTECH TELECOMMUNICATIONS COR 205826209	20.6900 20.6900	966,524.45 966,524.45	0.00 0.00	1,263,765.89 1,263,765.89	 0.44	297,241.44 297,241.44
90,923.000 CONCRETE PUMPING HOLDINGS INC 206704108	3.8300 3.8300	331,092.48 331,092.48	0.00 0.00	348,235.09 348,235.09	 0.12	17,142.61 17,142.61
40,749.000 CONSTRUCTION PARTNERS INC 21044C107	29.1100 29.1100	680,660.44 680,660.44	0.00 0.00	1,186,203.39 1,186,203.39	 0.41	505,542.95 505,542.95
83,200.000 COVANTA HOLDING CORP 22282E102	13.1300 13.1300	857,182.91 857,182.91	6,656.00 6,656.00	1,092,416.00 1,092,416.00	 0.38	235,233.09 235,233.09
183,936.000 CROSS COUNTRY HEALTHCARE INC 227483104	8.8700 8.8700	1,688,272.43 1,688,272.43	0.00 0.00	1,631,512.32 1,631,512.32	 0.56	-56,760.11 -56,760.11

Asset and Accrual Detail - By Asset type

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6,900.000 CUBIC CORP 229669106	62.0400 62.0400	316,944.35 316,944.35	0.00 0.00	428,076.00 428,076.00	0.15	111,131.65 111,131.65
46,604.000 CUTERA INC 232109108	24.1100 24.1100	908,029.60 908,029.60	0.00 0.00	1,123,622.44 1,123,622.44	0.39	215,592.84 215,592.84
50,904.000 DANA INC 235825205	19.5200 19.5200	806,502.79 806,502.79	0.00 0.00	993,646.08 993,646.08	0.34	187,143.29 187,143.29
91,741.000 DIGI INTERNATIONAL INC 253798102	18.9000 18.9000	1,253,160.29 1,253,160.29	0.00 0.00	1,733,904.90 1,733,904.90	0.60	480,744.61 480,744.61
66,900.000 DIVERSIFIED HEALTHCARE TRUST 25525P107	4.1200 4.1200	279,457.69 279,457.69	0.00 0.00	275,628.00 275,628.00	0.09	-3,829.69 -3,829.69
32,939.000 DIXIE GROUP INC/THE 255519100	2.5500 2.5500	44,958.79 44,958.79	0.00 0.00	83,994.45 83,994.45	0.03	39,035.66 39,035.66
15,204.000 DUCOMMUN INC 264147109	53.7000 53.7000	566,659.63 566,659.63	0.00 0.00	816,454.80 816,454.80	0.28	249,795.17 249,795.17
91,612.000 DZS INC 268211109	15.4700 15.4700	690,364.04 690,364.04	0.00 0.00	1,417,237.64 1,417,237.64	0.49	726,873.60 726,873.60
49,660.000 EARTHSTONE ENERGY INC 27032D304	5.3300 5.3300	168,420.62 168,420.62	0.00 0.00	264,687.80 264,687.80	0.09	96,267.18 96,267.18

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,900.000 EASTSIDE DISTILLING INC 277802302	1.2800 1.2800	55,583.77 55,583.77	0.00 0.00	16,512.00 16,512.00	 0.01	-39,071.77 -39,071.77
48,900.000 EBIX INC 278715206	37.9700 37.9700	1,637,848.48 1,637,848.48	0.00 0.00	1,856,733.00 1,856,733.00	 0.64	218,884.52 218,884.52
18,818.000 EMERGENT BIOSOLUTIONS INC 29089Q105	89.6000 89.6000	1,099,927.18 1,099,927.18	0.00 0.00	1,686,092.80 1,686,092.80	 0.58	586,165.62 586,165.62
17,000.000 ENCORE WIRE CORP 292562105	60.5700 60.5700	789,692.16 789,692.16	340.00 340.00	1,029,690.00 1,029,690.00	 0.35	239,997.84 239,997.84
14,200.000 ENPRO INDUSTRIES INC 29355X107	75.5200 75.5200	697,867.08 697,867.08	0.00 0.00	1,072,384.00 1,072,384.00	 0.37	374,516.92 374,516.92
31,224.000 ETHAN ALLEN INTERIORS INC 297602104	20.2100 20.2100	481,657.82 481,657.82	0.00 0.00	631,037.04 631,037.04	 0.22	149,379.22 149,379.22
39,421.000 EVENTBRITE INC 29975E109	18.1000 18.1000	515,717.86 515,717.86	0.00 0.00	713,520.10 713,520.10	 0.25	197,802.24 197,802.24
17,300.000 EVERCORE INC 29977A105	109.6400 109.6400	1,155,546.06 1,155,546.06	0.00 0.00	1,896,772.00 1,896,772.00	 0.65	741,225.94 741,225.94
63,300.000 EVOLENT HEALTH INC 30050B101	16.0300 16.0300	467,887.75 467,887.75	0.00 0.00	1,014,699.00 1,014,699.00	 0.35	546,811.25 546,811.25

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
117,549.000 EXANTAS CAPITAL CORP 30068N105	3.9900 3.9900	455,070.25 455,070.25	0.00 0.00	469,020.51 469,020.51	 0.16	13,950.26 13,950.26
101,042.000 FERRO CORP 315405100	14.6300 14.6300	1,145,358.28 1,145,358.28	0.00 0.00	1,478,244.46 1,478,244.46	 0.51	332,886.18 332,886.18
27,347.000 FIRST FOUNDATION INC 32026V104	20.0000 20.0000	430,353.67 430,353.67	0.00 0.00	546,940.00 546,940.00	 0.19	116,586.33 116,586.33
75,165.000 FLEXION THERAPEUTICS INC 33938J106	11.5400 11.5400	970,509.65 970,509.65	0.00 0.00	867,404.10 867,404.10	 0.30	-103,105.55 -103,105.55
30,998.000 FORMFACTOR INC 346375108	43.0200 43.0200	463,998.16 463,998.16	0.00 0.00	1,333,533.96 1,333,533.96	 0.46	869,535.80 869,535.80
15,557.000 FORTRESS TRANSPORTATION AND IN 34960P101	23.4600 23.4600	253,021.36 253,021.36	0.00 0.00	364,967.22 364,967.22	 0.13	111,945.86 111,945.86
104,624.000 FORTERRA INC 34960W106	17.1950 17.1950	520,233.73 520,233.73	0.00 0.00	1,799,009.68 1,799,009.68	 0.62	1,278,775.95 1,278,775.95
78,232.000 FREQUENCY ELECTRONICS INC 358010106	10.8100 10.8100	806,063.42 806,063.42	0.00 0.00	845,687.92 845,687.92	 0.29	39,624.50 39,624.50
29,700.000 FRONTDOOR INC 35905A109	50.2100 50.2100	1,005,430.49 1,005,430.49	0.00 0.00	1,491,237.00 1,491,237.00	 0.51	485,806.51 485,806.51

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
73,924.000 GP STRATEGIES CORP 36225V104	11.8600 11.8600	948,780.25 948,780.25	0.00 0.00	876,738.64 876,738.64	 0.30	-72,041.61 -72,041.61
6,500.000 GENCOR INDUSTRIES INC 368678108	12.3000 12.3000	69,458.40 69,458.40	0.00 0.00	79,950.00 79,950.00	 0.03	10,491.60 10,491.60
74,281.000 GENERAL FINANCE CORP 369822101	8.5100 8.5100	609,357.89 609,357.89	0.00 0.00	632,131.31 632,131.31	 0.22	22,773.42 22,773.42
10,800.000 GIBRALTAR INDUSTRIES INC 374689107	71.9400 71.9400	508,490.55 508,490.55	0.00 0.00	776,952.00 776,952.00	 0.27	268,461.45 268,461.45
59,027.000 GLATFELTER CORP 377320106	16.3800 16.3800	868,445.08 868,445.08	7,968.65 7,968.65	966,862.26 966,862.26	 0.33	98,417.18 98,417.18
12,184.000 GREAT LAKES DREDGE & DOCK CORP 390607109	13.1700 13.1700	40,830.68 40,830.68	0.00 0.00	160,463.28 160,463.28	 0.06	119,632.60 119,632.60
46,330.000 GRIFFON CORP 398433102	20.3800 20.3800	703,177.00 703,177.00	0.00 0.00	944,205.40 944,205.40	 0.33	241,028.40 241,028.40
24,329.000 HCI GROUP INC 40416E103	52.3000 52.3000	941,052.01 941,052.01	0.00 0.00	1,272,406.70 1,272,406.70	 0.44	331,354.69 331,354.69
6,200.000 HAWAIIAN ELECTRIC INDUSTRIES I 419870100	35.3900 35.3900	216,237.80 216,237.80	0.00 0.00	219,418.00 219,418.00	 0.08	3,180.20 3,180.20

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
43,715.000 HAYNES INTERNATIONAL INC 420877201	23.8400 23.8400	960,479.33 960,479.33	0.00 0.00	1,042,165.60 1,042,165.60	 0.36	81,686.27 81,686.27
3,200.000 HEIDRICK & STRUGGLES INTERNATI 422819102	29.3800 29.3800	94,210.70 94,210.70	0.00 0.00	94,016.00 94,016.00	 0.03	-194.70 -194.70
42,621.000 HERC HOLDINGS INC 42704L104	66.4100 66.4100	1,409,455.86 1,409,455.86	0.00 0.00	2,830,460.61 2,830,460.61	 0.98	1,421,004.75 1,421,004.75
5,900.000 HERITAGE-CRYSTAL CLEAN INC 42726M106	21.0700 21.0700	121,228.21 121,228.21	0.00 0.00	124,313.00 124,313.00	 0.04	3,084.79 3,084.79
124,981.000 HERITAGE INSURANCE HOLDINGS IN 42727J102	10.1300 10.1300	1,696,286.54 1,696,286.54	7,498.86 7,498.86	1,266,057.53 1,266,057.53	 0.44	-430,229.01 -430,229.01
1,000.000 HEXCEL CORP 428291108	48.4900 48.4900	48,690.25 48,690.25	0.00 0.00	48,490.00 48,490.00	 0.02	-200.25 -200.25
69,301.000 HILLTOP HOLDINGS INC 432748101	27.5100 27.5100	1,532,770.17 1,532,770.17	0.00 0.00	1,906,470.51 1,906,470.51	 0.66	373,700.34 373,700.34
242,969.000 HORIZON GLOBAL CORP 44052W104	8.5900 8.5900	651,899.81 651,899.81	0.00 0.00	2,087,103.71 2,087,103.71	 0.72	1,435,203.90 1,435,203.90
15,000.000 HOULIHAN LOKEY INC 441593100	67.2300 67.2300	782,851.54 782,851.54	0.00 0.00	1,008,450.00 1,008,450.00	 0.35	225,598.46 225,598.46

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,500.000 HUB GROUP INC 443320106	57.0000 57.0000	1,107,000.27 1,107,000.27	0.00 0.00	1,168,500.00 1,168,500.00	0.40	61,499.73 61,499.73
62,765.000 HUNTSMAN CORP 447011107	25.1400 25.1400	1,349,908.99 1,349,908.99	0.00 0.00	1,577,912.10 1,577,912.10	0.54	228,003.11 228,003.11
16,045.000 HURCO COS INC 447324104	30.0000 30.0000	234,168.67 234,168.67	0.00 0.00	481,350.00 481,350.00	0.17	247,181.33 247,181.33
18,259.000 HYSTER-YALE MATERIALS HANDLING 449172105	59.5500 59.5500	1,025,751.84 1,025,751.84	0.00 0.00	1,087,323.45 1,087,323.45	0.37	61,571.61 61,571.61
79,112.000 IDENTIV INC 45170X205	8.5000 8.5000	211,362.59 211,362.59	0.00 0.00	672,452.00 672,452.00	0.23	461,089.41 461,089.41
199,100.000 INFINERA CORP 45667G103	10.4800 10.4800	993,689.40 993,689.40	0.00 0.00	2,086,568.00 2,086,568.00	0.72	1,092,878.60 1,092,878.60
30,755.000 INSTEEL INDUSTRIES INC 45774W108	22.2700 22.2700	619,370.42 619,370.42	0.00 0.00	684,913.85 684,913.85	0.24	65,543.43 65,543.43
4,400.000 INSTALLED BUILDING PRODUCTS IN 45780R101	101.9300 101.9300	187,327.07 187,327.07	0.00 0.00	448,492.00 448,492.00	0.15	261,164.93 261,164.93
64,737.000 INTERFACE INC 458665304	10.5000 10.5000	630,558.48 630,558.48	0.00 0.00	679,738.50 679,738.50	0.23	49,180.02 49,180.02

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,636.000 INTERDIGITAL INC 45867G101	60.6800 60.6800	994,051.73 994,051.73	0.00 0.00	1,070,152.48 1,070,152.48	 0.37	76,100.75 76,100.75
133,347.000 INTEVAC INC 461148108	7.2100 7.2100	681,705.33 681,705.33	0.00 0.00	961,431.87 961,431.87	 0.33	279,726.54 279,726.54
115,989.000 INVACARE CORP 461203101	8.9500 8.9500	868,870.41 868,870.41	0.00 0.00	1,038,101.55 1,038,101.55	 0.36	169,231.14 169,231.14
96,084.000 INTRICON CORP 46121H109	18.1000 18.1000	1,754,243.50 1,754,243.50	0.00 0.00	1,739,120.40 1,739,120.40	 0.60	-15,123.10 -15,123.10
62,340.000 INTREPID POTASH INC 46121Y201	24.1500 24.1500	1,245,851.15 1,245,851.15	0.00 0.00	1,505,511.00 1,505,511.00	 0.52	259,659.85 259,659.85
12,745.000 IRIDIUM COMMUNICATIONS INC 46269C102	39.3250 39.3250	189,148.87 189,148.87	0.00 0.00	501,197.13 501,197.13	 0.17	312,048.26 312,048.26
149,691.000 ITERIS INC 46564T107	5.6500 5.6500	658,817.27 658,817.27	0.00 0.00	845,754.15 845,754.15	 0.29	186,936.88 186,936.88
12,408.000 J ALEXANDER'S HOLDINGS INC 46609J106	7.2900 7.2900	88,768.48 88,768.48	0.00 0.00	90,454.32 90,454.32	 0.03	1,685.84 1,685.84
13,689.000 JMP GROUP LLC 46629U107	3.8500 3.8500	49,053.33 49,053.33	0.00 0.00	52,702.65 52,702.65	 0.02	3,649.32 3,649.32

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37,100.000 JELD-WEN HOLDING INC 47580P103	25.3600 25.3600	652,545.30 652,545.30	0.00 0.00	940,856.00 940,856.00	 0.32	288,310.70 288,310.70
14,259.000 JERASH HOLDINGS US INC 47632P101	5.9800 5.9800	92,746.65 92,746.65	0.00 0.00	85,268.82 85,268.82	 0.03	-7,477.83 -7,477.83
137,700.000 JETBLUE AIRWAYS CORP 477143101	14.5400 14.5400	1,541,542.74 1,541,542.74	0.00 0.00	2,002,158.00 2,002,158.00	 0.69	460,615.26 460,615.26
49,815.000 KAR AUCTION SERVICES INC 48238T109	18.6100 18.6100	911,951.02 911,951.02	0.00 0.00	927,057.15 927,057.15	 0.32	15,106.13 15,106.13
124,558.000 KALEYRA INC 483379103	9.8600 9.8600	634,481.18 634,481.18	0.00 0.00	1,228,141.88 1,228,141.88	 0.42	593,660.70 593,660.70
105,749.000 KIMCO REALTY CORP 49446R109	15.0100 15.0100	1,325,115.96 1,325,115.96	0.00 0.00	1,587,292.49 1,587,292.49	 0.55	262,176.53 262,176.53
40,300.000 KNOWLES CORP 49926D109	18.4300 18.4300	711,465.72 711,465.72	0.00 0.00	742,729.00 742,729.00	 0.26	31,263.28 31,263.28
6,773.000 KORN FERRY 500643200	43.5000 43.5000	301,488.46 301,488.46	0.00 0.00	294,625.50 294,625.50	 0.10	-6,862.96 -6,862.96
56,340.000 KRATON CORP 50077C106	27.7900 27.7900	1,018,852.61 1,018,852.61	0.00 0.00	1,565,688.60 1,565,688.60	 0.54	546,835.99 546,835.99

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41,128.000 KULICKE & SOFFA INDUSTRIES INC 501242101	31.8100 31.8100	833,227.89 833,227.89	5,757.92 5,757.92	1,308,281.68 1,308,281.68	0.45	475,053.79 475,053.79
20,900.000 KURA SUSHI USA INC 501270102	19.5000 19.5000	330,606.69 330,606.69	0.00 0.00	407,550.00 407,550.00	0.14	76,943.31 76,943.31
11,113.000 LGI HOMES INC 50187T106	105.8500 105.8500	823,326.72 823,326.72	0.00 0.00	1,176,311.05 1,176,311.05	0.41	352,984.33 352,984.33
38,824.000 LSB INDUSTRIES INC 502160104	3.3900 3.3900	108,337.06 108,337.06	0.00 0.00	131,613.36 131,613.36	0.05	23,276.30 23,276.30
94,062.000 LSI INDUSTRIES INC 50216C108	8.5600 8.5600	488,956.54 488,956.54	0.00 0.00	805,170.72 805,170.72	0.28	316,214.18 316,214.18
10,000.000 LANDS' END INC 51509F105	21.5700 21.5700	157,594.67 157,594.67	0.00 0.00	215,700.00 215,700.00	0.07	58,105.33 58,105.33
15,131.000 LEAF GROUP LTD 52177G102	4.6500 4.6500	58,512.80 58,512.80	0.00 0.00	70,359.15 70,359.15	0.02	11,846.35 11,846.35
165,082.000 LIMELIGHT NETWORKS INC 53261M104	3.9900 3.9900	660,179.72 660,179.72	0.00 0.00	658,677.18 658,677.18	0.23	-1,502.54 -1,502.54
99,517.000 LIQTECH INTERNATIONAL INC 53632A201	8.0000 8.0000	547,238.22 547,238.22	0.00 0.00	796,136.00 796,136.00	0.27	248,897.78 248,897.78

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3,900.000 LITHIA MOTORS INC 536797103	292.6700 292.6700	365,736.55 365,736.55	0.00 0.00	1,141,413.00 1,141,413.00	 0.39	775,676.45 775,676.45
132,219.000 LIVENT CORP 53814L108	18.8400 18.8400	955,919.32 955,919.32	0.00 0.00	2,491,005.96 2,491,005.96	 0.86	1,535,086.64 1,535,086.64
30,733.000 LOUISIANA-PACIFIC CORP 546347105	37.1700 37.1700	759,396.15 759,396.15	0.00 0.00	1,142,345.61 1,142,345.61	 0.39	382,949.46 382,949.46
55,076.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107	30.7400 30.7400	506,917.57 506,917.57	0.00 0.00	1,693,036.24 1,693,036.24	 0.58	1,186,118.67 1,186,118.67
73,576.000 LYDALL INC 550819106	30.0300 30.0300	1,331,080.56 1,331,080.56	0.00 0.00	2,209,487.28 2,209,487.28	 0.76	878,406.72 878,406.72
1,682.000 MDC HOLDINGS INC 552676108	48.6000 48.6000	63,356.18 63,356.18	0.00 0.00	81,745.20 81,745.20	 0.03	18,389.02 18,389.02
26,018.000 MGP INGREDIENTS INC 55303J106	47.0600 47.0600	970,966.79 970,966.79	0.00 0.00	1,224,407.08 1,224,407.08	 0.42	253,440.29 253,440.29
7,100.000 MKS INSTRUMENTS INC 55306N104	150.4500 150.4500	656,698.77 656,698.77	0.00 0.00	1,068,195.00 1,068,195.00	 0.37	411,496.23 411,496.23
29,242.000 MACOM TECHNOLOGY SOLUTIONS HOL 55405Y100	55.0400 55.0400	472,623.28 472,623.28	0.00 0.00	1,609,479.68 1,609,479.68	 0.55	1,136,856.40 1,136,856.40

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115,396.000 MAGNITE INC 55955D100	30.7100 30.7100	595,174.05 595,174.05	0.00 0.00	3,543,811.16 3,543,811.16	1.22	2,948,637.11 2,948,637.11
99,400.000 MANITEX INTERNATIONAL INC 563420108	5.1600 5.1600	560,518.40 560,518.40	0.00 0.00	512,904.00 512,904.00	0.18	-47,614.40 -47,614.40
90,508.000 MATADOR RESOURCES CO 576485205	12.0600 12.0600	1,349,169.32 1,349,169.32	0.00 0.00	1,091,526.48 1,091,526.48	0.38	-257,642.84 -257,642.84
44,901.000 MERITOR INC 59001K100	27.9100 27.9100	840,304.48 840,304.48	0.00 0.00	1,253,186.91 1,253,186.91	0.43	412,882.43 412,882.43
171,309.000 MESA AIR GROUP INC 590479135	6.6900 6.6900	1,064,288.65 1,064,288.65	0.00 0.00	1,146,057.21 1,146,057.21	0.39	81,768.56 81,768.56
53,497.000 MISTRAS GROUP INC 60649T107	7.7600 7.7600	226,756.37 226,756.37	0.00 0.00	415,136.72 415,136.72	0.14	188,380.35 188,380.35
141,599.000 MODINE MANUFACTURING CO 607828100	12.5600 12.5600	1,389,956.02 1,389,956.02	0.00 0.00	1,778,483.44 1,778,483.44	0.61	388,527.42 388,527.42
41,600.000 MOELIS & CO 60786M105	46.7600 46.7600	1,189,842.86 1,189,842.86	0.00 0.00	1,945,216.00 1,945,216.00	0.67	755,373.14 755,373.14
57,377.000 NMI HOLDINGS INC 629209305	22.6500 22.6500	1,491,728.53 1,491,728.53	0.00 0.00	1,299,589.05 1,299,589.05	0.45	-192,139.48 -192,139.48

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62,903.000 NATURAL GROCERS BY VITAMIN COT 63888U108	13.7400 13.7400	790,689.48 790,689.48	0.00 0.00	864,287.22 864,287.22	 0.30	73,597.74 73,597.74
83,387.000 NEURONETICS INC 64131A105	11.1100 11.1100	502,271.89 502,271.89	0.00 0.00	926,429.57 926,429.57	 0.32	424,157.68 424,157.68
117,955.000 NEW HOME CO INC/THE 645370107	4.6900 4.6900	524,343.18 524,343.18	0.00 0.00	553,208.95 553,208.95	 0.19	28,865.77 28,865.77
21,500.000 NEW RELIC INC 64829B100	65.4000 65.4000	1,329,906.78 1,329,906.78	0.00 0.00	1,406,100.00 1,406,100.00	 0.48	76,193.22 76,193.22
28,108.000 NEWPARK RESOURCES INC 651718504	1.9200 1.9200	85,547.57 85,547.57	0.00 0.00	53,967.36 53,967.36	 0.02	-31,580.21 -31,580.21
157,800.000 NOODLES & CO 65540B105	7.9000 7.9000	987,188.12 987,188.12	0.00 0.00	1,246,620.00 1,246,620.00	 0.43	259,431.88 259,431.88
105,569.000 NORANDA ALUMINUM HOLDING CORP 65542W206	0.0340 0.0340	3,626.29 3,626.29	0.00 0.00	3,589.35 3,589.35	 0.00	-36.94 -36.94
44,752.000 NORTHWEST PIPE CO 667746101	28.3000 28.3000	758,047.43 758,047.43	0.00 0.00	1,266,481.60 1,266,481.60	 0.44	508,434.17 508,434.17
56,300.000 OLD REPUBLIC INTERNATIONAL COR 680223104	19.7100 19.7100	951,613.33 951,613.33	0.00 0.00	1,109,673.00 1,109,673.00	 0.38	158,059.67 158,059.67

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
101,531.000 OLIN CORP 680665205	24.5600 24.5600	1,738,983.41 1,738,983.41	0.00 0.00	2,493,601.36 2,493,601.36	 0.86	754,617.95 754,617.95
48,882.000 ONTO INNOVATION INC 683344105	47.5500 47.5500	1,455,165.51 1,455,165.51	0.00 0.00	2,324,339.10 2,324,339.10	 0.80	869,173.59 869,173.59
61,441.000 OOMA INC 683416101	14.4000 14.4000	695,176.95 695,176.95	0.00 0.00	884,750.40 884,750.40	 0.30	189,573.45 189,573.45
109,927.000 OPTION CARE HEALTH INC 68404L201	15.6400 15.6400	1,213,244.35 1,213,244.35	0.00 0.00	1,719,258.28 1,719,258.28	 0.59	506,013.93 506,013.93
56,840.000 ORION GROUP HOLDINGS INC 68628V308	4.9600 4.9600	230,950.33 230,950.33	0.00 0.00	281,926.40 281,926.40	 0.10	50,976.07 50,976.07
43,900.000 ORTHOFIX MEDICAL INC 68752M108	42.9800 42.9800	1,830,686.30 1,830,686.30	0.00 0.00	1,886,822.00 1,886,822.00	 0.65	56,135.70 56,135.70
87,463.000 OWENS & MINOR INC 690732102	27.0500 27.0500	608,628.54 608,628.54	0.00 0.00	2,365,874.15 2,365,874.15	 0.82	1,757,245.61 1,757,245.61
134,904.000 PCTEL INC 69325Q105	6.5700 6.5700	914,133.30 914,133.30	0.00 0.00	886,319.28 886,319.28	 0.31	-27,814.02 -27,814.02
38,827.000 PGT INNOVATIONS INC 69336V101	20.3400 20.3400	551,574.88 551,574.88	0.00 0.00	789,741.18 789,741.18	 0.27	238,166.30 238,166.30

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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
17,300.000 PACIRA BIOSCIENCES INC 695127100	59.8400 59.8400	773,525.01 773,525.01	0.00 0.00	1,035,232.00 1,035,232.00	 0.36	261,706.99 261,706.99
28,998.000 PARK-OHIO HOLDINGS CORP 700666100	30.9000 30.9000	685,535.29 685,535.29	0.00 0.00	896,038.20 896,038.20	 0.31	210,502.91 210,502.91
5,600.000 PATRICK INDUSTRIES INC 703343103	68.3500 68.3500	313,509.77 313,509.77	0.00 0.00	382,760.00 382,760.00	 0.13	69,250.23 69,250.23
23,800.000 PERSPECTA INC 715347100	24.0800 24.0800	522,942.64 522,942.64	1,869.00 1,869.00	573,104.00 573,104.00	 0.20	50,161.36 50,161.36
262,500.000 PITNEY BOWES INC 724479100	6.1600 6.1600	1,417,747.68 1,417,747.68	0.00 0.00	1,617,000.00 1,617,000.00	 0.56	199,252.32 199,252.32
71,842.000 POWER SOLUTIONS INTERNATIONAL 73933G202	3.1000 3.1000	532,377.57 532,377.57	0.00 0.00	222,710.20 222,710.20	 0.08	-309,667.37 -309,667.37
13,375.000 PRIMORIS SERVICES CORP 74164F103	27.6100 27.6100	301,504.21 301,504.21	802.50 802.50	369,283.75 369,283.75	 0.13	67,779.54 67,779.54
34,757.000 PURE CYCLE CORP 746228303	11.2300 11.2300	156,202.88 156,202.88	0.00 0.00	390,321.11 390,321.11	 0.13	234,118.23 234,118.23
62,455.000 QUINSTREET INC 74874Q100	21.4400 21.4400	716,187.75 716,187.75	0.00 0.00	1,339,035.20 1,339,035.20	 0.46	622,847.45 622,847.45

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,221.000 RA MEDICAL SYSTEMS INC 74933X203	7.4300 7.4300	246,268.18 246,268.18	0.00 0.00	157,672.03 157,672.03	0.05	-88,596.15 -88,596.15
84,690.000 R1 RCM INC 749397105	24.0200 24.0200	957,697.47 957,697.47	0.00 0.00	2,034,253.80 2,034,253.80	0.70	1,076,556.33 1,076,556.33
49,802.000 RADIAN GROUP INC 750236101	20.2500 20.2500	854,222.41 854,222.41	0.00 0.00	1,008,490.50 1,008,490.50	0.35	154,268.09 154,268.09
99,318.000 RADIANT LOGISTICS INC 75025X100	5.8000 5.8000	436,862.27 436,862.27	0.00 0.00	576,044.40 576,044.40	0.20	139,182.13 139,182.13
28,796.000 RADNET INC 750491102	19.5700 19.5700	372,214.21 372,214.21	0.00 0.00	563,537.72 563,537.72	0.19	191,323.51 191,323.51
37,380.000 RANGER ENERGY SERVICES INC 75282U104	3.6400 3.6400	239,097.42 239,097.42	0.00 0.00	136,063.20 136,063.20	0.05	-103,034.22 -103,034.22
74,900.000 REALOGY HOLDINGS CORP 75605Y106	13.1200 13.1200	737,891.01 737,891.01	0.00 0.00	982,688.00 982,688.00	0.34	244,796.99 244,796.99
26,000.000 RED ROBIN GOURMET BURGERS INC 75689M101	19.2300 19.2300	313,615.06 313,615.06	0.00 0.00	499,980.00 499,980.00	0.17	186,364.94 186,364.94
454,282.000 REED'S INC 758338107	0.5910 0.5910	490,516.73 490,516.73	0.00 0.00	268,480.66 268,480.66	0.09	-222,036.07 -222,036.07

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,300.000 REGIS CORP 758932107	9.1900 9.1900	864,213.29 864,213.29	0.00 0.00	1,013,657.00 1,013,657.00	 0.35	149,443.71 149,443.71
18,737.000 RESIDEO TECHNOLOGIES INC 76118Y104	21.2600 21.2600	392,633.46 392,633.46	0.00 0.00	398,348.62 398,348.62	 0.14	5,715.16 5,715.16
73,385.000 RUTH'S HOSPITALITY GROUP INC 783332109	17.7300 17.7300	895,400.70 895,400.70	0.00 0.00	1,301,116.05 1,301,116.05	 0.45	405,715.35 405,715.35
33,262.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	67.7600 67.7600	1,106,740.07 1,106,740.07	0.00 0.00	2,253,833.12 2,253,833.12	 0.78	1,147,093.05 1,147,093.05
37,100.000 SEACOAST BANKING CORP OF FLORI 811707801	29.4500 29.4500	995,249.29 995,249.29	0.00 0.00	1,092,595.00 1,092,595.00	 0.38	97,345.71 97,345.71
96,276.000 SECUREWORKS CORP 81374A105	14.2200 14.2200	1,163,475.34 1,163,475.34	0.00 0.00	1,369,044.72 1,369,044.72	 0.47	205,569.38 205,569.38
48,100.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	27.6600 27.6600	741,805.36 741,805.36	0.00 0.00	1,330,446.00 1,330,446.00	 0.46	588,640.64 588,640.64
56,693.000 SHYFT GROUP INC/THE 825698103	28.3800 28.3800	567,265.33 567,265.33	0.00 0.00	1,608,947.34 1,608,947.34	 0.55	1,041,682.01 1,041,682.01
187,515.000 SIENRA INC 82621J105	3.8900 3.8900	776,212.16 776,212.16	0.00 0.00	729,433.35 729,433.35	 0.25	-46,778.81 -46,778.81

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,800.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	34.1000 34.1000	1,044,763.68 1,044,763.68	0.00 0.00	1,357,180.00 1,357,180.00	 0.47	312,416.32 312,416.32
25,100.000 SKYLINE CHAMPION CORP 830830105	30.9400 30.9400	570,277.44 570,277.44	0.00 0.00	776,594.00 776,594.00	 0.27	206,316.56 206,316.56
100,600.000 SMILEDIRECTCLUB INC 83192H106	11.9400 11.9400	932,368.81 932,368.81	0.00 0.00	1,201,164.00 1,201,164.00	 0.41	268,795.19 268,795.19
25,575.000 SONIC AUTOMOTIVE INC 83545G102	38.5700 38.5700	1,084,981.48 1,084,981.48	2,437.50 2,437.50	986,427.75 986,427.75	 0.34	-98,553.73 -98,553.73
116,068.000 SOUTHWESTERN ENERGY CO 845467109	2.9800 2.9800	331,187.92 331,187.92	0.00 0.00	345,882.64 345,882.64	 0.12	14,694.72 14,694.72
13,600.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	39.0900 39.0900	385,756.69 385,756.69	97.00 97.00	531,624.00 531,624.00	 0.18	145,867.31 145,867.31
39,700.000 STEWART INFORMATION SERVICES C 860372101	48.3600 48.3600	1,498,748.69 1,498,748.69	0.00 0.00	1,919,892.00 1,919,892.00	 0.66	421,143.31 421,143.31
42,500.000 STONERIDGE INC 86183P102	30.2300 30.2300	868,371.28 868,371.28	0.00 0.00	1,284,775.00 1,284,775.00	 0.44	416,403.72 416,403.72
28,000.000 SUNPOWER CORP 867652406	25.6400 25.6400	307,344.23 307,344.23	0.00 0.00	717,920.00 717,920.00	 0.25	410,575.77 410,575.77

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Shares/Par Security ID Description Link Ref	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		136,151,688.15	34,787.43	192,455,485.27		56,303,797.12
		136,151,688.15	34,787.43	192,455,485.27	66.34	56,303,797.12
CANADA						
90,555.000 SUNOPTA INC 8676EP108	11.6700 11.6700	252,376.90 252,376.90	0.00 0.00	1,056,776.85 1,056,776.85		804,399.95 804,399.95
UNITED STATES						
85,191.000 SURGERY PARTNERS INC 86881A100	29.0100 29.0100	725,178.59 725,178.59	0.00 0.00	2,471,390.91 2,471,390.91		1,746,212.32 1,746,212.32
203,880.000 SURGALIGN HOLDINGS INC 86882C105	2.1900 2.1900	719,997.64 719,997.64	0.00 0.00	446,497.20 446,497.20		-273,500.44 -273,500.44
54,072.000 SYNALLOY CORP 871565107	7.8000 7.8000	778,119.06 778,119.06	0.00 0.00	421,761.60 421,761.60		-356,357.46 -356,357.46
39,766.000 TRI POINTE GROUP INC 87265H109	17.2500 17.2500	503,947.66 503,947.66	0.00 0.00	685,963.50 685,963.50		182,015.84 182,015.84
105,461.000 TANGER FACTORY OUTLET CENTERS 875465106	9.9600 9.9600	802,925.47 802,925.47	0.00 0.00	1,050,391.56 1,050,391.56		247,466.09 247,466.09
24,900.000 TAPESTRY INC 876030107	31.0800 31.0800	455,231.68 455,231.68	0.00 0.00	773,892.00 773,892.00		318,660.32 318,660.32
25,833.000 TAYLOR MORRISON HOME CORP 87724P106	25.6500 25.6500	479,498.83 479,498.83	0.00 0.00	662,616.45 662,616.45		183,117.62 183,117.62

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
33,998.000 TEJON RANCH CO 879080109	14.4500 14.4500	660,300.06 660,300.06	0.00 0.00	491,271.10 491,271.10	 0.17	-169,028.96 -169,028.96
13,576.000 TETRA TECHNOLOGIES INC 88162F105	0.8615 0.8615	23,662.91 23,662.91	0.00 0.00	11,695.72 11,695.72	 0.00	-11,967.19 -11,967.19
113,338.000 3D SYSTEMS CORP 88554D205	10.4800 10.4800	932,023.04 932,023.04	0.00 0.00	1,187,782.24 1,187,782.24	 0.41	255,759.20 255,759.20
8,500.000 TOLL BROTHERS INC 889478103	43.4700 43.4700	256,738.88 256,738.88	0.00 0.00	369,495.00 369,495.00	 0.13	112,756.12 112,756.12
97,011.000 TRECORA RESOURCES 894648104	6.9900 6.9900	836,174.22 836,174.22	0.00 0.00	678,106.89 678,106.89	 0.23	-158,067.33 -158,067.33
26,173.000 TRIMAS CORP 896215209	31.6700 31.6700	629,412.61 629,412.61	0.00 0.00	828,898.91 828,898.91	 0.29	199,486.30 199,486.30
39,200.000 TRINITY INDUSTRIES INC 896522109	26.3900 26.3900	845,516.97 845,516.97	0.00 0.00	1,034,488.00 1,034,488.00	 0.36	188,971.03 188,971.03
43,141.000 TRISTATE CAPITAL HOLDINGS INC 89678F100	17.4000 17.4000	875,886.51 875,886.51	0.00 0.00	750,653.40 750,653.40	 0.26	-125,233.11 -125,233.11
58,099.000 TRIUMPH GROUP INC 896818101	12.5600 12.5600	883,951.66 883,951.66	0.00 0.00	729,723.44 729,723.44	 0.25	-154,228.22 -154,228.22



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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
48,200.000 TRUEBLUE INC 89785X101	18.6900 18.6900	830,627.46 830,627.46	0.00 0.00	900,858.00 900,858.00	0.31	70,230.54 70,230.54
24,710.000 II-VI INC 902104108	75.9600 75.9600	781,277.60 781,277.60	0.00 0.00	1,876,971.60 1,876,971.60	0.65	1,095,694.00 1,095,694.00
34,423.000 US CONCRETE INC 90333L201	39.9700 39.9700	875,090.37 875,090.37	0.00 0.00	1,375,887.31 1,375,887.31	0.47	500,796.94 500,796.94
37,092.000 US SILICA HOLDINGS INC 90346E103	7.0200 7.0200	241,071.16 241,071.16	0.00 0.00	260,385.84 260,385.84	0.09	19,314.68 19,314.68
57,640.000 ULTRA CLEAN HOLDINGS INC 90385V107	31.1500 31.1500	698,116.25 698,116.25	0.00 0.00	1,795,486.00 1,795,486.00	0.62	1,097,369.75 1,097,369.75
54,900.000 UNDER ARMOUR INC 904311107	17.1700 17.1700	622,516.44 622,516.44	0.00 0.00	942,633.00 942,633.00	0.32	320,116.56 320,116.56
50,519.000 UNIFI INC 904677200	17.7400 17.7400	1,210,696.90 1,210,696.90	0.00 0.00	896,207.06 896,207.06	0.31	-314,489.84 -314,489.84
7,880.000 UNIQUE FABRICATING INC 90915J103	5.4993 5.4993	45,331.73 45,331.73	0.00 0.00	43,334.48 43,334.48	0.01	-1,997.25 -1,997.25
25,439.000 UNITED FIRE GROUP INC 910340108	25.1000 25.1000	588,605.71 588,605.71	0.00 0.00	638,518.90 638,518.90	0.22	49,913.19 49,913.19

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
46,865.000 UNIVERSAL STAINLESS & ALLOY PR 913837100	7.4800 7.4800	763,132.10 763,132.10	0.00 0.00	350,550.20 350,550.20	 0.12	-412,581.90 -412,581.90
SUBTOTAL UNITED STATES		17,065,031.51	0.00	21,675,460.31		4,610,428.80
		17,065,031.51	0.00	21,675,460.31	7.47	4,610,428.80
GERMANY						
17,372.000 VIA OPTRONICS AG 91823Y109 ADR	13.4600 13.4600	207,048.46 207,048.46	0.00 0.00	233,827.12 233,827.12	 0.08	26,778.66 26,778.66
UNITED STATES						
66,155.000 VAREX IMAGING CORP 92214X106	16.6800 16.6800	1,492,043.55 1,492,043.55	0.00 0.00	1,103,465.40 1,103,465.40	 0.38	-388,578.15 -388,578.15
83,609.000 VEECO INSTRUMENTS INC 922417100	17.3600 17.3600	991,848.32 991,848.32	0.00 0.00	1,451,452.24 1,451,452.24	 0.50	459,603.92 459,603.92
261,383.000 VIEWRAY INC 92672L107	3.8200 3.8200	688,111.54 688,111.54	0.00 0.00	998,483.06 998,483.06	 0.34	310,371.52 310,371.52
56,377.000 VISHAY INTERTECHNOLOGY INC 928298108	20.7100 20.7100	978,353.52 978,353.52	0.00 0.00	1,167,567.67 1,167,567.67	 0.40	189,214.15 189,214.15
98,905.000 WABASH NATIONAL CORP 929566107	17.2300 17.2300	1,133,141.63 1,133,141.63	0.00 0.00	1,704,133.15 1,704,133.15	 0.59	570,991.52 570,991.52
28,282.000 WALKER & DUNLOP INC 93148P102	92.0200 92.0200	1,423,162.79 1,423,162.79	0.00 0.00	2,602,509.64 2,602,509.64	 0.90	1,179,346.85 1,179,346.85

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Shares/Par Security ID Description Link Ref	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						
		6,706,661.35	0.00	9,027,611.16		2,320,949.81
		6,706,661.35	0.00	9,027,611.16	3.11	2,320,949.81
CANADA						
428,830.000 WESTPORT FUEL SYSTEMS INC 960908309	5.3300 5.3300	737,747.54 737,747.54	0.00 0.00	2,285,663.90 2,285,663.90		1,547,916.36 1,547,916.36
UNITED STATES						
13,000.000 WINNEBAGO INDUSTRIES INC 974637100	59.9400 59.9400	600,042.60 600,042.60	0.00 0.00	779,220.00 779,220.00		179,177.40 179,177.40
TOTAL EQUITY U.S. DOLLAR						
		192,203,347.81	71,830.12	273,911,532.77		81,708,184.96
		192,203,347.81	71,830.12	273,911,532.77	94.41	81,708,184.96
TOTAL EQUITY						
		192,203,347.81	71,830.12	273,911,532.77	94.41	81,708,184.96
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
7,397,201.690 DREYFUS TREAS & AGY CSH CSH MG 996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000 100.0000	7,397,201.69 7,397,201.69	114.92 114.92	7,397,201.69 7,397,201.69		0.00 0.00
EQUITY						
U.S. DOLLAR						
CAYMAN ISLANDS						
4,230.000 FABRINET G3323L100	77.5900 77.5900	248,098.44 248,098.44	0.00 0.00	328,205.70 328,205.70		80,107.26 80,107.26
UNITED KINGDOM						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
322,121.000 FERROGLOBE PLC G33856108	1.6400 1.6400	489,211.72 489,211.72	0.00 0.00	528,278.44 528,278.44	0.18	39,066.72 39,066.72
CAYMAN ISLANDS						
36,162.000 ICHOR HOLDINGS LTD G4740B105	30.1450 30.1450	798,843.12 798,843.12	0.00 0.00	1,090,103.49 1,090,103.49	0.38	291,260.37 291,260.37
BERMUDA						
123,937.000 ALPHA & OMEGA SEMICONDUCTOR LT G6331P104	23.6400 23.6400	1,251,060.73 1,251,060.73	0.00 0.00	2,929,870.68 2,929,870.68	1.01	1,678,809.95 1,678,809.95
UNITED KINGDOM						
22,500.000 TRONOX HOLDINGS PLC G9087Q102	14.6200 14.6200	321,428.70 321,428.70	0.00 0.00	328,950.00 328,950.00	0.11	7,521.30 7,521.30
ISRAEL						
137,173.000 CERAGON NETWORKS LTD M22013102	2.7800 2.7800	332,827.10 332,827.10	0.00 0.00	381,340.94 381,340.94	0.13	48,513.84 48,513.84
MARSHALL ISLANDS						
123,998.000 DORIAN LPG LTD Y2106R110	12.1900 12.1900	846,026.82 846,026.82	0.00 0.00	1,511,535.62 1,511,535.62	0.52	665,508.80 665,508.80
133,039.000 NAVIGATOR HOLDINGS LTD Y62132108	10.9500 10.9500	1,481,843.83 1,481,843.83	0.00 0.00	1,456,777.05 1,456,777.05	0.50	-25,066.78 -25,066.78

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,519.000 TEEKAY LNG PARTNERS LP Y8564M105	11.4600 11.4600	893,982.55 893,982.55	0.00 0.00	693,547.74 693,547.74	 0.24	-200,434.81 -200,434.81
SUBTOTAL MARSHALL ISLANDS		3,221,853.20	0.00	3,661,860.41		440,007.21
		3,221,853.20	0.00	3,661,860.41	1.26	440,007.21
TOTAL EQUITY U.S. DOLLAR		6,663,323.01	0.00	9,248,609.66		2,585,286.65
		6,663,323.01	0.00	9,248,609.66	3.18	2,585,286.65
TOTAL EQUITY		6,663,323.01	0.00	9,248,609.66	3.18	2,585,286.65
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
RECEIVABLE FOR INVESTMENTS SOLD		1,293,546.28 1,293,546.28	0.00 0.00	1,293,546.28 1,293,546.28	 0.45	0.00 0.00
PAYABLE FOR CUSTODIAN FEES		-9,920.00 -9,920.00	0.00 0.00	-9,920.00 -9,920.00	 0.00	0.00 0.00
MSC PAYABLE - CLASS C2		-187,375.29 -187,375.29	0.00 0.00	-187,375.29 -187,375.29	 -0.06	0.00 0.00
PAYABLE FOR TRUSTEE FEES		-14,407.79 -14,407.79	0.00 0.00	-14,407.79 -14,407.79	 0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED		-1,440,243.97 -1,440,243.97	0.00 0.00	-1,440,243.97 -1,440,243.97	 -0.50	0.00 0.00



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
REBATE RECEIVABLE		2,478.89	0.00	2,478.89		0.00
		2,478.89	0.00	2,478.89	0.00	0.00
CASH		-448.66	0.00	-448.66		0.00
		-448.66	0.00	-448.66	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-7,450.41	0.00	-7,450.41		0.00
		-7,450.41	0.00	-7,450.41	0.00	0.00
SUBTOTAL U.S. DOLLAR		-363,820.95	0.00	-363,820.95		0.00
		-363,820.95	0.00	-363,820.95	-0.11	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		-363,820.95	0.00	-363,820.95		0.00
		-363,820.95	0.00	-363,820.95	-0.11	0.00
TOTAL CASH & CASH EQUIVALENTS		-363,820.95	0.00	-363,820.95	-0.11	0.00
TOTAL ASSETS - BASE:		205,900,051.56	71,945.04	290,193,523.17	100.03	84,293,471.61
NET ASSETS - BASE:				290,265,468.21		

Shares/Par Security ID Description Link Ref	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						
36,400.000 AAR CORP 000361105	36.2200 36.2200	841,221.48 841,221.48	0.00 0.00	1,318,408.00 1,318,408.00	0.45	477,186.52 477,186.52
170,870.000 A10 NETWORKS INC 002121101	9.8600 9.8600	1,046,100.90 1,046,100.90	0.00 0.00	1,684,778.20 1,684,778.20	0.58	638,677.30 638,677.30
20,621.000 ACADIA HEALTHCARE CO INC 00404A109	50.2600 50.2600	601,526.39 601,526.39	0.00 0.00	1,036,411.46 1,036,411.46	0.36	434,885.07 434,885.07
239,398.000 ACCURAY INC 004397105	4.1700 4.1700	864,825.07 864,825.07	0.00 0.00	998,289.66 998,289.66	0.34	133,464.59 133,464.59
91,388.000 ADTRAN INC 00738A106	14.7700 14.7700	987,864.85 987,864.85	0.00 0.00	1,349,800.76 1,349,800.76	0.47	361,935.91 361,935.91
14,640.000 AEGION CORP 00770F104	18.9900 18.9900	303,444.19 303,444.19	0.00 0.00	278,013.60 278,013.60	0.10	-25,430.59 -25,430.59
17,572.000 ADVANSIX INC 00773T101	19.9900 19.9900	352,405.65 352,405.65	0.00 0.00	351,264.28 351,264.28	0.12	-1,141.37 -1,141.37
21,638.000 ADVANCED ENERGY INDUSTRIES INC 007973100	96.9700 96.9700	1,143,116.10 1,143,116.10	0.00 0.00	2,098,236.86 2,098,236.86	0.72	955,120.76 955,120.76

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
66,400.000 AIR LEASE CORP 00912X302	44.4200 44.4200	2,098,863.89 2,098,863.89	10,624.00 10,624.00	2,949,488.00 2,949,488.00	1.02	850,624.11 850,624.11
33,200.000 ALASKA AIR GROUP INC 011659109	52.0000 52.0000	1,280,162.16 1,280,162.16	0.00 0.00	1,726,400.00 1,726,400.00	0.59	446,237.84 446,237.84
58,550.000 ALCOA CORP 013872106	23.0500 23.0500	1,201,093.73 1,201,093.73	0.00 0.00	1,349,577.50 1,349,577.50	0.47	148,483.77 148,483.77
65,800.000 ALEXANDER & BALDWIN INC 014491104	17.1800 17.1800	847,184.04 847,184.04	9,660.00 9,660.00	1,130,444.00 1,130,444.00	0.39	283,259.96 283,259.96
90,306.000 ALLEGHENY TECHNOLOGIES INC 01741R102	16.7700 16.7700	1,072,609.96 1,072,609.96	0.00 0.00	1,514,431.62 1,514,431.62	0.52	441,821.66 441,821.66
12,400.000 ALLEGIANT TRAVEL CO 01748X102	189.2400 189.2400	1,260,294.14 1,260,294.14	0.00 0.00	2,346,576.00 2,346,576.00	0.81	1,086,281.86 1,086,281.86
66,300.000 ALPHATEC HOLDINGS INC 02081G201	14.5200 14.5200	278,415.55 278,415.55	0.00 0.00	962,676.00 962,676.00	0.33	684,260.45 684,260.45
26,973.000 AMERESCO INC 02361E108	52.2400 52.2400	393,279.05 393,279.05	0.00 0.00	1,409,069.52 1,409,069.52	0.49	1,015,790.47 1,015,790.47
62,046.000 AMERICAN VANGUARD CORP 030371108	15.5200 15.5200	920,108.45 920,108.45	1,189.22 1,189.22	962,953.92 962,953.92	0.33	42,845.47 42,845.47

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,449.000 AMERICAN WOODMARK CORP 030506109	93.8500 93.8500	1,362,612.86 1,362,612.86	0.00 0.00	1,825,288.65 1,825,288.65	 0.63	462,675.79 462,675.79
15,604.000 AMERICA'S CAR-MART INC/TX 03062T105	109.8400 109.8400	1,049,738.54 1,049,738.54	0.00 0.00	1,713,943.36 1,713,943.36	 0.59	664,204.82 664,204.82
125,003.000 AMKOR TECHNOLOGY INC 031652100	15.0800 15.0800	1,139,427.55 1,139,427.55	5,000.12 5,000.12	1,885,045.24 1,885,045.24	 0.65	745,617.69 745,617.69
50,569.000 AMTECH SYSTEMS INC 032332504	6.3800 6.3800	361,757.93 361,757.93	0.00 0.00	322,630.22 322,630.22	 0.11	-39,127.71 -39,127.71
9,200.000 APOGEE ENTERPRISES INC 037598109	31.6800 31.6800	299,315.43 299,315.43	0.00 0.00	291,456.00 291,456.00	 0.10	-7,859.43 -7,859.43
116,700.000 ARCHROCK INC 03957W106	8.6600 8.6600	1,111,587.93 1,111,587.93	0.00 0.00	1,010,622.00 1,010,622.00	 0.35	-100,965.93 -100,965.93
36,336.000 ARCOSA INC 039653100	54.9300 54.9300	1,158,326.79 1,158,326.79	0.00 0.00	1,995,936.48 1,995,936.48	 0.69	837,609.69 837,609.69
97,885.000 ARMADA HOFFLER PROPERTIES INC 04208T108	11.2200 11.2200	1,496,209.29 1,496,209.29	10,569.35 10,569.35	1,098,269.70 1,098,269.70	 0.38	-397,939.59 -397,939.59
44,637.000 ASPEN AEROGELS INC 04523Y105	16.6900 16.6900	220,631.69 220,631.69	0.00 0.00	744,991.53 744,991.53	 0.26	524,359.84 524,359.84

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,700.000 ASTRONICS CORP 046433108	13.2300 13.2300	201,816.48 201,816.48	0.00 0.00	194,481.00 194,481.00	 0.07	-7,335.48 -7,335.48
37,414.000 ATLAS AIR WORLDWIDE HOLDINGS I 049164205	54.5400 54.5400	1,186,626.86 1,186,626.86	0.00 0.00	2,040,559.56 2,040,559.56	 0.70	853,932.70 853,932.70
115,844.000 AVAYA HOLDINGS CORP 05351X101	19.1500 19.1500	1,669,103.78 1,669,103.78	0.00 0.00	2,218,412.60 2,218,412.60	 0.76	549,308.82 549,308.82
33,968.000 AVIAT NETWORKS INC 05366Y201	34.1500 34.1500	445,767.10 445,767.10	0.00 0.00	1,160,007.20 1,160,007.20	 0.40	714,240.10 714,240.10
170,912.000 AVID TECHNOLOGY INC 05367P100	15.8700 15.8700	1,081,216.32 1,081,216.32	0.00 0.00	2,712,373.44 2,712,373.44	 0.93	1,631,157.12 1,631,157.12
16,448.000 AXOS FINANCIAL INC 05465C100	37.5300 37.5300	457,893.09 457,893.09	0.00 0.00	617,293.44 617,293.44	 0.21	159,400.35 159,400.35
65,698.000 B RILEY FINANCIAL INC 05580M108	44.2200 44.2200	1,236,471.06 1,236,471.06	0.00 0.00	2,905,165.56 2,905,165.56	 1.00	1,668,694.50 1,668,694.50
SUBTOTAL UNITED STATES		29,971,018.30	37,042.69	46,203,295.36	15.92	16,232,277.06
		29,971,018.30	37,042.69	46,203,295.36		16,232,277.06
CANADA						
362,300.000 BAYTEX ENERGY CORP 07317Q105	0.5360 0.5360	511,733.00 511,733.00	0.00 0.00	194,192.80 194,192.80	 0.07	-317,540.20 -317,540.20

UNITED STATES

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,885.000 BEAZER HOMES USA INC 07556Q881	15.1500 15.1500	782,838.62 782,838.62	0.00 0.00	1,073,907.75 1,073,907.75	 0.37	291,069.13 291,069.13
4,483.000 BIOTELEMETRY INC 090672106	72.0800 72.0800	198,288.08 198,288.08	0.00 0.00	323,134.64 323,134.64	 0.11	124,846.56 124,846.56
46,793.000 BJ'S RESTAURANTS INC 09180C106	38.4900 38.4900	1,400,903.24 1,400,903.24	0.00 0.00	1,801,062.57 1,801,062.57	 0.62	400,159.33 400,159.33
9,400.000 BLACK HILLS CORP 092113109	61.4500 61.4500	572,208.20 572,208.20	0.00 0.00	577,630.00 577,630.00	 0.20	5,421.80 5,421.80
68,172.000 BLOOM ENERGY CORP 093712107	28.6600 28.6600	514,736.54 514,736.54	0.00 0.00	1,953,809.52 1,953,809.52	 0.67	1,439,072.98 1,439,072.98
12,100.000 BOISE CASCADE CO 09739D100	47.8000 47.8000	541,164.74 541,164.74	0.00 0.00	578,380.00 578,380.00	 0.20	37,215.26 37,215.26
32,900.000 BRIGHTHOUSE FINANCIAL INC 10922N103	36.2050 36.2050	1,181,494.47 1,181,494.47	0.00 0.00	1,191,144.50 1,191,144.50	 0.41	9,650.03 9,650.03
7,899.000 BUILDERS FIRSTSOURCE INC 12008R107	40.8100 40.8100	153,326.19 153,326.19	0.00 0.00	322,358.19 322,358.19	 0.11	169,032.00 169,032.00
36,408.000 CECO ENVIRONMENTAL CORP 125141101	6.9600 6.9600	292,622.88 292,622.88	0.00 0.00	253,399.68 253,399.68	 0.09	-39,223.20 -39,223.20

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,000.000 CTS CORP 126501105	34.3300 34.3300	757,275.26 757,275.26	1,360.00 1,360.00	1,167,220.00 1,167,220.00	0.40	409,944.74 409,944.74
146,208.000 CALAMP CORP 128126109	9.9200 9.9200	1,471,942.08 1,471,942.08	0.00 0.00	1,450,383.36 1,450,383.36	0.50	-21,558.72 -21,558.72
16,809.000 CAREDX INC 14167L103	72.4500 72.4500	344,306.73 344,306.73	0.00 0.00	1,217,812.05 1,217,812.05	0.42	873,505.32 873,505.32
252,520.000 CARROLS RESTAURANT GROUP INC 14574X104	6.2800 6.2800	1,795,084.70 1,795,084.70	0.00 0.00	1,585,825.60 1,585,825.60	0.55	-209,259.10 -209,259.10
45,000.000 CARS.COM INC 14575E105	11.3000 11.3000	399,417.36 399,417.36	0.00 0.00	508,500.00 508,500.00	0.18	109,082.64 109,082.64
295,555.000 CASTLIGHT HEALTH INC 14862Q100	1.3000 1.3000	778,510.47 778,510.47	0.00 0.00	384,221.50 384,221.50	0.13	-394,288.97 -394,288.97
56,600.000 CATCHMARK TIMBER TRUST INC 14912Y202	9.3600 9.3600	521,780.82 521,780.82	0.00 0.00	529,776.00 529,776.00	0.18	7,995.18 7,995.18
5,503.000 CAVCO INDUSTRIES INC 149568107	175.4500 175.4500	838,984.01 838,984.01	0.00 0.00	965,501.35 965,501.35	0.33	126,517.34 126,517.34
34,500.000 CEDAR FAIR LP 150185106	39.3400 39.3400	1,006,226.94 1,006,226.94	0.00 0.00	1,357,230.00 1,357,230.00	0.47	351,003.06 351,003.06

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,100.000 CENTRAL GARDEN & PET CO 153527205	36.3300 36.3300	250,396.74 250,396.74	0.00 0.00	257,943.00 257,943.00	0.09	7,546.26 7,546.26
112,020.000 CENTURY ALUMINUM CO 156431108	11.0300 11.0300	724,013.35 724,013.35	0.00 0.00	1,235,580.60 1,235,580.60	0.43	511,567.25 511,567.25
66,900.000 CENTURY CASINOS INC 156492100	6.3900 6.3900	545,530.48 545,530.48	0.00 0.00	427,491.00 427,491.00	0.15	-118,039.48 -118,039.48
11,715.000 CENTURY COMMUNITIES INC 156504300	43.7800 43.7800	247,132.37 247,132.37	0.00 0.00	512,882.70 512,882.70	0.18	265,750.33 265,750.33
54,600.000 CHEFS' WAREHOUSE INC/THE 163086101	25.6900 25.6900	791,760.58 791,760.58	0.00 0.00	1,402,674.00 1,402,674.00	0.48	610,913.42 610,913.42
66,900.000 CHUY'S HOLDINGS INC 171604101	26.4900 26.4900	1,088,296.80 1,088,296.80	0.00 0.00	1,772,181.00 1,772,181.00	0.61	683,884.20 683,884.20
8,844.000 CIENA CORP 171779309	52.8500 52.8500	374,980.81 374,980.81	0.00 0.00	467,405.40 467,405.40	0.16	92,424.59 92,424.59
149,248.000 CLEVELAND-CLIFFS INC 185899101	14.5600 14.5600	1,165,851.99 1,165,851.99	0.00 0.00	2,173,050.88 2,173,050.88	0.75	1,007,198.89 1,007,198.89
110,000.000 CLOUDERA INC 18914U100	13.9100 13.9100	916,965.77 916,965.77	0.00 0.00	1,530,100.00 1,530,100.00	0.53	613,134.23 613,134.23

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
42,322.000 COHU INC 192576106	38.1800 38.1800	639,652.68 639,652.68	0.00 0.00	1,615,853.96 1,615,853.96	 0.56	976,201.28 976,201.28
148,239.000 COMMERCIAL VEHICLE GROUP INC 202608105	8.6500 8.6500	781,472.30 781,472.30	0.00 0.00	1,282,267.35 1,282,267.35	 0.44	500,795.05 500,795.05
310,043.000 COMMUNITY HEALTH SYSTEMS INC 203668108	7.4300 7.4300	963,856.92 963,856.92	0.00 0.00	2,303,619.49 2,303,619.49	 0.79	1,339,762.57 1,339,762.57
203,507.000 COMSCORE INC 20564W105	2.4900 2.4900	752,224.26 752,224.26	0.00 0.00	506,732.43 506,732.43	 0.17	-245,491.83 -245,491.83
61,081.000 COMTECH TELECOMMUNICATIONS COR 205826209	20.6900 20.6900	966,524.45 966,524.45	0.00 0.00	1,263,765.89 1,263,765.89	 0.44	297,241.44 297,241.44
90,923.000 CONCRETE PUMPING HOLDINGS INC 206704108	3.8300 3.8300	331,092.48 331,092.48	0.00 0.00	348,235.09 348,235.09	 0.12	17,142.61 17,142.61
40,749.000 CONSTRUCTION PARTNERS INC 21044C107	29.1100 29.1100	680,660.44 680,660.44	0.00 0.00	1,186,203.39 1,186,203.39	 0.41	505,542.95 505,542.95
83,200.000 COVANTA HOLDING CORP 22282E102	13.1300 13.1300	857,182.91 857,182.91	6,656.00 6,656.00	1,092,416.00 1,092,416.00	 0.38	235,233.09 235,233.09
183,936.000 CROSS COUNTRY HEALTHCARE INC 227483104	8.8700 8.8700	1,688,272.43 1,688,272.43	0.00 0.00	1,631,512.32 1,631,512.32	 0.56	-56,760.11 -56,760.11

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,900.000 CUBIC CORP 229669106	62.0400 62.0400	316,944.35 316,944.35	0.00 0.00	428,076.00 428,076.00	0.15	111,131.65 111,131.65
46,604.000 CUTERA INC 232109108	24.1100 24.1100	908,029.60 908,029.60	0.00 0.00	1,123,622.44 1,123,622.44	0.39	215,592.84 215,592.84
50,904.000 DANA INC 235825205	19.5200 19.5200	806,502.79 806,502.79	0.00 0.00	993,646.08 993,646.08	0.34	187,143.29 187,143.29
91,741.000 DIGI INTERNATIONAL INC 253798102	18.9000 18.9000	1,253,160.29 1,253,160.29	0.00 0.00	1,733,904.90 1,733,904.90	0.60	480,744.61 480,744.61
66,900.000 DIVERSIFIED HEALTHCARE TRUST 25525P107	4.1200 4.1200	279,457.69 279,457.69	0.00 0.00	275,628.00 275,628.00	0.09	-3,829.69 -3,829.69
32,939.000 DIXIE GROUP INC/THE 255519100	2.5500 2.5500	44,958.79 44,958.79	0.00 0.00	83,994.45 83,994.45	0.03	39,035.66 39,035.66
15,204.000 DUCOMMUN INC 264147109	53.7000 53.7000	566,659.63 566,659.63	0.00 0.00	816,454.80 816,454.80	0.28	249,795.17 249,795.17
91,612.000 DZS INC 268211109	15.4700 15.4700	690,364.04 690,364.04	0.00 0.00	1,417,237.64 1,417,237.64	0.49	726,873.60 726,873.60
49,660.000 EARTHSTONE ENERGY INC 27032D304	5.3300 5.3300	168,420.62 168,420.62	0.00 0.00	264,687.80 264,687.80	0.09	96,267.18 96,267.18

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12,900.000 EASTSIDE DISTILLING INC 277802302	1.2800 1.2800	55,583.77 55,583.77	0.00 0.00	16,512.00 16,512.00	 0.01	-39,071.77 -39,071.77
48,900.000 EBIX INC 278715206	37.9700 37.9700	1,637,848.48 1,637,848.48	0.00 0.00	1,856,733.00 1,856,733.00	 0.64	218,884.52 218,884.52
18,818.000 EMERGENT BIOSOLUTIONS INC 29089Q105	89.6000 89.6000	1,099,927.18 1,099,927.18	0.00 0.00	1,686,092.80 1,686,092.80	 0.58	586,165.62 586,165.62
17,000.000 ENCORE WIRE CORP 292562105	60.5700 60.5700	789,692.16 789,692.16	340.00 340.00	1,029,690.00 1,029,690.00	 0.35	239,997.84 239,997.84
14,200.000 ENPRO INDUSTRIES INC 29355X107	75.5200 75.5200	697,867.08 697,867.08	0.00 0.00	1,072,384.00 1,072,384.00	 0.37	374,516.92 374,516.92
31,224.000 ETHAN ALLEN INTERIORS INC 297602104	20.2100 20.2100	481,657.82 481,657.82	0.00 0.00	631,037.04 631,037.04	 0.22	149,379.22 149,379.22
39,421.000 EVENTBRITE INC 29975E109	18.1000 18.1000	515,717.86 515,717.86	0.00 0.00	713,520.10 713,520.10	 0.25	197,802.24 197,802.24
17,300.000 EVERCORE INC 29977A105	109.6400 109.6400	1,155,546.06 1,155,546.06	0.00 0.00	1,896,772.00 1,896,772.00	 0.65	741,225.94 741,225.94
63,300.000 EVOLENT HEALTH INC 30050B101	16.0300 16.0300	467,887.75 467,887.75	0.00 0.00	1,014,699.00 1,014,699.00	 0.35	546,811.25 546,811.25

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117,549.000 EXANTAS CAPITAL CORP 30068N105	3.9900 3.9900	455,070.25 455,070.25	0.00 0.00	469,020.51 469,020.51	 0.16	13,950.26 13,950.26
101,042.000 FERRO CORP 315405100	14.6300 14.6300	1,145,358.28 1,145,358.28	0.00 0.00	1,478,244.46 1,478,244.46	 0.51	332,886.18 332,886.18
27,347.000 FIRST FOUNDATION INC 32026V104	20.0000 20.0000	430,353.67 430,353.67	0.00 0.00	546,940.00 546,940.00	 0.19	116,586.33 116,586.33
75,165.000 FLEXION THERAPEUTICS INC 33938J106	11.5400 11.5400	970,509.65 970,509.65	0.00 0.00	867,404.10 867,404.10	 0.30	-103,105.55 -103,105.55
30,998.000 FORMFACTOR INC 346375108	43.0200 43.0200	463,998.16 463,998.16	0.00 0.00	1,333,533.96 1,333,533.96	 0.46	869,535.80 869,535.80
15,557.000 FORTRESS TRANSPORTATION AND IN 34960P101	23.4600 23.4600	253,021.36 253,021.36	0.00 0.00	364,967.22 364,967.22	 0.13	111,945.86 111,945.86
104,624.000 FORTERRA INC 34960W106	17.1950 17.1950	520,233.73 520,233.73	0.00 0.00	1,799,009.68 1,799,009.68	 0.62	1,278,775.95 1,278,775.95
78,232.000 FREQUENCY ELECTRONICS INC 358010106	10.8100 10.8100	806,063.42 806,063.42	0.00 0.00	845,687.92 845,687.92	 0.29	39,624.50 39,624.50
29,700.000 FRONTDOOR INC 35905A109	50.2100 50.2100	1,005,430.49 1,005,430.49	0.00 0.00	1,491,237.00 1,491,237.00	 0.51	485,806.51 485,806.51

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
73,924.000 GP STRATEGIES CORP 36225V104	11.8600 11.8600	948,780.25 948,780.25	0.00 0.00	876,738.64 876,738.64	 0.30	-72,041.61 -72,041.61
6,500.000 GENCOR INDUSTRIES INC 368678108	12.3000 12.3000	69,458.40 69,458.40	0.00 0.00	79,950.00 79,950.00	 0.03	10,491.60 10,491.60
74,281.000 GENERAL FINANCE CORP 369822101	8.5100 8.5100	609,357.89 609,357.89	0.00 0.00	632,131.31 632,131.31	 0.22	22,773.42 22,773.42
10,800.000 GIBRALTAR INDUSTRIES INC 374689107	71.9400 71.9400	508,490.55 508,490.55	0.00 0.00	776,952.00 776,952.00	 0.27	268,461.45 268,461.45
59,027.000 GLATFELTER CORP 377320106	16.3800 16.3800	868,445.08 868,445.08	7,968.65 7,968.65	966,862.26 966,862.26	 0.33	98,417.18 98,417.18
12,184.000 GREAT LAKES DREDGE & DOCK CORP 390607109	13.1700 13.1700	40,830.68 40,830.68	0.00 0.00	160,463.28 160,463.28	 0.06	119,632.60 119,632.60
46,330.000 GRIFFON CORP 398433102	20.3800 20.3800	703,177.00 703,177.00	0.00 0.00	944,205.40 944,205.40	 0.33	241,028.40 241,028.40
24,329.000 HCI GROUP INC 40416E103	52.3000 52.3000	941,052.01 941,052.01	0.00 0.00	1,272,406.70 1,272,406.70	 0.44	331,354.69 331,354.69
6,200.000 HAWAIIAN ELECTRIC INDUSTRIES I 419870100	35.3900 35.3900	216,237.80 216,237.80	0.00 0.00	219,418.00 219,418.00	 0.08	3,180.20 3,180.20

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
43,715.000 HAYNES INTERNATIONAL INC 420877201	23.8400 23.8400	960,479.33 960,479.33	0.00 0.00	1,042,165.60 1,042,165.60	0.36	81,686.27 81,686.27
3,200.000 HEIDRICK & STRUGGLES INTERNATI 422819102	29.3800 29.3800	94,210.70 94,210.70	0.00 0.00	94,016.00 94,016.00	0.03	-194.70 -194.70
42,621.000 HERC HOLDINGS INC 42704L104	66.4100 66.4100	1,409,455.86 1,409,455.86	0.00 0.00	2,830,460.61 2,830,460.61	0.98	1,421,004.75 1,421,004.75
5,900.000 HERITAGE-CRYSTAL CLEAN INC 42726M106	21.0700 21.0700	121,228.21 121,228.21	0.00 0.00	124,313.00 124,313.00	0.04	3,084.79 3,084.79
124,981.000 HERITAGE INSURANCE HOLDINGS IN 42727J102	10.1300 10.1300	1,696,286.54 1,696,286.54	7,498.86 7,498.86	1,266,057.53 1,266,057.53	0.44	-430,229.01 -430,229.01
1,000.000 HEXCEL CORP 428291108	48.4900 48.4900	48,690.25 48,690.25	0.00 0.00	48,490.00 48,490.00	0.02	-200.25 -200.25
69,301.000 HILLTOP HOLDINGS INC 432748101	27.5100 27.5100	1,532,770.17 1,532,770.17	0.00 0.00	1,906,470.51 1,906,470.51	0.66	373,700.34 373,700.34
242,969.000 HORIZON GLOBAL CORP 44052W104	8.5900 8.5900	651,899.81 651,899.81	0.00 0.00	2,087,103.71 2,087,103.71	0.72	1,435,203.90 1,435,203.90
15,000.000 HOULIHAN LOKEY INC 441593100	67.2300 67.2300	782,851.54 782,851.54	0.00 0.00	1,008,450.00 1,008,450.00	0.35	225,598.46 225,598.46

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,500.000 HUB GROUP INC 443320106	57.0000 57.0000	1,107,000.27 1,107,000.27	0.00 0.00	1,168,500.00 1,168,500.00	0.40	61,499.73 61,499.73
62,765.000 HUNTSMAN CORP 447011107	25.1400 25.1400	1,349,908.99 1,349,908.99	0.00 0.00	1,577,912.10 1,577,912.10	0.54	228,003.11 228,003.11
16,045.000 HURCO COS INC 447324104	30.0000 30.0000	234,168.67 234,168.67	0.00 0.00	481,350.00 481,350.00	0.17	247,181.33 247,181.33
18,259.000 HYSTER-YALE MATERIALS HANDLING 449172105	59.5500 59.5500	1,025,751.84 1,025,751.84	0.00 0.00	1,087,323.45 1,087,323.45	0.37	61,571.61 61,571.61
79,112.000 IDENTIV INC 45170X205	8.5000 8.5000	211,362.59 211,362.59	0.00 0.00	672,452.00 672,452.00	0.23	461,089.41 461,089.41
199,100.000 INFINERA CORP 45667G103	10.4800 10.4800	993,689.40 993,689.40	0.00 0.00	2,086,568.00 2,086,568.00	0.72	1,092,878.60 1,092,878.60
30,755.000 INSTEEL INDUSTRIES INC 45774W108	22.2700 22.2700	619,370.42 619,370.42	0.00 0.00	684,913.85 684,913.85	0.24	65,543.43 65,543.43
4,400.000 INSTALLED BUILDING PRODUCTS IN 45780R101	101.9300 101.9300	187,327.07 187,327.07	0.00 0.00	448,492.00 448,492.00	0.15	261,164.93 261,164.93
64,737.000 INTERFACE INC 458665304	10.5000 10.5000	630,558.48 630,558.48	0.00 0.00	679,738.50 679,738.50	0.23	49,180.02 49,180.02

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,636.000 INTERDIGITAL INC 45867G101	60.6800 60.6800	994,051.73 994,051.73	0.00 0.00	1,070,152.48 1,070,152.48	 0.37	76,100.75 76,100.75
133,347.000 INTEVAC INC 461148108	7.2100 7.2100	681,705.33 681,705.33	0.00 0.00	961,431.87 961,431.87	 0.33	279,726.54 279,726.54
115,989.000 INVACARE CORP 461203101	8.9500 8.9500	868,870.41 868,870.41	0.00 0.00	1,038,101.55 1,038,101.55	 0.36	169,231.14 169,231.14
96,084.000 INTRICON CORP 46121H109	18.1000 18.1000	1,754,243.50 1,754,243.50	0.00 0.00	1,739,120.40 1,739,120.40	 0.60	-15,123.10 -15,123.10
62,340.000 INTREPID POTASH INC 46121Y201	24.1500 24.1500	1,245,851.15 1,245,851.15	0.00 0.00	1,505,511.00 1,505,511.00	 0.52	259,659.85 259,659.85
12,745.000 IRIDIUM COMMUNICATIONS INC 46269C102	39.3250 39.3250	189,148.87 189,148.87	0.00 0.00	501,197.13 501,197.13	 0.17	312,048.26 312,048.26
149,691.000 ITERIS INC 46564T107	5.6500 5.6500	658,817.27 658,817.27	0.00 0.00	845,754.15 845,754.15	 0.29	186,936.88 186,936.88
12,408.000 J ALEXANDER'S HOLDINGS INC 46609J106	7.2900 7.2900	88,768.48 88,768.48	0.00 0.00	90,454.32 90,454.32	 0.03	1,685.84 1,685.84
13,689.000 JMP GROUP LLC 46629U107	3.8500 3.8500	49,053.33 49,053.33	0.00 0.00	52,702.65 52,702.65	 0.02	3,649.32 3,649.32

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37,100.000 JELD-WEN HOLDING INC 47580P103	25.3600 25.3600	652,545.30 652,545.30	0.00 0.00	940,856.00 940,856.00	 0.32	288,310.70 288,310.70
14,259.000 JERASH HOLDINGS US INC 47632P101	5.9800 5.9800	92,746.65 92,746.65	0.00 0.00	85,268.82 85,268.82	 0.03	-7,477.83 -7,477.83
137,700.000 JETBLUE AIRWAYS CORP 477143101	14.5400 14.5400	1,541,542.74 1,541,542.74	0.00 0.00	2,002,158.00 2,002,158.00	 0.69	460,615.26 460,615.26
49,815.000 KAR AUCTION SERVICES INC 48238T109	18.6100 18.6100	911,951.02 911,951.02	0.00 0.00	927,057.15 927,057.15	 0.32	15,106.13 15,106.13
124,558.000 KALEYRA INC 483379103	9.8600 9.8600	634,481.18 634,481.18	0.00 0.00	1,228,141.88 1,228,141.88	 0.42	593,660.70 593,660.70
105,749.000 KIMCO REALTY CORP 49446R109	15.0100 15.0100	1,325,115.96 1,325,115.96	0.00 0.00	1,587,292.49 1,587,292.49	 0.55	262,176.53 262,176.53
40,300.000 KNOWLES CORP 49926D109	18.4300 18.4300	711,465.72 711,465.72	0.00 0.00	742,729.00 742,729.00	 0.26	31,263.28 31,263.28
6,773.000 KORN FERRY 500643200	43.5000 43.5000	301,488.46 301,488.46	0.00 0.00	294,625.50 294,625.50	 0.10	-6,862.96 -6,862.96
56,340.000 KRATON CORP 50077C106	27.7900 27.7900	1,018,852.61 1,018,852.61	0.00 0.00	1,565,688.60 1,565,688.60	 0.54	546,835.99 546,835.99



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41,128.000 KULICKE & SOFFA INDUSTRIES INC 501242101	31.8100 31.8100	833,227.89 833,227.89	5,757.92 5,757.92	1,308,281.68 1,308,281.68	0.45	475,053.79 475,053.79
20,900.000 KURA SUSHI USA INC 501270102	19.5000 19.5000	330,606.69 330,606.69	0.00 0.00	407,550.00 407,550.00	0.14	76,943.31 76,943.31
11,113.000 LGI HOMES INC 50187T106	105.8500 105.8500	823,326.72 823,326.72	0.00 0.00	1,176,311.05 1,176,311.05	0.41	352,984.33 352,984.33
38,824.000 LSB INDUSTRIES INC 502160104	3.3900 3.3900	108,337.06 108,337.06	0.00 0.00	131,613.36 131,613.36	0.05	23,276.30 23,276.30
94,062.000 LSI INDUSTRIES INC 50216C108	8.5600 8.5600	488,956.54 488,956.54	0.00 0.00	805,170.72 805,170.72	0.28	316,214.18 316,214.18
10,000.000 LANDS' END INC 51509F105	21.5700 21.5700	157,594.67 157,594.67	0.00 0.00	215,700.00 215,700.00	0.07	58,105.33 58,105.33
15,131.000 LEAF GROUP LTD 52177G102	4.6500 4.6500	58,512.80 58,512.80	0.00 0.00	70,359.15 70,359.15	0.02	11,846.35 11,846.35
165,082.000 LIMELIGHT NETWORKS INC 53261M104	3.9900 3.9900	660,179.72 660,179.72	0.00 0.00	658,677.18 658,677.18	0.23	-1,502.54 -1,502.54
99,517.000 LIQTECH INTERNATIONAL INC 53632A201	8.0000 8.0000	547,238.22 547,238.22	0.00 0.00	796,136.00 796,136.00	0.27	248,897.78 248,897.78

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3,900.000 LITHIA MOTORS INC 536797103	292.6700 292.6700	365,736.55 365,736.55	0.00 0.00	1,141,413.00 1,141,413.00	 0.39	775,676.45 775,676.45
132,219.000 LIVENT CORP 53814L108	18.8400 18.8400	955,919.32 955,919.32	0.00 0.00	2,491,005.96 2,491,005.96	 0.86	1,535,086.64 1,535,086.64
30,733.000 LOUISIANA-PACIFIC CORP 546347105	37.1700 37.1700	759,396.15 759,396.15	0.00 0.00	1,142,345.61 1,142,345.61	 0.39	382,949.46 382,949.46
55,076.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107	30.7400 30.7400	506,917.57 506,917.57	0.00 0.00	1,693,036.24 1,693,036.24	 0.58	1,186,118.67 1,186,118.67
73,576.000 LYDALL INC 550819106	30.0300 30.0300	1,331,080.56 1,331,080.56	0.00 0.00	2,209,487.28 2,209,487.28	 0.76	878,406.72 878,406.72
1,682.000 MDC HOLDINGS INC 552676108	48.6000 48.6000	63,356.18 63,356.18	0.00 0.00	81,745.20 81,745.20	 0.03	18,389.02 18,389.02
26,018.000 MGP INGREDIENTS INC 55303J106	47.0600 47.0600	970,966.79 970,966.79	0.00 0.00	1,224,407.08 1,224,407.08	 0.42	253,440.29 253,440.29
7,100.000 MKS INSTRUMENTS INC 55306N104	150.4500 150.4500	656,698.77 656,698.77	0.00 0.00	1,068,195.00 1,068,195.00	 0.37	411,496.23 411,496.23
29,242.000 MACOM TECHNOLOGY SOLUTIONS HOL 55405Y100	55.0400 55.0400	472,623.28 472,623.28	0.00 0.00	1,609,479.68 1,609,479.68	 0.55	1,136,856.40 1,136,856.40

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115,396.000 MAGNITE INC 55955D100	30.7100 30.7100	595,174.05 595,174.05	0.00 0.00	3,543,811.16 3,543,811.16	1.22	2,948,637.11 2,948,637.11
99,400.000 MANITEX INTERNATIONAL INC 563420108	5.1600 5.1600	560,518.40 560,518.40	0.00 0.00	512,904.00 512,904.00	0.18	-47,614.40 -47,614.40
90,508.000 MATADOR RESOURCES CO 576485205	12.0600 12.0600	1,349,169.32 1,349,169.32	0.00 0.00	1,091,526.48 1,091,526.48	0.38	-257,642.84 -257,642.84
44,901.000 MERITOR INC 59001K100	27.9100 27.9100	840,304.48 840,304.48	0.00 0.00	1,253,186.91 1,253,186.91	0.43	412,882.43 412,882.43
171,309.000 MESA AIR GROUP INC 590479135	6.6900 6.6900	1,064,288.65 1,064,288.65	0.00 0.00	1,146,057.21 1,146,057.21	0.39	81,768.56 81,768.56
53,497.000 MISTRAS GROUP INC 60649T107	7.7600 7.7600	226,756.37 226,756.37	0.00 0.00	415,136.72 415,136.72	0.14	188,380.35 188,380.35
141,599.000 MODINE MANUFACTURING CO 607828100	12.5600 12.5600	1,389,956.02 1,389,956.02	0.00 0.00	1,778,483.44 1,778,483.44	0.61	388,527.42 388,527.42
41,600.000 MOELIS & CO 60786M105	46.7600 46.7600	1,189,842.86 1,189,842.86	0.00 0.00	1,945,216.00 1,945,216.00	0.67	755,373.14 755,373.14
57,377.000 NMI HOLDINGS INC 629209305	22.6500 22.6500	1,491,728.53 1,491,728.53	0.00 0.00	1,299,589.05 1,299,589.05	0.45	-192,139.48 -192,139.48

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
62,903.000 NATURAL GROCERS BY VITAMIN COT 63888U108	13.7400 13.7400	790,689.48 790,689.48	0.00 0.00	864,287.22 864,287.22	 0.30	73,597.74 73,597.74
83,387.000 NEURONETICS INC 64131A105	11.1100 11.1100	502,271.89 502,271.89	0.00 0.00	926,429.57 926,429.57	 0.32	424,157.68 424,157.68
117,955.000 NEW HOME CO INC/THE 645370107	4.6900 4.6900	524,343.18 524,343.18	0.00 0.00	553,208.95 553,208.95	 0.19	28,865.77 28,865.77
21,500.000 NEW RELIC INC 64829B100	65.4000 65.4000	1,329,906.78 1,329,906.78	0.00 0.00	1,406,100.00 1,406,100.00	 0.48	76,193.22 76,193.22
28,108.000 NEWPARK RESOURCES INC 651718504	1.9200 1.9200	85,547.57 85,547.57	0.00 0.00	53,967.36 53,967.36	 0.02	-31,580.21 -31,580.21
157,800.000 NOODLES & CO 65540B105	7.9000 7.9000	987,188.12 987,188.12	0.00 0.00	1,246,620.00 1,246,620.00	 0.43	259,431.88 259,431.88
105,569.000 NORANDA ALUMINUM HOLDING CORP 65542W206	0.0340 0.0340	3,626.29 3,626.29	0.00 0.00	3,589.35 3,589.35	 0.00	-36.94 -36.94
44,752.000 NORTHWEST PIPE CO 667746101	28.3000 28.3000	758,047.43 758,047.43	0.00 0.00	1,266,481.60 1,266,481.60	 0.44	508,434.17 508,434.17
56,300.000 OLD REPUBLIC INTERNATIONAL COR 680223104	19.7100 19.7100	951,613.33 951,613.33	0.00 0.00	1,109,673.00 1,109,673.00	 0.38	158,059.67 158,059.67

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
101,531.000 OLIN CORP 680665205	24.5600 24.5600	1,738,983.41 1,738,983.41	0.00 0.00	2,493,601.36 2,493,601.36	 0.86	754,617.95 754,617.95
48,882.000 ONTO INNOVATION INC 683344105	47.5500 47.5500	1,455,165.51 1,455,165.51	0.00 0.00	2,324,339.10 2,324,339.10	 0.80	869,173.59 869,173.59
61,441.000 OOMA INC 683416101	14.4000 14.4000	695,176.95 695,176.95	0.00 0.00	884,750.40 884,750.40	 0.30	189,573.45 189,573.45
109,927.000 OPTION CARE HEALTH INC 68404L201	15.6400 15.6400	1,213,244.35 1,213,244.35	0.00 0.00	1,719,258.28 1,719,258.28	 0.59	506,013.93 506,013.93
56,840.000 ORION GROUP HOLDINGS INC 68628V308	4.9600 4.9600	230,950.33 230,950.33	0.00 0.00	281,926.40 281,926.40	 0.10	50,976.07 50,976.07
43,900.000 ORTHOFIX MEDICAL INC 68752M108	42.9800 42.9800	1,830,686.30 1,830,686.30	0.00 0.00	1,886,822.00 1,886,822.00	 0.65	56,135.70 56,135.70
87,463.000 OWENS & MINOR INC 690732102	27.0500 27.0500	608,628.54 608,628.54	0.00 0.00	2,365,874.15 2,365,874.15	 0.82	1,757,245.61 1,757,245.61
134,904.000 PCTEL INC 69325Q105	6.5700 6.5700	914,133.30 914,133.30	0.00 0.00	886,319.28 886,319.28	 0.31	-27,814.02 -27,814.02
38,827.000 PGT INNOVATIONS INC 69336V101	20.3400 20.3400	551,574.88 551,574.88	0.00 0.00	789,741.18 789,741.18	 0.27	238,166.30 238,166.30

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
17,300.000	PACIRA BIOSCIENCES INC	59.8400	773,525.01	0.00	1,035,232.00		261,706.99
	695127100	59.8400	773,525.01	0.00	1,035,232.00	0.36	261,706.99
28,998.000	PARK-OHIO HOLDINGS CORP	30.9000	685,535.29	0.00	896,038.20		210,502.91
	700666100	30.9000	685,535.29	0.00	896,038.20	0.31	210,502.91
5,600.000	PATRICK INDUSTRIES INC	68.3500	313,509.77	0.00	382,760.00		69,250.23
	703343103	68.3500	313,509.77	0.00	382,760.00	0.13	69,250.23
23,800.000	PERSPECTA INC	24.0800	522,942.64	1,869.00	573,104.00		50,161.36
	715347100	24.0800	522,942.64	1,869.00	573,104.00	0.20	50,161.36
262,500.000	PITNEY BOWES INC	6.1600	1,417,747.68	0.00	1,617,000.00		199,252.32
	724479100	6.1600	1,417,747.68	0.00	1,617,000.00	0.56	199,252.32
71,842.000	POWER SOLUTIONS INTERNATIONAL	3.1000	532,377.57	0.00	222,710.20		-309,667.37
	73933G202	3.1000	532,377.57	0.00	222,710.20	0.08	-309,667.37
13,375.000	PRIMORIS SERVICES CORP	27.6100	301,504.21	802.50	369,283.75		67,779.54
	74164F103	27.6100	301,504.21	802.50	369,283.75	0.13	67,779.54
34,757.000	PURE CYCLE CORP	11.2300	156,202.88	0.00	390,321.11		234,118.23
	746228303	11.2300	156,202.88	0.00	390,321.11	0.13	234,118.23
62,455.000	QUINSTREET INC	21.4400	716,187.75	0.00	1,339,035.20		622,847.45
	74874Q100	21.4400	716,187.75	0.00	1,339,035.20	0.46	622,847.45



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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,221.000 RA MEDICAL SYSTEMS INC 74933X203	7.4300 7.4300	246,268.18 246,268.18	0.00 0.00	157,672.03 157,672.03	0.05	-88,596.15 -88,596.15
84,690.000 R1 RCM INC 749397105	24.0200 24.0200	957,697.47 957,697.47	0.00 0.00	2,034,253.80 2,034,253.80	0.70	1,076,556.33 1,076,556.33
49,802.000 RADIAN GROUP INC 750236101	20.2500 20.2500	854,222.41 854,222.41	0.00 0.00	1,008,490.50 1,008,490.50	0.35	154,268.09 154,268.09
99,318.000 RADIANT LOGISTICS INC 75025X100	5.8000 5.8000	436,862.27 436,862.27	0.00 0.00	576,044.40 576,044.40	0.20	139,182.13 139,182.13
28,796.000 RADNET INC 750491102	19.5700 19.5700	372,214.21 372,214.21	0.00 0.00	563,537.72 563,537.72	0.19	191,323.51 191,323.51
37,380.000 RANGER ENERGY SERVICES INC 75282U104	3.6400 3.6400	239,097.42 239,097.42	0.00 0.00	136,063.20 136,063.20	0.05	-103,034.22 -103,034.22
74,900.000 REALOGY HOLDINGS CORP 75605Y106	13.1200 13.1200	737,891.01 737,891.01	0.00 0.00	982,688.00 982,688.00	0.34	244,796.99 244,796.99
26,000.000 RED ROBIN GOURMET BURGERS INC 75689M101	19.2300 19.2300	313,615.06 313,615.06	0.00 0.00	499,980.00 499,980.00	0.17	186,364.94 186,364.94
454,282.000 REED'S INC 758338107	0.5910 0.5910	490,516.73 490,516.73	0.00 0.00	268,480.66 268,480.66	0.09	-222,036.07 -222,036.07

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,300.000 REGIS CORP 758932107	9.1900 9.1900	864,213.29 864,213.29	0.00 0.00	1,013,657.00 1,013,657.00	 0.35	149,443.71 149,443.71
18,737.000 RESIDEO TECHNOLOGIES INC 76118Y104	21.2600 21.2600	392,633.46 392,633.46	0.00 0.00	398,348.62 398,348.62	 0.14	5,715.16 5,715.16
73,385.000 RUTH'S HOSPITALITY GROUP INC 783332109	17.7300 17.7300	895,400.70 895,400.70	0.00 0.00	1,301,116.05 1,301,116.05	 0.45	405,715.35 405,715.35
33,262.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	67.7600 67.7600	1,106,740.07 1,106,740.07	0.00 0.00	2,253,833.12 2,253,833.12	 0.78	1,147,093.05 1,147,093.05
37,100.000 SEACOAST BANKING CORP OF FLORI 811707801	29.4500 29.4500	995,249.29 995,249.29	0.00 0.00	1,092,595.00 1,092,595.00	 0.38	97,345.71 97,345.71
96,276.000 SECUREWORKS CORP 81374A105	14.2200 14.2200	1,163,475.34 1,163,475.34	0.00 0.00	1,369,044.72 1,369,044.72	 0.47	205,569.38 205,569.38
48,100.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	27.6600 27.6600	741,805.36 741,805.36	0.00 0.00	1,330,446.00 1,330,446.00	 0.46	588,640.64 588,640.64
56,693.000 SHYFT GROUP INC/THE 825698103	28.3800 28.3800	567,265.33 567,265.33	0.00 0.00	1,608,947.34 1,608,947.34	 0.55	1,041,682.01 1,041,682.01
187,515.000 SIENRA INC 82621J105	3.8900 3.8900	776,212.16 776,212.16	0.00 0.00	729,433.35 729,433.35	 0.25	-46,778.81 -46,778.81

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,800.000 SIX FLAGS ENTERTAINMENT CORP 83001A102	34.1000 34.1000	1,044,763.68 1,044,763.68	0.00 0.00	1,357,180.00 1,357,180.00	 0.47	312,416.32 312,416.32
25,100.000 SKYLINE CHAMPION CORP 830830105	30.9400 30.9400	570,277.44 570,277.44	0.00 0.00	776,594.00 776,594.00	 0.27	206,316.56 206,316.56
100,600.000 SMILEDIRECTCLUB INC 83192H106	11.9400 11.9400	932,368.81 932,368.81	0.00 0.00	1,201,164.00 1,201,164.00	 0.41	268,795.19 268,795.19
25,575.000 SONIC AUTOMOTIVE INC 83545G102	38.5700 38.5700	1,084,981.48 1,084,981.48	2,437.50 2,437.50	986,427.75 986,427.75	 0.34	-98,553.73 -98,553.73
116,068.000 SOUTHWESTERN ENERGY CO 845467109	2.9800 2.9800	331,187.92 331,187.92	0.00 0.00	345,882.64 345,882.64	 0.12	14,694.72 14,694.72
13,600.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	39.0900 39.0900	385,756.69 385,756.69	97.00 97.00	531,624.00 531,624.00	 0.18	145,867.31 145,867.31
39,700.000 STEWART INFORMATION SERVICES C 860372101	48.3600 48.3600	1,498,748.69 1,498,748.69	0.00 0.00	1,919,892.00 1,919,892.00	 0.66	421,143.31 421,143.31
42,500.000 STONERIDGE INC 86183P102	30.2300 30.2300	868,371.28 868,371.28	0.00 0.00	1,284,775.00 1,284,775.00	 0.44	416,403.72 416,403.72
28,000.000 SUNPOWER CORP 867652406	25.6400 25.6400	307,344.23 307,344.23	0.00 0.00	717,920.00 717,920.00	 0.25	410,575.77 410,575.77

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Shares/Par Security ID Description Link Ref	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		136,151,688.15	34,787.43	192,455,485.27		56,303,797.12
		136,151,688.15	34,787.43	192,455,485.27	66.34	56,303,797.12
CANADA						
90,555.000 SUNOPTA INC 8676EP108	11.6700 11.6700	252,376.90 252,376.90	0.00 0.00	1,056,776.85 1,056,776.85		804,399.95 804,399.95
UNITED STATES						
85,191.000 SURGERY PARTNERS INC 86881A100	29.0100 29.0100	725,178.59 725,178.59	0.00 0.00	2,471,390.91 2,471,390.91		1,746,212.32 1,746,212.32
203,880.000 SURGALIGN HOLDINGS INC 86882C105	2.1900 2.1900	719,997.64 719,997.64	0.00 0.00	446,497.20 446,497.20		-273,500.44 -273,500.44
54,072.000 SYNALLOY CORP 871565107	7.8000 7.8000	778,119.06 778,119.06	0.00 0.00	421,761.60 421,761.60		-356,357.46 -356,357.46
39,766.000 TRI POINTE GROUP INC 87265H109	17.2500 17.2500	503,947.66 503,947.66	0.00 0.00	685,963.50 685,963.50		182,015.84 182,015.84
105,461.000 TANGER FACTORY OUTLET CENTERS 875465106	9.9600 9.9600	802,925.47 802,925.47	0.00 0.00	1,050,391.56 1,050,391.56		247,466.09 247,466.09
24,900.000 TAPESTRY INC 876030107	31.0800 31.0800	455,231.68 455,231.68	0.00 0.00	773,892.00 773,892.00		318,660.32 318,660.32
25,833.000 TAYLOR MORRISON HOME CORP 87724P106	25.6500 25.6500	479,498.83 479,498.83	0.00 0.00	662,616.45 662,616.45		183,117.62 183,117.62

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
33,998.000 TEJON RANCH CO 879080109	14.4500 14.4500	660,300.06 660,300.06	0.00 0.00	491,271.10 491,271.10	 0.17	-169,028.96 -169,028.96
13,576.000 TETRA TECHNOLOGIES INC 88162F105	0.8615 0.8615	23,662.91 23,662.91	0.00 0.00	11,695.72 11,695.72	 0.00	-11,967.19 -11,967.19
113,338.000 3D SYSTEMS CORP 88554D205	10.4800 10.4800	932,023.04 932,023.04	0.00 0.00	1,187,782.24 1,187,782.24	 0.41	255,759.20 255,759.20
8,500.000 TOLL BROTHERS INC 889478103	43.4700 43.4700	256,738.88 256,738.88	0.00 0.00	369,495.00 369,495.00	 0.13	112,756.12 112,756.12
97,011.000 TRECORA RESOURCES 894648104	6.9900 6.9900	836,174.22 836,174.22	0.00 0.00	678,106.89 678,106.89	 0.23	-158,067.33 -158,067.33
26,173.000 TRIMAS CORP 896215209	31.6700 31.6700	629,412.61 629,412.61	0.00 0.00	828,898.91 828,898.91	 0.29	199,486.30 199,486.30
39,200.000 TRINITY INDUSTRIES INC 896522109	26.3900 26.3900	845,516.97 845,516.97	0.00 0.00	1,034,488.00 1,034,488.00	 0.36	188,971.03 188,971.03
43,141.000 TRISTATE CAPITAL HOLDINGS INC 89678F100	17.4000 17.4000	875,886.51 875,886.51	0.00 0.00	750,653.40 750,653.40	 0.26	-125,233.11 -125,233.11
58,099.000 TRIUMPH GROUP INC 896818101	12.5600 12.5600	883,951.66 883,951.66	0.00 0.00	729,723.44 729,723.44	 0.25	-154,228.22 -154,228.22

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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
48,200.000 TRUEBLUE INC 89785X101	18.6900 18.6900	830,627.46 830,627.46	0.00 0.00	900,858.00 900,858.00	0.31	70,230.54 70,230.54
24,710.000 II-VI INC 902104108	75.9600 75.9600	781,277.60 781,277.60	0.00 0.00	1,876,971.60 1,876,971.60	0.65	1,095,694.00 1,095,694.00
34,423.000 US CONCRETE INC 90333L201	39.9700 39.9700	875,090.37 875,090.37	0.00 0.00	1,375,887.31 1,375,887.31	0.47	500,796.94 500,796.94
37,092.000 US SILICA HOLDINGS INC 90346E103	7.0200 7.0200	241,071.16 241,071.16	0.00 0.00	260,385.84 260,385.84	0.09	19,314.68 19,314.68
57,640.000 ULTRA CLEAN HOLDINGS INC 90385V107	31.1500 31.1500	698,116.25 698,116.25	0.00 0.00	1,795,486.00 1,795,486.00	0.62	1,097,369.75 1,097,369.75
54,900.000 UNDER ARMOUR INC 904311107	17.1700 17.1700	622,516.44 622,516.44	0.00 0.00	942,633.00 942,633.00	0.32	320,116.56 320,116.56
50,519.000 UNIFI INC 904677200	17.7400 17.7400	1,210,696.90 1,210,696.90	0.00 0.00	896,207.06 896,207.06	0.31	-314,489.84 -314,489.84
7,880.000 UNIQUE FABRICATING INC 90915J103	5.4993 5.4993	45,331.73 45,331.73	0.00 0.00	43,334.48 43,334.48	0.01	-1,997.25 -1,997.25
25,439.000 UNITED FIRE GROUP INC 910340108	25.1000 25.1000	588,605.71 588,605.71	0.00 0.00	638,518.90 638,518.90	0.22	49,913.19 49,913.19

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
46,865.000 UNIVERSAL STAINLESS & ALLOY PR 913837100	7.4800 7.4800	763,132.10 763,132.10	0.00 0.00	350,550.20 350,550.20	 0.12	-412,581.90 -412,581.90
SUBTOTAL UNITED STATES		17,065,031.51	0.00	21,675,460.31		4,610,428.80
		17,065,031.51	0.00	21,675,460.31	7.47	4,610,428.80
GERMANY						
17,372.000 VIA OPTRONICS AG 91823Y109 ADR	13.4600 13.4600	207,048.46 207,048.46	0.00 0.00	233,827.12 233,827.12	 0.08	26,778.66 26,778.66
UNITED STATES						
66,155.000 VAREX IMAGING CORP 92214X106	16.6800 16.6800	1,492,043.55 1,492,043.55	0.00 0.00	1,103,465.40 1,103,465.40	 0.38	-388,578.15 -388,578.15
83,609.000 VEECO INSTRUMENTS INC 922417100	17.3600 17.3600	991,848.32 991,848.32	0.00 0.00	1,451,452.24 1,451,452.24	 0.50	459,603.92 459,603.92
261,383.000 VIEWRAY INC 92672L107	3.8200 3.8200	688,111.54 688,111.54	0.00 0.00	998,483.06 998,483.06	 0.34	310,371.52 310,371.52
56,377.000 VISHAY INTERTECHNOLOGY INC 928298108	20.7100 20.7100	978,353.52 978,353.52	0.00 0.00	1,167,567.67 1,167,567.67	 0.40	189,214.15 189,214.15
98,905.000 WABASH NATIONAL CORP 929566107	17.2300 17.2300	1,133,141.63 1,133,141.63	0.00 0.00	1,704,133.15 1,704,133.15	 0.59	570,991.52 570,991.52
28,282.000 WALKER & DUNLOP INC 93148P102	92.0200 92.0200	1,423,162.79 1,423,162.79	0.00 0.00	2,602,509.64 2,602,509.64	 0.90	1,179,346.85 1,179,346.85

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Shares/Par Security ID Description Link Ref	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						
		6,706,661.35	0.00	9,027,611.16		2,320,949.81
		6,706,661.35	0.00	9,027,611.16	3.11	2,320,949.81
CANADA						
428,830.000 WESTPORT FUEL SYSTEMS INC 960908309	5.3300 5.3300	737,747.54 737,747.54	0.00 0.00	2,285,663.90 2,285,663.90		1,547,916.36 1,547,916.36
UNITED STATES						
13,000.000 WINNEBAGO INDUSTRIES INC 974637100	59.9400 59.9400	600,042.60 600,042.60	0.00 0.00	779,220.00 779,220.00		179,177.40 179,177.40
TOTAL EQUITY U.S. DOLLAR						
		192,203,347.81	71,830.12	273,911,532.77		81,708,184.96
		192,203,347.81	71,830.12	273,911,532.77	94.41	81,708,184.96
TOTAL EQUITY						
		192,203,347.81	71,830.12	273,911,532.77	94.41	81,708,184.96
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
7,397,201.690 DREYFUS TREAS & AGY CSH CSH MG 996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000 100.0000	7,397,201.69 7,397,201.69	114.92 114.92	7,397,201.69 7,397,201.69		0.00 0.00
EQUITY						
U.S. DOLLAR						
CAYMAN ISLANDS						
4,230.000 FABRINET G3323L100	77.5900 77.5900	248,098.44 248,098.44	0.00 0.00	328,205.70 328,205.70		80,107.26 80,107.26
UNITED KINGDOM						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
322,121.000 FERROGLOBE PLC G33856108	1.6400 1.6400	489,211.72 489,211.72	0.00 0.00	528,278.44 528,278.44	0.18	39,066.72 39,066.72
CAYMAN ISLANDS						
36,162.000 ICHOR HOLDINGS LTD G4740B105	30.1450 30.1450	798,843.12 798,843.12	0.00 0.00	1,090,103.49 1,090,103.49	0.38	291,260.37 291,260.37
BERMUDA						
123,937.000 ALPHA & OMEGA SEMICONDUCTOR LT G6331P104	23.6400 23.6400	1,251,060.73 1,251,060.73	0.00 0.00	2,929,870.68 2,929,870.68	1.01	1,678,809.95 1,678,809.95
UNITED KINGDOM						
22,500.000 TRONOX HOLDINGS PLC G9087Q102	14.6200 14.6200	321,428.70 321,428.70	0.00 0.00	328,950.00 328,950.00	0.11	7,521.30 7,521.30
ISRAEL						
137,173.000 CERAGON NETWORKS LTD M22013102	2.7800 2.7800	332,827.10 332,827.10	0.00 0.00	381,340.94 381,340.94	0.13	48,513.84 48,513.84
MARSHALL ISLANDS						
123,998.000 DORIAN LPG LTD Y2106R110	12.1900 12.1900	846,026.82 846,026.82	0.00 0.00	1,511,535.62 1,511,535.62	0.52	665,508.80 665,508.80
133,039.000 NAVIGATOR HOLDINGS LTD Y62132108	10.9500 10.9500	1,481,843.83 1,481,843.83	0.00 0.00	1,456,777.05 1,456,777.05	0.50	-25,066.78 -25,066.78

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,519.000 TEEKAY LNG PARTNERS LP Y8564M105	11.4600 11.4600	893,982.55 893,982.55	0.00 0.00	693,547.74 693,547.74	 0.24	-200,434.81 -200,434.81
SUBTOTAL MARSHALL ISLANDS		3,221,853.20	0.00	3,661,860.41		440,007.21
		3,221,853.20	0.00	3,661,860.41	1.26	440,007.21
TOTAL EQUITY U.S. DOLLAR		6,663,323.01	0.00	9,248,609.66		2,585,286.65
		6,663,323.01	0.00	9,248,609.66	3.18	2,585,286.65
TOTAL EQUITY		6,663,323.01	0.00	9,248,609.66	3.18	2,585,286.65
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
RECEIVABLE FOR INVESTMENTS SOLD		1,293,546.28 1,293,546.28	0.00 0.00	1,293,546.28 1,293,546.28	 0.45	0.00 0.00
PAYABLE FOR CUSTODIAN FEES		-9,920.00 -9,920.00	0.00 0.00	-9,920.00 -9,920.00	 0.00	0.00 0.00
MSC PAYABLE - CLASS C2		-187,375.29 -187,375.29	0.00 0.00	-187,375.29 -187,375.29	 -0.06	0.00 0.00
PAYABLE FOR TRUSTEE FEES		-14,407.79 -14,407.79	0.00 0.00	-14,407.79 -14,407.79	 0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED		-1,440,243.97 -1,440,243.97	0.00 0.00	-1,440,243.97 -1,440,243.97	 -0.50	0.00 0.00



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
REBATE RECEIVABLE		2,478.89	0.00	2,478.89		0.00
		2,478.89	0.00	2,478.89	0.00	0.00
CASH		-448.66	0.00	-448.66		0.00
		-448.66	0.00	-448.66	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-7,450.41	0.00	-7,450.41		0.00
		-7,450.41	0.00	-7,450.41	0.00	0.00
SUBTOTAL U.S. DOLLAR		-363,820.95	0.00	-363,820.95		0.00
		-363,820.95	0.00	-363,820.95	-0.11	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		-363,820.95	0.00	-363,820.95		0.00
		-363,820.95	0.00	-363,820.95	-0.11	0.00
TOTAL CASH & CASH EQUIVALENTS		-363,820.95	0.00	-363,820.95	-0.11	0.00
TOTAL ASSETS - BASE:		205,900,051.56	71,945.04	290,193,523.17	100.03	84,293,471.61
NET ASSETS - BASE:				290,265,468.21		

Shares/Par Security ID Description Link Ref	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						
11,655.000 ATN INTERNATIONAL INC 00215F107	41.7600 41.7600	501,038.65 501,038.65	1,981.35 1,981.35	486,712.80 486,712.80	0.64	-14,325.85 -14,325.85
4,812.000 ALBEMARLE CORP 012653101	147.5200 147.5200	336,814.99 336,814.99	1,852.62 1,852.62	709,866.24 709,866.24	0.94	373,051.25 373,051.25
7,050.000 ALLETE INC 018522300	61.9400 61.9400	474,703.83 474,703.83	0.00 0.00	436,677.00 436,677.00	0.58	-38,026.83 -38,026.83
13,424.000 ALLIANCEBERNSTEIN HOLDING LP 01881G106	33.7700 33.7700	232,965.04 232,965.04	0.00 0.00	453,328.48 453,328.48	0.60	220,363.44 220,363.44
6,421.000 AMERISAFE INC 03071H100	57.4300 57.4300	390,878.05 390,878.05	0.00 0.00	368,758.03 368,758.03	0.49	-22,120.02 -22,120.02
4,353.000 APTARGROUP INC 038336103	136.8900 136.8900	252,790.04 252,790.04	0.00 0.00	595,882.17 595,882.17	0.79	343,092.13 343,092.13
8,613.000 ARCOSA INC 039653100	54.9300 54.9300	125,256.24 125,256.24	0.00 0.00	473,112.09 473,112.09	0.63	347,855.85 347,855.85
14,594.000 ARES MANAGEMENT CORP 03990B101	47.0500 47.0500	290,994.99 290,994.99	0.00 0.00	686,647.70 686,647.70	0.91	395,652.71 395,652.71

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
17,100.000	ARTISAN PARTNERS ASSET MANAGEM	50.3400	435,529.93	0.00	860,814.00		425,284.07
	04316A108	50.3400	435,529.93	0.00	860,814.00	1.14	425,284.07
30,198.000	AVNET INC	35.1100	823,426.28	0.00	1,060,251.78		236,825.50
	053807103	35.1100	823,426.28	0.00	1,060,251.78	1.40	236,825.50
14,058.000	BOK FINANCIAL CORP	68.4800	783,994.01	0.00	962,691.84		178,697.83
	05561Q201	68.4800	783,994.01	0.00	962,691.84	1.28	178,697.83
30,722.000	BANKUNITED INC	34.7800	598,852.30	0.00	1,068,511.16		469,658.86
	06652K103	34.7800	598,852.30	0.00	1,068,511.16	1.42	469,658.86
5,902.000	CARLISLE COS INC	156.1800	762,862.68	0.00	921,774.36		158,911.68
	142339100	156.1800	762,862.68	0.00	921,774.36	1.22	158,911.68
5,791.000	CHASE CORP	101.0100	327,010.28	0.00	584,948.91		257,938.63
	16150R104	101.0100	327,010.28	0.00	584,948.91	0.78	257,938.63
39,151.000	COMPASS DIVERSIFIED HOLDINGS	19.4500	644,153.55	0.00	761,486.95		117,333.40
	20451Q104	19.4500	644,153.55	0.00	761,486.95	1.01	117,333.40
14,356.000	CRANE CO	77.6600	791,645.19	0.00	1,114,886.96		323,241.77
	224399105	77.6600	791,645.19	0.00	1,114,886.96	1.48	323,241.77
31,453.000	DELUXE CORP	29.2000	739,891.90	0.00	918,427.60		178,535.70
	248019101	29.2000	739,891.90	0.00	918,427.60	1.22	178,535.70

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		8,512,807.95	3,833.97	12,464,778.07		3,951,970.12
		8,512,807.95	3,833.97	12,464,778.07	16.53	3,951,970.12
TOTAL EQUITY U.S. DOLLAR						
		8,512,807.95	3,833.97	12,464,778.07		3,951,970.12
		8,512,807.95	3,833.97	12,464,778.07	16.53	3,951,970.12
TOTAL EQUITY						
		8,512,807.95	3,833.97	12,464,778.07	16.53	3,951,970.12
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
2,444.000 EAGLE POINT INCOME CO INC 269817102	14.4100 14.4100	48,568.24 48,568.24	0.00 0.00	35,218.04 35,218.04		-13,350.20 -13,350.20
EQUITY						
U.S. DOLLAR						
UNITED STATES						
20,976.000 EASTERN BANKSHARES INC 27627N105	16.3100 16.3100	260,815.85 260,815.85	0.00 0.00	342,118.56 342,118.56		81,302.71 81,302.71
59,784.000 ELEMENT SOLUTIONS INC 28618M106	17.7300 17.7300	887,625.27 887,625.27	0.00 0.00	1,059,970.32 1,059,970.32		172,345.05 172,345.05
22,781.000 EQUITABLE HOLDINGS INC 29452E101	25.5900 25.5900	449,961.78 449,961.78	0.00 0.00	582,965.79 582,965.79		133,004.01 133,004.01
1,579.000 ERIE INDEMNITY CO 29530P102	245.6000 245.6000	193,198.95 193,198.95	0.00 0.00	387,802.40 387,802.40		194,603.45 194,603.45

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,710.000 ESSENTIAL UTILITIES INC 29670G102	47.2900 47.2900	134,506.74 134,506.74	0.00 0.00	175,445.90 175,445.90	 0.23	40,939.16 40,939.16
11,845.000 ETHAN ALLEN INTERIORS INC 297602104	20.2100 20.2100	195,847.39 195,847.39	0.00 0.00	239,387.45 239,387.45	 0.32	43,540.06 43,540.06
SUBTOTAL UNITED STATES		2,121,955.98	0.00	2,787,690.42		665,734.44
		2,121,955.98	0.00	2,787,690.42	3.68	665,734.44
PUERTO RICO						
8,834.000 EVERTEC INC 30040P103	39.3200 39.3200	275,103.88 275,103.88	0.00 0.00	347,352.88 347,352.88	 0.46	72,249.00 72,249.00
UNITED STATES						
20,093.000 FIRST AMERICAN FINANCIAL CORP 31847R102	51.6300 51.6300	947,675.13 947,675.13	0.00 0.00	1,037,401.59 1,037,401.59	 1.37	89,726.46 89,726.46
2,156.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	574.2700 574.2700	621,932.29 621,932.29	1,013.32 1,013.32	1,238,126.12 1,238,126.12	 1.64	616,193.83 616,193.83
6,670.000 FIRST FINANCIAL BANKSHARES INC 32020R109	36.1750 36.1750	203,466.36 203,466.36	867.10 867.10	241,287.25 241,287.25	 0.32	37,820.89 37,820.89
49,314.000 FIRST HAWAIIAN INC 32051X108	23.5800 23.5800	868,362.96 868,362.96	0.00 0.00	1,162,824.12 1,162,824.12	 1.54	294,461.16 294,461.16
539.000 FIRST NATIONAL BANK ALASKA 32112J106	185.9000 185.9000	82,344.01 82,344.01	0.00 0.00	100,200.10 100,200.10	 0.13	17,856.09 17,856.09

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,482.000 FLOWERS FOODS INC 343498101	22.6300 22.6300	316,192.03 316,192.03	0.00 0.00	418,247.66 418,247.66	0.55	102,055.63 102,055.63
6,288.000 FORTUNE BRANDS HOME & SECURITY 34964C106	85.7200 85.7200	348,162.69 348,162.69	0.00 0.00	539,007.36 539,007.36	0.71	190,844.67 190,844.67
SUBTOTAL UNITED STATES		3,388,135.47	1,880.42	4,737,094.20	6.26	1,348,958.73
CANADA						
0.000 FRANCO-NEVADA CORP 351858105	0.0000 0.0000	0.00 0.00	249.16 249.16	0.00 0.00	0.00	0.00 0.00
UNITED STATES						
5,407.000 FUTUREFUEL CORP 36116M106	12.7000 12.7000	61,410.97 61,410.97	0.00 0.00	68,668.90 68,668.90	0.09	7,257.93 7,257.93
22,955.000 GENTEX CORP 371901109	33.9300 33.9300	390,098.48 390,098.48	0.00 0.00	778,863.15 778,863.15	1.03	388,764.67 388,764.67
8,937.000 GERMAN AMERICAN BANCORP INC 373865104	33.0900 33.0900	258,534.86 258,534.86	0.00 0.00	295,725.33 295,725.33	0.39	37,190.47 37,190.47
9,483.000 GLACIER BANCORP INC 37637Q105	46.0100 46.0100	335,164.20 335,164.20	0.00 0.00	436,312.83 436,312.83	0.58	101,148.63 101,148.63
SUBTOTAL UNITED STATES		1,045,208.51	0.00	1,579,570.21	2.09	534,361.70
SOUTH AFRICA						

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
61,021.000 GOLD FIELDS LTD 38059T106 ADR	9.2700 9.2700	287,204.46 287,204.46	0.00 0.00	565,664.67 565,664.67	 0.75	278,460.21 278,460.21
UNITED STATES						
15,555.000 GORMAN-RUPP CO/THE 383082104	32.4500 32.4500	271,555.85 271,555.85	0.00 0.00	504,759.75 504,759.75	 0.67	233,203.90 233,203.90
48,907.000 GRAPHIC PACKAGING HOLDING CO 388689101	16.9400 16.9400	712,772.60 712,772.60	3,420.38 3,420.38	828,484.58 828,484.58	 1.10	115,711.98 115,711.98
20,283.000 HBT FINANCIAL INC 404111106	15.1500 15.1500	256,599.27 256,599.27	0.00 0.00	307,287.45 307,287.45	 0.41	50,688.18 50,688.18
9,058.000 HACKETT GROUP INC/THE 404609109	14.3900 14.3900	124,833.59 124,833.59	0.00 0.00	130,344.62 130,344.62	 0.17	5,511.03 5,511.03
3,545.000 HANOVER INSURANCE GROUP INC/TH 410867105	116.9200 116.9200	347,658.44 347,658.44	0.00 0.00	414,481.40 414,481.40	 0.55	66,822.96 66,822.96
49,224.000 HEALTHCARE SERVICES GROUP INC 421906108	28.1000 28.1000	1,205,601.83 1,205,601.83	0.00 0.00	1,383,194.40 1,383,194.40	 1.83	177,592.57 177,592.57
9,862.000 HERITAGE FINANCIAL CORP/WA 42722X106	23.3900 23.3900	199,995.80 199,995.80	0.00 0.00	230,672.18 230,672.18	 0.31	30,676.38 30,676.38

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23.000 HERSHEY CREAMERY CO 427848106	3,250.0000 3,250.0000	44,632.54 44,632.54	0.00 0.00	74,750.00 74,750.00	0.10	30,117.46 30,117.46
5,338.000 HILL-ROM HOLDINGS INC 431475102	97.9700 97.9700	335,877.08 335,877.08	0.00 0.00	522,963.86 522,963.86	0.69	187,086.78 187,086.78
72,810.000 HOME BANCSHARES INC/AR 436893200	19.4800 19.4800	1,077,090.73 1,077,090.73	0.00 0.00	1,418,338.80 1,418,338.80	1.88	341,248.07 341,248.07
6,278.000 HUBBELL INC 443510607	156.7900 156.7900	581,514.78 581,514.78	0.00 0.00	984,327.62 984,327.62	1.30	402,812.84 402,812.84
5,260.000 HYATT HOTELS CORP 448579102	74.2500 74.2500	296,562.02 296,562.02	0.00 0.00	390,555.00 390,555.00	0.52	93,992.98 93,992.98
22,298.000 INDEPENDENT BANK GROUP INC 45384B106	62.5200 62.5200	820,999.00 820,999.00	0.00 0.00	1,394,070.96 1,394,070.96	1.85	573,071.96 573,071.96
10,852.000 INNOSPEC INC 45768S105	90.7300 90.7300	890,579.65 890,579.65	0.00 0.00	984,601.96 984,601.96	1.30	94,022.31 94,022.31
31,448.000 KBR INC 48242W106	30.9300 30.9300	513,839.09 513,839.09	3,144.80 3,144.80	972,686.64 972,686.64	1.29	458,847.55 458,847.55
44,974.000 KENNEDY-WILSON HOLDINGS INC 489398107	17.8900 17.8900	782,479.98 782,479.98	9,894.28 9,894.28	804,584.86 804,584.86	1.07	22,104.88 22,104.88

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
27,034.000	KULICKE & SOFFA INDUSTRIES INC	31.8100	639,535.93	3,784.76	859,951.54		220,415.61
	501242101	31.8100	639,535.93	3,784.76	859,951.54	1.14	220,415.61
4,970.000	LCI INDUSTRIES	129.6800	436,252.72	0.00	644,509.60		208,256.88
	50189K103	129.6800	436,252.72	0.00	644,509.60	0.85	208,256.88
14,732.000	LEGGETT & PLATT INC	44.3000	569,431.63	5,892.80	652,627.60		83,195.97
	524660107	44.3000	569,431.63	5,892.80	652,627.60	0.86	83,195.97
49,800.000	LEVI STRAUSS & CO	20.0800	696,426.46	0.00	999,984.00		303,557.54
	52736R102	20.0800	696,426.46	0.00	999,984.00	1.32	303,557.54
14,581.000	LEXINGTON REALTY TRUST	10.6200	106,514.68	1,567.46	154,850.22		48,335.54
	529043101	10.6200	106,514.68	1,567.46	154,850.22	0.21	48,335.54
6,812.000	LINCOLN ELECTRIC HOLDINGS INC	116.2500	247,963.86	3,474.12	791,895.00		543,931.14
	533900106	116.2500	247,963.86	3,474.12	791,895.00	1.05	543,931.14
5,533.000	LINDSAY CORP	128.4600	321,319.23	0.00	710,769.18		389,449.95
	535555106	128.4600	321,319.23	0.00	710,769.18	0.94	389,449.95
3,366.000	MKS INSTRUMENTS INC	150.4500	302,927.96	0.00	506,414.70		203,486.74
	55306N104	150.4500	302,927.96	0.00	506,414.70	0.67	203,486.74
11,864.000	MSC INDUSTRIAL DIRECT CO INC	84.3900	756,075.31	0.00	1,001,202.96		245,127.65
	553530106	84.3900	756,075.31	0.00	1,001,202.96	1.33	245,127.65

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,652.000 MANPOWERGROUP INC 56418H100	90.1800 90.1800	628,154.98 628,154.98	0.00 0.00	690,057.36 690,057.36	0.91	61,902.38 61,902.38
12,091.000 MCGRATH RENTCORP 580589109	67.1000 67.1000	407,804.74 407,804.74	0.00 0.00	811,306.10 811,306.10	1.07	403,501.36 403,501.36
24,863.000 METHODE ELECTRONICS INC 591520200	38.2800 38.2800	641,251.32 641,251.32	0.00 0.00	951,755.64 951,755.64	1.26	310,504.32 310,504.32
16,755.000 MINERALS TECHNOLOGIES INC 603158106	62.1200 62.1200	872,383.75 872,383.75	0.00 0.00	1,040,820.60 1,040,820.60	1.38	168,436.85 168,436.85
18,347.000 MOELIS & CO 60786M105	46.7600 46.7600	647,179.42 647,179.42	0.00 0.00	857,905.72 857,905.72	1.14	210,726.30 210,726.30
76.000 MORGAN GROUP HOLDING CO 61735R203	7.0000 7.0000	589.61 589.61	0.00 0.00	532.00 532.00	0.00	-57.61 -57.61
20,243.000 MUELLER INDUSTRIES INC 624756102	35.1100 35.1100	445,399.81 445,399.81	0.00 0.00	710,731.73 710,731.73	0.94	265,331.92 265,331.92
13,498.000 NATIONAL INSTRUMENTS CORP 636518102	43.9400 43.9400	440,465.13 440,465.13	0.00 0.00	593,102.12 593,102.12	0.79	152,636.99 152,636.99
33,479.000 OCEANFIRST FINANCIAL CORP 675234108	18.6300 18.6300	613,414.65 613,414.65	0.00 0.00	623,713.77 623,713.77	0.83	10,299.12 10,299.12

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,825.000 PC CONNECTION INC 69318J100	47.2900 47.2900	600,620.67 600,620.67	0.00 0.00	748,364.25 748,364.25	0.99	147,743.58 147,743.58
2,181.000 PACKAGING CORP OF AMERICA 695156109	137.9100 137.9100	217,546.02 217,546.02	2,181.00 2,181.00	300,781.71 300,781.71	0.40	83,235.69 83,235.69
21,851.000 PATTERSON COS INC 703395103	29.6300 29.6300	358,911.12 358,911.12	0.00 0.00	647,445.13 647,445.13	0.86	288,534.01 288,534.01
42,115.000 PROASSURANCE CORP 74267C106	17.7900 17.7900	658,402.27 658,402.27	2,105.75 2,105.75	749,225.85 749,225.85	0.99	90,823.58 90,823.58
2,994.000 PROSPERITY BANCSHARES INC 743606105	69.3600 69.3600	195,976.07 195,976.07	1,467.06 1,467.06	207,663.84 207,663.84	0.28	11,687.77 11,687.77
2,261.000 PULTEGROUP INC 745867101	43.1200 43.1200	56,032.10 56,032.10	316.54 316.54	97,494.32 97,494.32	0.13	41,462.22 41,462.22
2,864.000 QUAKER CHEMICAL CORP 747316107	253.3900 253.3900	433,926.95 433,926.95	0.00 0.00	725,708.96 725,708.96	0.96	291,782.01 291,782.01
13,157.000 RMR GROUP INC/THE 74967R106	38.6200 38.6200	400,761.69 400,761.69	0.00 0.00	508,123.34 508,123.34	0.67	107,361.65 107,361.65
13,811.000 RALPH LAUREN CORP 751212101	103.7400 103.7400	974,688.20 974,688.20	0.00 0.00	1,432,753.14 1,432,753.14	1.90	458,064.94 458,064.94

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
16,834.000 RESOURCES CONNECTION INC 76122Q105	12.5700 12.5700	270,752.07 270,752.07	0.00 0.00	211,603.38 211,603.38	0.28	-59,148.69 -59,148.69
8,397.000 REYNOLDS CONSUMER PRODUCTS INC 76171L106	30.0400 30.0400	272,547.59 272,547.59	0.00 0.00	252,245.88 252,245.88	0.33	-20,301.71 -20,301.71
SUBTOTAL UNITED STATES		21,675,848.19	37,248.95	29,829,643.72		8,153,795.53
		21,675,848.19	37,248.95	29,829,643.72	39.52	8,153,795.53
CANADA						
0.000 RITCHIE BROS AUCTIONEERS INC 767744105	0.0000 0.0000	0.00 0.00	2,122.73 2,122.73	0.00 0.00	0.00	0.00 0.00
UNITED STATES						
1,132.000 ROYAL GOLD INC 780287108	106.3600 106.3600	121,578.34 121,578.34	0.00 0.00	120,399.52 120,399.52	0.16	-1,178.82 -1,178.82
3,165.000 SJW GROUP 784305104	69.3600 69.3600	187,889.88 187,889.88	0.00 0.00	219,524.40 219,524.40	0.29	31,634.52 31,634.52
16,110.000 SHOE CARNIVAL INC 824889109	39.1800 39.1800	537,251.48 537,251.48	0.00 0.00	631,189.80 631,189.80	0.84	93,938.32 93,938.32
10,678.000 SIGNATURE BANK/NEW YORK NY 82669G104	135.2900 135.2900	1,028,947.31 1,028,947.31	0.00 0.00	1,444,626.62 1,444,626.62	1.91	415,679.31 415,679.31
12,717.000 SILGAN HOLDINGS INC 827048109	37.0800 37.0800	466,358.30 466,358.30	0.00 0.00	471,546.36 471,546.36	0.62	5,188.06 5,188.06

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,891.000 SONOCO PRODUCTS CO 835495102	59.2500 59.2500	674,775.77 674,775.77	0.00 0.00	941,541.75 941,541.75	1.25	266,765.98 266,765.98
5,701.000 SOUTH STATE CORP 840441109	72.3000 72.3000	326,705.94 326,705.94	0.00 0.00	412,182.30 412,182.30	0.55	85,476.36 85,476.36
10,961.000 SPECTRUM BRANDS HOLDINGS INC 84790A105	78.9800 78.9800	500,058.46 500,058.46	0.00 0.00	865,699.78 865,699.78	1.15	365,641.32 365,641.32
13,984.000 SYSTEMAX INC 871851101	35.8900 35.8900	252,778.79 252,778.79	0.00 0.00	501,885.76 501,885.76	0.66	249,106.97 249,106.97
11,099.000 TIMKEN CO/THE 887389104	77.3600 77.3600	485,961.69 485,961.69	0.00 0.00	858,618.64 858,618.64	1.14	372,656.95 372,656.95
25,297.000 TRIUMPH BANCORP INC 89679E300	48.5500 48.5500	956,547.12 956,547.12	0.00 0.00	1,228,169.35 1,228,169.35	1.63	271,622.23 271,622.23
4,949.000 UMB FINANCIAL CORP 902788108	68.9900 68.9900	269,713.34 269,713.34	1,583.68 1,583.68	341,431.51 341,431.51	0.45	71,718.17 71,718.17
11,890.000 UFP INDUSTRIES INC 90278Q108	55.5500 55.5500	536,971.73 536,971.73	0.00 0.00	660,489.50 660,489.50	0.88	123,517.77 123,517.77
1,993.000 UNIT CORP 909218406	7.3227 7.3227	120,494.80 120,494.80	0.00 0.00	14,594.18 14,594.18	0.02	-105,900.62 -105,900.62

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
SUBTOTAL UNITED STATES						
		6,466,032.95	1,583.68	8,711,899.47		2,245,866.52
		6,466,032.95	1,583.68	8,711,899.47	11.55	2,245,866.52
TOTAL EQUITY U.S. DOLLAR						
		35,259,489.44	43,084.94	48,558,915.57		13,299,426.13
		35,259,489.44	43,084.94	48,558,915.57	64.31	13,299,426.13
TOTAL EQUITY						
		35,259,489.44	43,084.94	48,558,915.57	64.31	13,299,426.13
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
0.000 UNIT CORP	0.0000	0.00	4,971.28	0.00		0.00
909218AB5 6.625% 05/15/2021 DD 05/18/11	0.0000	0.00	4,971.28	0.00	0.00	0.00
EQUITY						
U.S. DOLLAR						
UNITED STATES						
86,788.000 VALLEY NATIONAL BANCORP	9.7500	692,372.94	9,546.68	846,183.00		153,810.06
919794107	9.7500	692,372.94	9,546.68	846,183.00	1.12	153,810.06
7,378.000 VIRTU FINANCIAL INC	25.1700	132,304.25	0.00	185,704.26		53,400.01
928254101	25.1700	132,304.25	0.00	185,704.26	0.25	53,400.01
28,431.000 VISHAY INTERTECHNOLOGY INC	20.7100	446,786.46	0.00	588,806.01		142,019.55
928298108	20.7100	446,786.46	0.00	588,806.01	0.78	142,019.55
3,016.000 WATSCO INC	226.5500	486,181.80	0.00	683,274.80		197,093.00
942622200	226.5500	486,181.80	0.00	683,274.80	0.91	197,093.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,991.000 WERNER ENTERPRISES INC 950755108	39.2200 39.2200	400,133.69 400,133.69	989.19 989.19	431,067.02 431,067.02	0.57	30,933.33 30,933.33
20,880.000 WORLD WRESTLING ENTERTAINMENT 98156Q108	48.0500 48.0500	875,897.22 875,897.22	0.00 0.00	1,003,284.00 1,003,284.00	1.33	127,386.78 127,386.78
581.000 WORTHINGTON INDUSTRIES INC 981811102	51.3400 51.3400	23,696.49 23,696.49	0.00 0.00	29,828.54 29,828.54	0.04	6,132.05 6,132.05
SUBTOTAL UNITED STATES		3,057,372.85	10,535.87	3,768,147.63		710,774.78
		3,057,372.85	10,535.87	3,768,147.63	5.00	710,774.78
TOTAL EQUITY U.S. DOLLAR		3,057,372.85	10,535.87	3,768,147.63		710,774.78
		3,057,372.85	10,535.87	3,768,147.63	5.00	710,774.78
TOTAL EQUITY		3,057,372.85	10,535.87	3,768,147.63	5.00	710,774.78
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
1,920,356.850 DREYFUS TREAS & AGY CSH CSH MG 996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000 100.0000	1,920,356.85 1,920,356.85	20.41 20.41	1,920,356.85 1,920,356.85	2.54	0.00 0.00
EQUITY						
POUND STERLING						
UNITED KINGDOM						
23,797.000 CLARKSON PLC EX0201833	27.0000 36.9077	499,546.29 661,790.40	0.00 0.00	642,519.00 878,291.35	1.16	142,972.71 216,500.95

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
92,904.000 ASHMORE GROUP PLC	4.3120	292,921.46	0.00	400,602.05		107,680.59
EXB132NW7	5.8943	408,291.57	0.00	547,602.97	0.73	139,311.40
SUBTOTAL UNITED KINGDOM		792,467.75	0.00	1,043,121.05		250,653.30
		1,070,081.97	0.00	1,425,894.32	1.89	355,812.35
TOTAL EQUITY POUND STERLING		792,467.75	0.00	1,043,121.05		250,653.30
		1,070,081.97	0.00	1,425,894.32	1.89	355,812.35
U.S. DOLLAR						
BERMUDA						
25,495.000 ASSURED GUARANTY LTD	31.4900	645,864.98	0.00	802,837.55		156,972.57
G0585R106	31.4900	645,864.98	0.00	802,837.55	1.06	156,972.57
24,939.000 AXIS CAPITAL HOLDINGS LTD	50.3900	998,580.48	10,474.38	1,256,676.21		258,095.73
G0692U109	50.3900	998,580.48	10,474.38	1,256,676.21	1.67	258,095.73
23,702.000 BANK OF NT BUTTERFIELD & SON L	31.1600	726,625.35	0.00	738,554.32		11,928.97
G0772R208	31.1600	726,625.35	0.00	738,554.32	0.98	11,928.97
23,141.000 JAMES RIVER GROUP HOLDINGS LTD	49.1500	883,327.21	0.00	1,137,380.15		254,052.94
G5005R107	49.1500	883,327.21	0.00	1,137,380.15	1.51	254,052.94
15,195.000 LAZARD LTD	42.3000	510,640.56	0.00	642,748.50		132,107.94
G54050102	42.3000	510,640.56	0.00	642,748.50	0.85	132,107.94
5,106.000 RENAISSANCERE HOLDINGS LTD	165.8200	821,291.55	0.00	846,676.92		25,385.37
G7496G103	165.8200	821,291.55	0.00	846,676.92	1.12	25,385.37

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL BERMUDA						
		4,586,330.13	10,474.38	5,424,873.65		838,543.52
		4,586,330.13	10,474.38	5,424,873.65	7.19	838,543.52
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
TOTAL EQUITY U.S. DOLLAR						
		4,586,330.13	10,837.38	5,424,873.65		838,543.52
		4,586,330.13	10,837.38	5,424,873.65	7.19	838,543.52
CANADIAN DOLLAR						
CANADA						
53,675.000 COMPUTER MODELLING GROUP LTD	4.8800	351,412.91	0.00	261,934.00		-89,478.91
NC2223351	3.8305	268,257.76	0.00	205,599.69	0.27	-62,658.07
23,081.000 PASON SYSTEMS INC	7.8800	247,245.90	0.00	181,878.28		-65,367.62
NC2569563	6.1852	187,528.68	0.00	142,761.60	0.19	-44,767.08
5,843.000 TMX GROUP LTD	127.1400	465,787.37	0.00	742,879.02		277,091.65
NCB8KH5G1	99.7959	355,933.20	0.00	583,107.55	0.77	227,174.35
19,465.000 SPROTT INC	36.9600	656,596.25	0.00	719,426.40		62,830.15
NCBMCB523 NEW	29.0110	499,924.87	0.00	564,698.90	0.75	64,774.03
SUBTOTAL CANADA						
		1,721,042.43	0.00	1,906,117.70		185,075.27
		1,311,644.51	0.00	1,496,167.74	1.98	184,523.23
TOTAL EQUITY CANADIAN DOLLAR						
		1,721,042.43	0.00	1,906,117.70		185,075.27
		1,311,644.51	0.00	1,496,167.74	1.98	184,523.23
NORWEGIAN KRONE						
NORWAY						

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,870.000 TGS NOPEC GEOPHYSICAL CO ASA	132.7000	4,775,365.64	0.00	3,167,549.00		-1,607,816.64
SNB15SLC1	15.4988	566,863.27	0.00	369,956.49	0.49	-196,906.78
TOTAL EQUITY		7,534,919.88	10,837.38	8,716,892.20	11.55	1,181,972.32
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-3,773.29	0.00	-3,773.29		0.00
		-3,773.29	0.00	-3,773.29	0.00	0.00
REBATE RECEIVABLE		5,099.05	0.00	5,099.05		0.00
		5,099.05	0.00	5,099.05	0.01	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,014.31	0.00	-5,014.31		0.00
		-5,014.31	0.00	-5,014.31	-0.01	0.00
CASH		0.40	0.00	0.40		0.00
		0.40	0.00	0.40	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		-11,036.00	0.00	-11,036.00		0.00
		-11,036.00	0.00	-11,036.00	-0.01	0.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
MSC PAYABLE - CLASS C2		-44,909.36	0.00	-44,909.36		0.00
		-44,909.36	0.00	-44,909.36	-0.06	0.00
RECEIVABLE FOR INVESTMENTS SOLD		67,341.66	0.00	67,341.66		0.00
		67,341.66	0.00	67,341.66	0.09	0.00
SUBTOTAL U.S. DOLLAR		7,708.15	860.46	7,708.15		0.00
		7,708.15	860.46	7,708.15	0.02	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		7,708.15	860.46	7,708.15		0.00
		7,708.15	860.46	7,708.15	0.02	0.00
SWISS FRANC						
SWITZERLAND						
DIVIDENDS RECEIVABLE RECLAIM		0.00	7,669.73	0.00		0.00
		0.00	8,676.65	0.00	0.00	0.00
SOUTH AFRICAN RAND						
SOUTH AFRICA						
NON-BASE CURRENCY		9.35	0.00	9.35		0.00
		0.63	0.00	0.64	0.00	0.01
POUND STERLING						
UNITED KINGDOM						
NON-BASE CURRENCY		0.52	0.00	0.52		0.00
		0.69	0.00	0.71	0.00	0.02
NORWEGIAN KRONE						
NORWAY						

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
DIVIDENDS RECEIVABLE RECLAIM		0.00	59,097.55	0.00		0.00
		0.00	6,902.35	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	7,036.75	0.00		0.00
		0.00	8,609.82	0.00	0.00	0.00
CANADIAN DOLLAR						
CANADA						
NON-BASE CURRENCY		13.26	0.00	13.26		0.00
		10.41	0.00	10.41	0.00	0.00
DIVIDENDS RECEIVABLE RECLAIM		0.00	69,225.14	0.00		0.00
		0.00	54,336.84	0.00	0.00	0.00
SUBTOTAL CANADIAN DOLLAR		13.26	69,225.14	13.26		0.00
		10.41	54,336.84	10.41	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR		13.26	69,225.14	13.26		0.00
		10.41	54,336.84	10.41	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS		7,719.91	79,386.12	7,719.94	0.02	0.03
TOTAL ASSETS - BASE:		56,341,235.12	152,669.97	75,472,028.30	100.00	19,130,793.18
NET ASSETS - BASE:				75,624,698.27		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY						
U.S. DOLLAR						
UNITED STATES						
11,655.000 ATN INTERNATIONAL INC 00215F107	41.7600 41.7600	501,038.65 501,038.65	1,981.35 1,981.35	486,712.80 486,712.80	0.64	-14,325.85 -14,325.85
4,812.000 ALBEMARLE CORP 012653101	147.5200 147.5200	336,814.99 336,814.99	1,852.62 1,852.62	709,866.24 709,866.24	0.94	373,051.25 373,051.25
7,050.000 ALLETE INC 018522300	61.9400 61.9400	474,703.83 474,703.83	0.00 0.00	436,677.00 436,677.00	0.58	-38,026.83 -38,026.83
13,424.000 ALLIANCEBERNSTEIN HOLDING LP 01881G106	33.7700 33.7700	232,965.04 232,965.04	0.00 0.00	453,328.48 453,328.48	0.60	220,363.44 220,363.44
6,421.000 AMERISAFE INC 03071H100	57.4300 57.4300	390,878.05 390,878.05	0.00 0.00	368,758.03 368,758.03	0.49	-22,120.02 -22,120.02
4,353.000 APTARGROUP INC 038336103	136.8900 136.8900	252,790.04 252,790.04	0.00 0.00	595,882.17 595,882.17	0.79	343,092.13 343,092.13
8,613.000 ARCOSA INC 039653100	54.9300 54.9300	125,256.24 125,256.24	0.00 0.00	473,112.09 473,112.09	0.63	347,855.85 347,855.85
14,594.000 ARES MANAGEMENT CORP 03990B101	47.0500 47.0500	290,994.99 290,994.99	0.00 0.00	686,647.70 686,647.70	0.91	395,652.71 395,652.71

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
17,100.000 ARTISAN PARTNERS ASSET MANAGEM 04316A108	50.3400 50.3400	435,529.93 435,529.93	0.00 0.00	860,814.00 860,814.00	 1.14	425,284.07 425,284.07
30,198.000 AVNET INC 053807103	35.1100 35.1100	823,426.28 823,426.28	0.00 0.00	1,060,251.78 1,060,251.78	 1.40	236,825.50 236,825.50
14,058.000 BOK FINANCIAL CORP 05561Q201	68.4800 68.4800	783,994.01 783,994.01	0.00 0.00	962,691.84 962,691.84	 1.28	178,697.83 178,697.83
30,722.000 BANKUNITED INC 06652K103	34.7800 34.7800	598,852.30 598,852.30	0.00 0.00	1,068,511.16 1,068,511.16	 1.42	469,658.86 469,658.86
5,902.000 CARLISLE COS INC 142339100	156.1800 156.1800	762,862.68 762,862.68	0.00 0.00	921,774.36 921,774.36	 1.22	158,911.68 158,911.68
5,791.000 CHASE CORP 16150R104	101.0100 101.0100	327,010.28 327,010.28	0.00 0.00	584,948.91 584,948.91	 0.78	257,938.63 257,938.63
39,151.000 COMPASS DIVERSIFIED HOLDINGS 20451Q104	19.4500 19.4500	644,153.55 644,153.55	0.00 0.00	761,486.95 761,486.95	 1.01	117,333.40 117,333.40
14,356.000 CRANE CO 224399105	77.6600 77.6600	791,645.19 791,645.19	0.00 0.00	1,114,886.96 1,114,886.96	 1.48	323,241.77 323,241.77
31,453.000 DELUXE CORP 248019101	29.2000 29.2000	739,891.90 739,891.90	0.00 0.00	918,427.60 918,427.60	 1.22	178,535.70 178,535.70

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		8,512,807.95	3,833.97	12,464,778.07		3,951,970.12
		8,512,807.95	3,833.97	12,464,778.07	16.53	3,951,970.12
TOTAL EQUITY U.S. DOLLAR						
		8,512,807.95	3,833.97	12,464,778.07		3,951,970.12
		8,512,807.95	3,833.97	12,464,778.07	16.53	3,951,970.12
TOTAL EQUITY						
		8,512,807.95	3,833.97	12,464,778.07	16.53	3,951,970.12
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
2,444.000 EAGLE POINT INCOME CO INC 269817102	14.4100 14.4100	48,568.24 48,568.24	0.00 0.00	35,218.04 35,218.04		-13,350.20 -13,350.20
EQUITY						
U.S. DOLLAR						
UNITED STATES						
20,976.000 EASTERN BANKSHARES INC 27627N105	16.3100 16.3100	260,815.85 260,815.85	0.00 0.00	342,118.56 342,118.56		81,302.71 81,302.71
59,784.000 ELEMENT SOLUTIONS INC 28618M106	17.7300 17.7300	887,625.27 887,625.27	0.00 0.00	1,059,970.32 1,059,970.32		172,345.05 172,345.05
22,781.000 EQUITABLE HOLDINGS INC 29452E101	25.5900 25.5900	449,961.78 449,961.78	0.00 0.00	582,965.79 582,965.79		133,004.01 133,004.01
1,579.000 ERIE INDEMNITY CO 29530P102	245.6000 245.6000	193,198.95 193,198.95	0.00 0.00	387,802.40 387,802.40		194,603.45 194,603.45

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
3,710.000 ESSENTIAL UTILITIES INC 29670G102	47.2900 47.2900	134,506.74 134,506.74	0.00 0.00	175,445.90 175,445.90	 0.23	40,939.16 40,939.16
11,845.000 ETHAN ALLEN INTERIORS INC 297602104	20.2100 20.2100	195,847.39 195,847.39	0.00 0.00	239,387.45 239,387.45	 0.32	43,540.06 43,540.06
SUBTOTAL UNITED STATES		2,121,955.98	0.00	2,787,690.42		665,734.44
		2,121,955.98	0.00	2,787,690.42	3.68	665,734.44
PUERTO RICO						
8,834.000 EVERTEC INC 30040P103	39.3200 39.3200	275,103.88 275,103.88	0.00 0.00	347,352.88 347,352.88	 0.46	72,249.00 72,249.00
UNITED STATES						
20,093.000 FIRST AMERICAN FINANCIAL CORP 31847R102	51.6300 51.6300	947,675.13 947,675.13	0.00 0.00	1,037,401.59 1,037,401.59	 1.37	89,726.46 89,726.46
2,156.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	574.2700 574.2700	621,932.29 621,932.29	1,013.32 1,013.32	1,238,126.12 1,238,126.12	 1.64	616,193.83 616,193.83
6,670.000 FIRST FINANCIAL BANKSHARES INC 32020R109	36.1750 36.1750	203,466.36 203,466.36	867.10 867.10	241,287.25 241,287.25	 0.32	37,820.89 37,820.89
49,314.000 FIRST HAWAIIAN INC 32051X108	23.5800 23.5800	868,362.96 868,362.96	0.00 0.00	1,162,824.12 1,162,824.12	 1.54	294,461.16 294,461.16
539.000 FIRST NATIONAL BANK ALASKA 32112J106	185.9000 185.9000	82,344.01 82,344.01	0.00 0.00	100,200.10 100,200.10	 0.13	17,856.09 17,856.09

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,482.000 FLOWERS FOODS INC 343498101	22.6300 22.6300	316,192.03 316,192.03	0.00 0.00	418,247.66 418,247.66	0.55	102,055.63 102,055.63
6,288.000 FORTUNE BRANDS HOME & SECURITY 34964C106	85.7200 85.7200	348,162.69 348,162.69	0.00 0.00	539,007.36 539,007.36	0.71	190,844.67 190,844.67
SUBTOTAL UNITED STATES		3,388,135.47	1,880.42	4,737,094.20		1,348,958.73
		3,388,135.47	1,880.42	4,737,094.20	6.26	1,348,958.73
CANADA						
0.000 FRANCO-NEVADA CORP 351858105	0.0000 0.0000	0.00 0.00	249.16 249.16	0.00 0.00	0.00	0.00 0.00
UNITED STATES						
5,407.000 FUTUREFUEL CORP 36116M106	12.7000 12.7000	61,410.97 61,410.97	0.00 0.00	68,668.90 68,668.90	0.09	7,257.93 7,257.93
22,955.000 GENTEX CORP 371901109	33.9300 33.9300	390,098.48 390,098.48	0.00 0.00	778,863.15 778,863.15	1.03	388,764.67 388,764.67
8,937.000 GERMAN AMERICAN BANCORP INC 373865104	33.0900 33.0900	258,534.86 258,534.86	0.00 0.00	295,725.33 295,725.33	0.39	37,190.47 37,190.47
9,483.000 GLACIER BANCORP INC 37637Q105	46.0100 46.0100	335,164.20 335,164.20	0.00 0.00	436,312.83 436,312.83	0.58	101,148.63 101,148.63
SUBTOTAL UNITED STATES		1,045,208.51	0.00	1,579,570.21		534,361.70
		1,045,208.51	0.00	1,579,570.21	2.09	534,361.70
SOUTH AFRICA						

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
61,021.000 GOLD FIELDS LTD 38059T106 ADR	9.2700 9.2700	287,204.46 287,204.46	0.00 0.00	565,664.67 565,664.67	 0.75	278,460.21 278,460.21
UNITED STATES						
15,555.000 GORMAN-RUPP CO/THE 383082104	32.4500 32.4500	271,555.85 271,555.85	0.00 0.00	504,759.75 504,759.75	 0.67	233,203.90 233,203.90
48,907.000 GRAPHIC PACKAGING HOLDING CO 388689101	16.9400 16.9400	712,772.60 712,772.60	3,420.38 3,420.38	828,484.58 828,484.58	 1.10	115,711.98 115,711.98
20,283.000 HBT FINANCIAL INC 404111106	15.1500 15.1500	256,599.27 256,599.27	0.00 0.00	307,287.45 307,287.45	 0.41	50,688.18 50,688.18
9,058.000 HACKETT GROUP INC/THE 404609109	14.3900 14.3900	124,833.59 124,833.59	0.00 0.00	130,344.62 130,344.62	 0.17	5,511.03 5,511.03
3,545.000 HANOVER INSURANCE GROUP INC/TH 410867105	116.9200 116.9200	347,658.44 347,658.44	0.00 0.00	414,481.40 414,481.40	 0.55	66,822.96 66,822.96
49,224.000 HEALTHCARE SERVICES GROUP INC 421906108	28.1000 28.1000	1,205,601.83 1,205,601.83	0.00 0.00	1,383,194.40 1,383,194.40	 1.83	177,592.57 177,592.57
9,862.000 HERITAGE FINANCIAL CORP/WA 42722X106	23.3900 23.3900	199,995.80 199,995.80	0.00 0.00	230,672.18 230,672.18	 0.31	30,676.38 30,676.38

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23.000 HERSHEY CREAMERY CO 427848106	3,250.0000 3,250.0000	44,632.54 44,632.54	0.00 0.00	74,750.00 74,750.00	0.10	30,117.46 30,117.46
5,338.000 HILL-ROM HOLDINGS INC 431475102	97.9700 97.9700	335,877.08 335,877.08	0.00 0.00	522,963.86 522,963.86	0.69	187,086.78 187,086.78
72,810.000 HOME BANCSHARES INC/AR 436893200	19.4800 19.4800	1,077,090.73 1,077,090.73	0.00 0.00	1,418,338.80 1,418,338.80	1.88	341,248.07 341,248.07
6,278.000 HUBBELL INC 443510607	156.7900 156.7900	581,514.78 581,514.78	0.00 0.00	984,327.62 984,327.62	1.30	402,812.84 402,812.84
5,260.000 HYATT HOTELS CORP 448579102	74.2500 74.2500	296,562.02 296,562.02	0.00 0.00	390,555.00 390,555.00	0.52	93,992.98 93,992.98
22,298.000 INDEPENDENT BANK GROUP INC 45384B106	62.5200 62.5200	820,999.00 820,999.00	0.00 0.00	1,394,070.96 1,394,070.96	1.85	573,071.96 573,071.96
10,852.000 INNOSPEC INC 45768S105	90.7300 90.7300	890,579.65 890,579.65	0.00 0.00	984,601.96 984,601.96	1.30	94,022.31 94,022.31
31,448.000 KBR INC 48242W106	30.9300 30.9300	513,839.09 513,839.09	3,144.80 3,144.80	972,686.64 972,686.64	1.29	458,847.55 458,847.55
44,974.000 KENNEDY-WILSON HOLDINGS INC 489398107	17.8900 17.8900	782,479.98 782,479.98	9,894.28 9,894.28	804,584.86 804,584.86	1.07	22,104.88 22,104.88

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
27,034.000	KULICKE & SOFFA INDUSTRIES INC	31.8100	639,535.93	3,784.76	859,951.54		220,415.61
	501242101	31.8100	639,535.93	3,784.76	859,951.54	1.14	220,415.61
4,970.000	LCI INDUSTRIES	129.6800	436,252.72	0.00	644,509.60		208,256.88
	50189K103	129.6800	436,252.72	0.00	644,509.60	0.85	208,256.88
14,732.000	LEGGETT & PLATT INC	44.3000	569,431.63	5,892.80	652,627.60		83,195.97
	524660107	44.3000	569,431.63	5,892.80	652,627.60	0.86	83,195.97
49,800.000	LEVI STRAUSS & CO	20.0800	696,426.46	0.00	999,984.00		303,557.54
	52736R102	20.0800	696,426.46	0.00	999,984.00	1.32	303,557.54
14,581.000	LEXINGTON REALTY TRUST	10.6200	106,514.68	1,567.46	154,850.22		48,335.54
	529043101	10.6200	106,514.68	1,567.46	154,850.22	0.21	48,335.54
6,812.000	LINCOLN ELECTRIC HOLDINGS INC	116.2500	247,963.86	3,474.12	791,895.00		543,931.14
	533900106	116.2500	247,963.86	3,474.12	791,895.00	1.05	543,931.14
5,533.000	LINDSAY CORP	128.4600	321,319.23	0.00	710,769.18		389,449.95
	535555106	128.4600	321,319.23	0.00	710,769.18	0.94	389,449.95
3,366.000	MKS INSTRUMENTS INC	150.4500	302,927.96	0.00	506,414.70		203,486.74
	55306N104	150.4500	302,927.96	0.00	506,414.70	0.67	203,486.74
11,864.000	MSC INDUSTRIAL DIRECT CO INC	84.3900	756,075.31	0.00	1,001,202.96		245,127.65
	553530106	84.3900	756,075.31	0.00	1,001,202.96	1.33	245,127.65

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,652.000 MANPOWERGROUP INC 56418H100	90.1800 90.1800	628,154.98 628,154.98	0.00 0.00	690,057.36 690,057.36	 0.91	61,902.38 61,902.38
12,091.000 MCGRATH RENTCORP 580589109	67.1000 67.1000	407,804.74 407,804.74	0.00 0.00	811,306.10 811,306.10	 1.07	403,501.36 403,501.36
24,863.000 METHODE ELECTRONICS INC 591520200	38.2800 38.2800	641,251.32 641,251.32	0.00 0.00	951,755.64 951,755.64	 1.26	310,504.32 310,504.32
16,755.000 MINERALS TECHNOLOGIES INC 603158106	62.1200 62.1200	872,383.75 872,383.75	0.00 0.00	1,040,820.60 1,040,820.60	 1.38	168,436.85 168,436.85
18,347.000 MOELIS & CO 60786M105	46.7600 46.7600	647,179.42 647,179.42	0.00 0.00	857,905.72 857,905.72	 1.14	210,726.30 210,726.30
76.000 MORGAN GROUP HOLDING CO 61735R203	7.0000 7.0000	589.61 589.61	0.00 0.00	532.00 532.00	 0.00	-57.61 -57.61
20,243.000 MUELLER INDUSTRIES INC 624756102	35.1100 35.1100	445,399.81 445,399.81	0.00 0.00	710,731.73 710,731.73	 0.94	265,331.92 265,331.92
13,498.000 NATIONAL INSTRUMENTS CORP 636518102	43.9400 43.9400	440,465.13 440,465.13	0.00 0.00	593,102.12 593,102.12	 0.79	152,636.99 152,636.99
33,479.000 OCEANFIRST FINANCIAL CORP 675234108	18.6300 18.6300	613,414.65 613,414.65	0.00 0.00	623,713.77 623,713.77	 0.83	10,299.12 10,299.12

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,825.000 PC CONNECTION INC 69318J100	47.2900 47.2900	600,620.67 600,620.67	0.00 0.00	748,364.25 748,364.25	0.99	147,743.58 147,743.58
2,181.000 PACKAGING CORP OF AMERICA 695156109	137.9100 137.9100	217,546.02 217,546.02	2,181.00 2,181.00	300,781.71 300,781.71	0.40	83,235.69 83,235.69
21,851.000 PATTERSON COS INC 703395103	29.6300 29.6300	358,911.12 358,911.12	0.00 0.00	647,445.13 647,445.13	0.86	288,534.01 288,534.01
42,115.000 PROASSURANCE CORP 74267C106	17.7900 17.7900	658,402.27 658,402.27	2,105.75 2,105.75	749,225.85 749,225.85	0.99	90,823.58 90,823.58
2,994.000 PROSPERITY BANCSHARES INC 743606105	69.3600 69.3600	195,976.07 195,976.07	1,467.06 1,467.06	207,663.84 207,663.84	0.28	11,687.77 11,687.77
2,261.000 PULTEGROUP INC 745867101	43.1200 43.1200	56,032.10 56,032.10	316.54 316.54	97,494.32 97,494.32	0.13	41,462.22 41,462.22
2,864.000 QUAKER CHEMICAL CORP 747316107	253.3900 253.3900	433,926.95 433,926.95	0.00 0.00	725,708.96 725,708.96	0.96	291,782.01 291,782.01
13,157.000 RMR GROUP INC/THE 74967R106	38.6200 38.6200	400,761.69 400,761.69	0.00 0.00	508,123.34 508,123.34	0.67	107,361.65 107,361.65
13,811.000 RALPH LAUREN CORP 751212101	103.7400 103.7400	974,688.20 974,688.20	0.00 0.00	1,432,753.14 1,432,753.14	1.90	458,064.94 458,064.94

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
16,834.000 RESOURCES CONNECTION INC 76122Q105	12.5700 12.5700	270,752.07 270,752.07	0.00 0.00	211,603.38 211,603.38	0.28	-59,148.69 -59,148.69
8,397.000 REYNOLDS CONSUMER PRODUCTS INC 76171L106	30.0400 30.0400	272,547.59 272,547.59	0.00 0.00	252,245.88 252,245.88	0.33	-20,301.71 -20,301.71
SUBTOTAL UNITED STATES		21,675,848.19	37,248.95	29,829,643.72		8,153,795.53
		21,675,848.19	37,248.95	29,829,643.72	39.52	8,153,795.53
CANADA						
0.000 RITCHIE BROS AUCTIONEERS INC 767744105	0.0000 0.0000	0.00 0.00	2,122.73 2,122.73	0.00 0.00	0.00	0.00 0.00
UNITED STATES						
1,132.000 ROYAL GOLD INC 780287108	106.3600 106.3600	121,578.34 121,578.34	0.00 0.00	120,399.52 120,399.52	0.16	-1,178.82 -1,178.82
3,165.000 SJW GROUP 784305104	69.3600 69.3600	187,889.88 187,889.88	0.00 0.00	219,524.40 219,524.40	0.29	31,634.52 31,634.52
16,110.000 SHOE CARNIVAL INC 824889109	39.1800 39.1800	537,251.48 537,251.48	0.00 0.00	631,189.80 631,189.80	0.84	93,938.32 93,938.32
10,678.000 SIGNATURE BANK/NEW YORK NY 82669G104	135.2900 135.2900	1,028,947.31 1,028,947.31	0.00 0.00	1,444,626.62 1,444,626.62	1.91	415,679.31 415,679.31
12,717.000 SILGAN HOLDINGS INC 827048109	37.0800 37.0800	466,358.30 466,358.30	0.00 0.00	471,546.36 471,546.36	0.62	5,188.06 5,188.06

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,891.000 SONOCO PRODUCTS CO 835495102	59.2500 59.2500	674,775.77 674,775.77	0.00 0.00	941,541.75 941,541.75	1.25	266,765.98 266,765.98
5,701.000 SOUTH STATE CORP 840441109	72.3000 72.3000	326,705.94 326,705.94	0.00 0.00	412,182.30 412,182.30	0.55	85,476.36 85,476.36
10,961.000 SPECTRUM BRANDS HOLDINGS INC 84790A105	78.9800 78.9800	500,058.46 500,058.46	0.00 0.00	865,699.78 865,699.78	1.15	365,641.32 365,641.32
13,984.000 SYSTEMAX INC 871851101	35.8900 35.8900	252,778.79 252,778.79	0.00 0.00	501,885.76 501,885.76	0.66	249,106.97 249,106.97
11,099.000 TIMKEN CO/THE 887389104	77.3600 77.3600	485,961.69 485,961.69	0.00 0.00	858,618.64 858,618.64	1.14	372,656.95 372,656.95
25,297.000 TRIUMPH BANCORP INC 89679E300	48.5500 48.5500	956,547.12 956,547.12	0.00 0.00	1,228,169.35 1,228,169.35	1.63	271,622.23 271,622.23
4,949.000 UMB FINANCIAL CORP 902788108	68.9900 68.9900	269,713.34 269,713.34	1,583.68 1,583.68	341,431.51 341,431.51	0.45	71,718.17 71,718.17
11,890.000 UFP INDUSTRIES INC 90278Q108	55.5500 55.5500	536,971.73 536,971.73	0.00 0.00	660,489.50 660,489.50	0.88	123,517.77 123,517.77
1,993.000 UNIT CORP 909218406	7.3227 7.3227	120,494.80 120,494.80	0.00 0.00	14,594.18 14,594.18	0.02	-105,900.62 -105,900.62

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		6,466,032.95	1,583.68	8,711,899.47		2,245,866.52
		6,466,032.95	1,583.68	8,711,899.47	11.55	2,245,866.52
TOTAL EQUITY U.S. DOLLAR						
		35,259,489.44	43,084.94	48,558,915.57		13,299,426.13
		35,259,489.44	43,084.94	48,558,915.57	64.31	13,299,426.13
TOTAL EQUITY						
		35,259,489.44	43,084.94	48,558,915.57	64.31	13,299,426.13
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
0.000 UNIT CORP	0.0000	0.00	4,971.28	0.00		0.00
909218AB5 6.625% 05/15/2021 DD 05/18/11	0.0000	0.00	4,971.28	0.00	0.00	0.00
EQUITY						
U.S. DOLLAR						
UNITED STATES						
86,788.000 VALLEY NATIONAL BANCORP	9.7500	692,372.94	9,546.68	846,183.00		153,810.06
919794107	9.7500	692,372.94	9,546.68	846,183.00	1.12	153,810.06
7,378.000 VIRTU FINANCIAL INC	25.1700	132,304.25	0.00	185,704.26		53,400.01
928254101	25.1700	132,304.25	0.00	185,704.26	0.25	53,400.01
28,431.000 VISHAY INTERTECHNOLOGY INC	20.7100	446,786.46	0.00	588,806.01		142,019.55
928298108	20.7100	446,786.46	0.00	588,806.01	0.78	142,019.55
3,016.000 WATSCO INC	226.5500	486,181.80	0.00	683,274.80		197,093.00
942622200	226.5500	486,181.80	0.00	683,274.80	0.91	197,093.00

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,991.000 WERNER ENTERPRISES INC 950755108	39.2200 39.2200	400,133.69 400,133.69	989.19 989.19	431,067.02 431,067.02	0.57	30,933.33 30,933.33
20,880.000 WORLD WRESTLING ENTERTAINMENT 98156Q108	48.0500 48.0500	875,897.22 875,897.22	0.00 0.00	1,003,284.00 1,003,284.00	1.33	127,386.78 127,386.78
581.000 WORTHINGTON INDUSTRIES INC 981811102	51.3400 51.3400	23,696.49 23,696.49	0.00 0.00	29,828.54 29,828.54	0.04	6,132.05 6,132.05
SUBTOTAL UNITED STATES		3,057,372.85	10,535.87	3,768,147.63		710,774.78
		3,057,372.85	10,535.87	3,768,147.63	5.00	710,774.78
TOTAL EQUITY U.S. DOLLAR		3,057,372.85	10,535.87	3,768,147.63		710,774.78
		3,057,372.85	10,535.87	3,768,147.63	5.00	710,774.78
TOTAL EQUITY		3,057,372.85	10,535.87	3,768,147.63	5.00	710,774.78
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
1,920,356.850 DREYFUS TREAS & AGY CSH CSH MG 996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000 100.0000	1,920,356.85 1,920,356.85	20.41 20.41	1,920,356.85 1,920,356.85	2.54	0.00 0.00
EQUITY						
POUND STERLING						
UNITED KINGDOM						
23,797.000 CLARKSON PLC EX0201833	27.0000 36.9077	499,546.29 661,790.40	0.00 0.00	642,519.00 878,291.35	1.16	142,972.71 216,500.95

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
92,904.000 ASHMORE GROUP PLC	4.3120	292,921.46	0.00	400,602.05		107,680.59
EXB132NW7	5.8943	408,291.57	0.00	547,602.97	0.73	139,311.40
SUBTOTAL UNITED KINGDOM		792,467.75	0.00	1,043,121.05		250,653.30
		1,070,081.97	0.00	1,425,894.32	1.89	355,812.35
TOTAL EQUITY POUND STERLING		792,467.75	0.00	1,043,121.05		250,653.30
		1,070,081.97	0.00	1,425,894.32	1.89	355,812.35
U.S. DOLLAR						
BERMUDA						
25,495.000 ASSURED GUARANTY LTD	31.4900	645,864.98	0.00	802,837.55		156,972.57
G0585R106	31.4900	645,864.98	0.00	802,837.55	1.06	156,972.57
24,939.000 AXIS CAPITAL HOLDINGS LTD	50.3900	998,580.48	10,474.38	1,256,676.21		258,095.73
G0692U109	50.3900	998,580.48	10,474.38	1,256,676.21	1.67	258,095.73
23,702.000 BANK OF NT BUTTERFIELD & SON L	31.1600	726,625.35	0.00	738,554.32		11,928.97
G0772R208	31.1600	726,625.35	0.00	738,554.32	0.98	11,928.97
23,141.000 JAMES RIVER GROUP HOLDINGS LTD	49.1500	883,327.21	0.00	1,137,380.15		254,052.94
G5005R107	49.1500	883,327.21	0.00	1,137,380.15	1.51	254,052.94
15,195.000 LAZARD LTD	42.3000	510,640.56	0.00	642,748.50		132,107.94
G54050102	42.3000	510,640.56	0.00	642,748.50	0.85	132,107.94
5,106.000 RENAISSANCERE HOLDINGS LTD	165.8200	821,291.55	0.00	846,676.92		25,385.37
G7496G103	165.8200	821,291.55	0.00	846,676.92	1.12	25,385.37

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL BERMUDA						
		4,586,330.13	10,474.38	5,424,873.65		838,543.52
		4,586,330.13	10,474.38	5,424,873.65	7.19	838,543.52
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
TOTAL EQUITY U.S. DOLLAR						
		4,586,330.13	10,837.38	5,424,873.65		838,543.52
		4,586,330.13	10,837.38	5,424,873.65	7.19	838,543.52
CANADIAN DOLLAR						
CANADA						
53,675.000 COMPUTER MODELLING GROUP LTD	4.8800	351,412.91	0.00	261,934.00		-89,478.91
NC2223351	3.8305	268,257.76	0.00	205,599.69	0.27	-62,658.07
23,081.000 PASON SYSTEMS INC	7.8800	247,245.90	0.00	181,878.28		-65,367.62
NC2569563	6.1852	187,528.68	0.00	142,761.60	0.19	-44,767.08
5,843.000 TMX GROUP LTD	127.1400	465,787.37	0.00	742,879.02		277,091.65
NCB8KH5G1	99.7959	355,933.20	0.00	583,107.55	0.77	227,174.35
19,465.000 SPROTT INC	36.9600	656,596.25	0.00	719,426.40		62,830.15
NCBMCB523 NEW	29.0110	499,924.87	0.00	564,698.90	0.75	64,774.03
SUBTOTAL CANADA						
		1,721,042.43	0.00	1,906,117.70		185,075.27
		1,311,644.51	0.00	1,496,167.74	1.98	184,523.23
TOTAL EQUITY CANADIAN DOLLAR						
		1,721,042.43	0.00	1,906,117.70		185,075.27
		1,311,644.51	0.00	1,496,167.74	1.98	184,523.23
NORWEGIAN KRONE						
NORWAY						

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,870.000 TGS NOPEC GEOPHYSICAL CO ASA	132.7000	4,775,365.64	0.00	3,167,549.00		-1,607,816.64
SNB15SLC1	15.4988	566,863.27	0.00	369,956.49	0.49	-196,906.78
TOTAL EQUITY		7,534,919.88	10,837.38	8,716,892.20	11.55	1,181,972.32
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-3,773.29	0.00	-3,773.29		0.00
		-3,773.29	0.00	-3,773.29	0.00	0.00
REBATE RECEIVABLE		5,099.05	0.00	5,099.05		0.00
		5,099.05	0.00	5,099.05	0.01	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,014.31	0.00	-5,014.31		0.00
		-5,014.31	0.00	-5,014.31	-0.01	0.00
CASH		0.40	0.00	0.40		0.00
		0.40	0.00	0.40	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		-11,036.00	0.00	-11,036.00		0.00
		-11,036.00	0.00	-11,036.00	-0.01	0.00

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
MSC PAYABLE - CLASS C2		-44,909.36	0.00	-44,909.36		0.00
		-44,909.36	0.00	-44,909.36	-0.06	0.00
RECEIVABLE FOR INVESTMENTS SOLD		67,341.66	0.00	67,341.66		0.00
		67,341.66	0.00	67,341.66	0.09	0.00
SUBTOTAL U.S. DOLLAR		7,708.15	860.46	7,708.15		0.00
		7,708.15	860.46	7,708.15	0.02	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		7,708.15	860.46	7,708.15		0.00
		7,708.15	860.46	7,708.15	0.02	0.00
SWISS FRANC						
SWITZERLAND						
DIVIDENDS RECEIVABLE RECLAIM		0.00	7,669.73	0.00		0.00
		0.00	8,676.65	0.00	0.00	0.00
SOUTH AFRICAN RAND						
SOUTH AFRICA						
NON-BASE CURRENCY		9.35	0.00	9.35		0.00
		0.63	0.00	0.64	0.00	0.01
POUND STERLING						
UNITED KINGDOM						
NON-BASE CURRENCY		0.52	0.00	0.52		0.00
		0.69	0.00	0.71	0.00	0.02
NORWEGIAN KRONE						
NORWAY						

Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
	DIVIDENDS RECEIVABLE RECLAIM		0.00	59,097.55	0.00		0.00
			0.00	6,902.35	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	7,036.75	0.00		0.00
			0.00	8,609.82	0.00	0.00	0.00
CANADIAN DOLLAR							
CANADA							
	NON-BASE CURRENCY		13.26	0.00	13.26		0.00
			10.41	0.00	10.41	0.00	0.00
	DIVIDENDS RECEIVABLE RECLAIM		0.00	69,225.14	0.00		0.00
			0.00	54,336.84	0.00	0.00	0.00
SUBTOTAL CANADIAN DOLLAR			13.26	69,225.14	13.26		0.00
			10.41	54,336.84	10.41	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			13.26	69,225.14	13.26		0.00
			10.41	54,336.84	10.41	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS			7,719.91	79,386.12	7,719.94	0.02	0.03
TOTAL ASSETS - BASE:			56,341,235.12	152,669.97	75,472,028.30	100.00	19,130,793.18
NET ASSETS - BASE:					75,624,698.27		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,651.18	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	8,651.18	8,651.18	2	0.00
		8,651.18	8,651.18	2	0.00
MUTUAL FUNDS - FIXED INCOME					
1,871	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	103,223.07	102,914.89	20	0.00
1,848	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	92,714.16	91,598.36	18	0.00
4,056	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	206,004.24	206,030.73	40	158.14
1,924	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	102,857.04	102,166.61	20	601.89
		504,798.51	502,710.59	98	760.03
COMMON TRUST FUNDS - FIXED INCOME					
963.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	963.40	963.40	0	0.00
		963.40	963.40	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,651.18	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	8,651.18	8,651.18	2	0.00
		8,651.18	8,651.18	2	0.00
MUTUAL FUNDS - FIXED INCOME					
1,871	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	103,223.07	102,914.89	20	0.00
1,848	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	92,714.16	91,598.36	18	0.00
4,056	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	206,004.24	206,030.73	40	158.14
1,924	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	102,857.04	102,166.61	20	601.89
		504,798.51	502,710.59	98	760.03
COMMON TRUST FUNDS - FIXED INCOME					
963.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	963.40	963.40	0	0.00
		963.40	963.40	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
279,774.86	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	279,774.86	279,774.86	3	0.00
		279,774.86	279,774.86	3	0.00
MUTUAL FUNDS - FIXED INCOME					
22,161	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	1,110,044.49	1,046,805.58	10	0.00
20,824	CUSIP # 464286251 ISHARES JP MORGAN EM CORP BOND ETF	1,105,754.40	1,028,963.58	10	0.00
19,865	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	1,095,952.05	1,077,847.45	10	0.00
48,688	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	2,212,382.72	2,196,699.50	20	0.00
21,595	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	1,096,810.05	1,096,594.10	10	841.99
20,515	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	1,096,731.90	1,098,783.40	10	6,417.79
25,065	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,113,136.65	1,079,743.12	10	0.00
43,846	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	2,001,569.90	1,969,459.61	18	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		10,832,382.16	10,594,896.34	97	7,259.78
	COMMON TRUST FUNDS - FIXED INCOME				
14,792.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	14,792.12	14,792.12	0	0.00
		14,792.12	14,792.12	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
279,774.86	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	279,774.86	279,774.86	3	0.00
		279,774.86	279,774.86	3	0.00
MUTUAL FUNDS - FIXED INCOME					
22,161	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	1,110,044.49	1,046,805.58	10	0.00
20,824	CUSIP # 464286251 ISHARES JP MORGAN EM CORP BOND ETF	1,105,754.40	1,028,963.58	10	0.00
19,865	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	1,095,952.05	1,077,847.45	10	0.00
48,688	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	2,212,382.72	2,196,699.50	20	0.00
21,595	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	1,096,810.05	1,096,594.10	10	841.99
20,515	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	1,096,731.90	1,098,783.40	10	6,417.79
25,065	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,113,136.65	1,079,743.12	10	0.00
43,846	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	2,001,569.90	1,969,459.61	18	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		10,832,382.16	10,594,896.34	97	7,259.78
	COMMON TRUST FUNDS - FIXED INCOME				
14,792.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	14,792.12	14,792.12	0	0.00
		14,792.12	14,792.12	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
613,086.57	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	613,086.57	613,086.57	3	0.00
		613,086.57	613,086.57	3	0.00
MUTUAL FUNDS - FIXED INCOME					
38,408	CUSIP # 233051267 X-TRACKERS LOW BETA HIGH YIELD BOND ETF	1,953,438.56	1,844,149.76	10	0.00
38,766	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	1,941,788.94	1,812,116.92	10	0.00
31,076	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	1,559,082.92	1,558,347.66	8	0.00
42,510	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	1,931,654.40	1,946,111.07	10	0.00
57,499	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	2,920,374.21	2,909,686.83	15	2,196.58
54,476	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	2,912,286.96	2,876,169.65	15	16,743.19
43,595	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,936,053.95	1,860,107.44	10	0.00
64,222	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	2,931,734.30	2,895,263.21	15	0.00
41,199	CUSIP # 92189F353 VANECK VECTORS EMERGING MKTS HY BOND	984,656.10	962,635.07	5	4,692.57

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		19,071,070.34	18,664,587.61	98	23,632.34
	COMMON TRUST FUNDS - FIXED INCOME				
39,472.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	39,472.43	39,472.43	0	0.00
		39,472.43	39,472.43	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
613,086.57	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	613,086.57	613,086.57	3	0.00
		613,086.57	613,086.57	3	0.00
MUTUAL FUNDS - FIXED INCOME					
38,408	CUSIP # 233051267 X-TRACKERS LOW BETA HIGH YIELD BOND ETF	1,953,438.56	1,844,149.76	10	0.00
38,766	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	1,941,788.94	1,812,116.92	10	0.00
31,076	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	1,559,082.92	1,558,347.66	8	0.00
42,510	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	1,931,654.40	1,946,111.07	10	0.00
57,499	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	2,920,374.21	2,909,686.83	15	2,196.58
54,476	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	2,912,286.96	2,876,169.65	15	16,743.19
43,595	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,936,053.95	1,860,107.44	10	0.00
64,222	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	2,931,734.30	2,895,263.21	15	0.00
41,199	CUSIP # 92189F353 VANECK VECTORS EMERGING MKTS HY BOND	984,656.10	962,635.07	5	4,692.57

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		19,071,070.34	18,664,587.61	98	23,632.34
	COMMON TRUST FUNDS - FIXED INCOME				
39,472.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	39,472.43	39,472.43	0	0.00
		39,472.43	39,472.43	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

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

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,248.59	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,248.59	1,248.59	1	0.00
		1,248.59	1,248.59	1	0.00
MUTUAL FUNDS - FIXED INCOME					
785	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	81,977.55	77,822.70	61	0.00
30	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	984.60	951.25	1	0.00
67.861	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	1,394.54	1,406.66	1	0.00
		84,356.69	80,180.61	63	0.00
COMMON TRUST FUNDS - FIXED INCOME					
42,623.64	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	42,623.64	42,623.64	32	0.00
1,187.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,187.93	1,187.93	1	0.00
		43,811.57	43,811.57	33	0.00
COMMON TRUST FUNDS - EQUITY					
126.994	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	1,777.94	1,446.28	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

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

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
81 . 128	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	2 , 608 . 14	2 , 048 . 43	2	0 . 00
		4 , 386 . 08	3 , 494 . 71	3	0 . 00



ACCOUNT STATEMENT

Statement Period
Account Number

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

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,248.59	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,248.59	1,248.59	1	0.00
		1,248.59	1,248.59	1	0.00
MUTUAL FUNDS - FIXED INCOME					
785	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	81,977.55	77,822.70	61	0.00
30	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	984.60	951.25	1	0.00
67.861	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	1,394.54	1,406.66	1	0.00
		84,356.69	80,180.61	63	0.00
COMMON TRUST FUNDS - FIXED INCOME					
42,623.64	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	42,623.64	42,623.64	32	0.00
1,187.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,187.93	1,187.93	1	0.00
		43,811.57	43,811.57	33	0.00
COMMON TRUST FUNDS - EQUITY					
126.994	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	1,777.94	1,446.28	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

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

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
81.128	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	2,608.14	2,048.43	2	0.00
		4,386.08	3,494.71	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.00	50.00	0	0.00
		50.00	50.00	0	0.00
MUTUAL FUNDS - FIXED INCOME					
19	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	1,002.37	680.79	1	0.00
122	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	12,740.46	12,336.73	13	0.00
328	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	10,764.96	10,342.30	11	0.00
787.049	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	16,173.86	16,133.17	16	0.00
		40,681.65	39,492.99	40	0.00
MUTUAL FUNDS - EQUITY					
16.857	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	2,029.25	1,982.37	2	0.00
		2,029.25	1,982.37	2	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,549.61	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	8,549.61	8,549.61	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,940.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,940.71	1,940.71	2	0.00
		10,490.32	10,490.32	10	0.00
COMMON TRUST FUNDS - EQUITY					
270.582	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	1,532.55	1,247.79	2	0.00
1,297.689	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	18,167.91	14,689.83	18	0.00
855.924	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	27,516.59	21,467.65	27	0.00
		47,217.05	37,405.27	47	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.00	50.00	0	0.00
		50.00	50.00	0	0.00
MUTUAL FUNDS - FIXED INCOME					
19	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	1,002.37	680.79	1	0.00
122	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	12,740.46	12,336.73	13	0.00
328	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	10,764.96	10,342.30	11	0.00
787.049	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	16,173.86	16,133.17	16	0.00
		40,681.65	39,492.99	40	0.00
MUTUAL FUNDS - EQUITY					
16.857	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	2,029.25	1,982.37	2	0.00
		2,029.25	1,982.37	2	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,549.61	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	8,549.61	8,549.61	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,940.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,940.71	1,940.71	2	0.00
		10,490.32	10,490.32	10	0.00
COMMON TRUST FUNDS - EQUITY					
270.582	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	1,532.55	1,247.79	2	0.00
1,297.689	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	18,167.91	14,689.83	18	0.00
855.924	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	27,516.59	21,467.65	27	0.00
		47,217.05	37,405.27	47	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.00	50.00	0	0.00
		50.00	50.00	0	0.00
MUTUAL FUNDS - FIXED INCOME					
46	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	2,426.79	1,850.34	1	0.00
676	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	22,186.32	21,265.79	12	0.00
1,620.067	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	33,292.38	33,504.04	18	0.00
		57,905.49	56,620.17	32	0.00
MUTUAL FUNDS - EQUITY					
40.717	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	4,901.51	4,458.03	3	0.00
		4,901.51	4,458.03	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,507.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,507.32	3,507.32	2	0.00
		3,507.32	3,507.32	2	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
651.966	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	3,692.67	2,851.17	2	0.00
3,148.967	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	44,086.17	34,389.16	24	0.00
2,073.382	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	66,655.91	52,000.89	37	0.00
		114,434.75	89,241.22	63	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.00	50.00	0	0.00
		50.00	50.00	0	0.00
MUTUAL FUNDS - FIXED INCOME					
46	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	2,426.79	1,850.34	1	0.00
676	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	22,186.32	21,265.79	12	0.00
1,620.067	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	33,292.38	33,504.04	18	0.00
		57,905.49	56,620.17	32	0.00
MUTUAL FUNDS - EQUITY					
40.717	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	4,901.51	4,458.03	3	0.00
		4,901.51	4,458.03	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,507.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,507.32	3,507.32	2	0.00
		3,507.32	3,507.32	2	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
651.966	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	3,692.67	2,851.17	2	0.00
3,148.967	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	44,086.17	34,389.16	24	0.00
2,073.382	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	66,655.91	52,000.89	37	0.00
		114,434.75	89,241.22	63	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.00	50.00	0	0.00
		50.00	50.00	0	0.00
MUTUAL FUNDS - FIXED INCOME					
9	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	474.81	373.45	2	0.00
78	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	2,559.96	2,487.09	8	0.00
186.475	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	3,832.06	3,846.56	12	0.00
		6,866.83	6,707.10	22	0.00
MUTUAL FUNDS - EQUITY					
8.074	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	971.95	879.03	3	0.00
		971.95	879.03	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
547.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	547.14	547.14	2	0.00
		547.14	547.14	2	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
128.507	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	727.85	602.71	2	0.00
619.19	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	8,668.78	6,955.56	28	0.00
408.927	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	13,146.35	10,603.97	42	0.00
		22,542.98	18,162.24	73	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.00	50.00	0	0.00
		50.00	50.00	0	0.00
MUTUAL FUNDS - FIXED INCOME					
9	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	474.81	373.45	2	0.00
78	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	2,559.96	2,487.09	8	0.00
186.475	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	3,832.06	3,846.56	12	0.00
		6,866.83	6,707.10	22	0.00
MUTUAL FUNDS - EQUITY					
8.074	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	971.95	879.03	3	0.00
		971.95	879.03	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
547.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	547.14	547.14	2	0.00
		547.14	547.14	2	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
128.507	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	727.85	602.71	2	0.00
619.19	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	8,668.78	6,955.56	28	0.00
408.927	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	13,146.35	10,603.97	42	0.00
		22,542.98	18,162.24	73	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.00	50.00	0	0.00
		50.00	50.00	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,368	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	142,860.24	136,169.65	47	0.00
		142,860.24	136,169.65	47	0.00
COMMON TRUST FUNDS - FIXED INCOME					
142,660.46	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	142,660.46	142,660.46	46	0.00
6,076.61	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	6,076.61	6,076.61	2	0.00
		148,737.07	148,737.07	48	0.00
COMMON TRUST FUNDS - EQUITY					
441.965	CUSIP # 09257F594 BLACKROCK MSC ACWI EX-US INDEX FUND M	6,187.60	4,923.75	2	0.00
279.006	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	8,969.60	6,873.19	3	0.00
		15,157.20	11,796.94	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.00	50.00	0	0.00
		50.00	50.00	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,368	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	142,860.24	136,169.65	47	0.00
		142,860.24	136,169.65	47	0.00
COMMON TRUST FUNDS - FIXED INCOME					
142,660.46	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	142,660.46	142,660.46	46	0.00
6,076.61	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	6,076.61	6,076.61	2	0.00
		148,737.07	148,737.07	48	0.00
COMMON TRUST FUNDS - EQUITY					
441.965	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	6,187.60	4,923.75	2	0.00
279.006	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	8,969.60	6,873.19	3	0.00
		15,157.20	11,796.94	5	0.00



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XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,285,489.44	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	8,285,489.44	8,285,489.44	4	0.00
		8,285,489.44	8,285,489.44	4	0.00
COMMON STOCK					
3,287	CUSIP # 017175100 ALLEGHENY CORP	1,984,329.03	1,767,628.25	1	0.00
58,175	CUSIP # 031100100 AMETEK INC	7,035,684.50	5,296,761.58	4	0.00
51,482	CUSIP # 032095101 AMPHENOL CORP CL A	6,732,301.14	5,217,457.51	3	14,923.40
25,097	CUSIP # 049560105 ATMOS ENERGY CORP	2,395,006.71	2,540,917.12	1	0.00
83,599	CUSIP # 05605H100 BWX TECHNOLOGIES INC	5,039,347.72	4,868,477.83	3	0.00
10,741	CUSIP # 09073M104 BIO-TECHNE CORP	3,410,804.55	2,297,203.43	2	0.00
58,403	CUSIP # 127055101 CABOT CORPORATION	2,621,126.64	2,821,054.24	1	0.00
66,022	CUSIP # 148806102 CATALENT INC	6,870,909.54	3,433,601.71	4	0.00
27,389	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	6,843,415.54	4,045,278.76	4	0.00
90,983	CUSIP # 184496107 CLEAN HARBORS INC	6,923,806.30	6,562,054.75	4	0.00

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SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41,791	CUSIP # 217204106 COPART INC	5,317,904.75	3,767,379.73	3	0.00
41,232	CUSIP # 256746108 DOLLAR TREE INC	4,454,705.28	3,787,524.62	2	0.00
123,459	CUSIP # 29362U104 ENTEGRIS INC	11,864,409.90	6,454,176.61	6	0.00
68,422	CUSIP # 302491303 FMC CORPORATION	7,863,740.46	6,231,473.03	4	32,180.16
53,872	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,781,411.36	2,832,047.63	1	0.00
45,692	CUSIP # 384109104 GRACO INC	3,305,816.20	2,335,652.76	2	0.00
221,033	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	9,440,319.43	4,061,851.92	5	0.00
30,645	CUSIP # 422806208 HEICO CORP CL A	3,587,303.70	2,795,255.95	2	0.00
44,716	CUSIP # 428291108 HEXCEL CORP	2,168,278.84	3,110,313.55	1	0.00
55,423	CUSIP # 449253103 IAA INC	3,601,386.54	2,979,753.70	2	0.00
17,240	CUSIP # 45167R104 IDEX CORP	3,434,208.00	2,685,453.75	2	0.00
46,761	CUSIP # 457187102 INGREDION INC	3,678,687.87	4,152,007.31	2	29,322.88
326,327	CUSIP # 48238T109 KAR AUCTION SERVICES INC	6,072,945.47	7,251,159.09	3	0.00
30,822	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	4,071,277.98	2,782,872.49	2	0.00

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SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
119,647	CUSIP # 501889208 LKQ CORP	4,216,360.28	3,981,124.35	2	0.00
1,546	CUSIP # 570535104 MARKEL CORP	1,597,481.80	1,753,976.15	1	0.00
21,024	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	2,663,530.56	2,514,532.17	1	0.00
54,351	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	2,224,042.92	2,057,145.30	1	0.00
43,249	CUSIP # 743606105 PROSPERITY BANCSHARES INC	2,999,750.64	2,993,503.54	2	21,207.20
67,101	CUSIP # 806407102 HENRY SCHEIN INC	4,486,372.86	4,257,319.09	2	0.00
36,104	CUSIP # 871607107 SYNOPSIS INC	9,359,600.96	4,951,123.34	5	0.00
113,819	CUSIP # 872307103 TCF FINANCIAL CORP	4,213,579.38	4,655,918.99	2	0.00
184,334	CUSIP # 902681105 UGI CORPORATION	6,444,316.64	7,103,032.90	3	60,806.46
84,819	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	5,084,899.05	4,345,027.28	3	0.00
48,492	CUSIP # 980745103 WOODWARD INC	5,893,232.76	5,105,535.96	3	0.00
		170,682,295.30	137,795,596.39	88	158,440.10
FOREIGN STOCK					
81,927	CUSIP # 94106B101 WASTE CONNECTIONS INC	8,403,252.39	7,213,128.69	4	0.00

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SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,761	CUSIP # G4388N106 HELEN OF TROY	5,501,646.59	3,949,773.66	3	0.00
23,098	CUSIP # G8473T100 STERIS PLC	4,377,994.92	3,270,850.31	2	0.00
		18,282,893.90	14,433,752.66	9	0.00
COMMON TRUST FUNDS - FIXED INCOME					
388,293.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	388,293.60	388,293.60	0	0.00
		388,293.60	388,293.60	0	0.00



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SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,285,489.44	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	8,285,489.44	8,285,489.44	4	0.00
		8,285,489.44	8,285,489.44	4	0.00
COMMON STOCK					
3,287	CUSIP # 017175100 ALLEGHENY CORP	1,984,329.03	1,767,628.25	1	0.00
58,175	CUSIP # 031100100 AMETEK INC	7,035,684.50	5,296,761.58	4	0.00
51,482	CUSIP # 032095101 AMPHENOL CORP CL A	6,732,301.14	5,217,457.51	3	14,923.40
25,097	CUSIP # 049560105 ATMOS ENERGY CORP	2,395,006.71	2,540,917.12	1	0.00
83,599	CUSIP # 05605H100 BWX TECHNOLOGIES INC	5,039,347.72	4,868,477.83	3	0.00
10,741	CUSIP # 09073M104 BIO-TECHNE CORP	3,410,804.55	2,297,203.43	2	0.00
58,403	CUSIP # 127055101 CABOT CORPORATION	2,621,126.64	2,821,054.24	1	0.00
66,022	CUSIP # 148806102 CATALENT INC	6,870,909.54	3,433,601.71	4	0.00
27,389	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	6,843,415.54	4,045,278.76	4	0.00
90,983	CUSIP # 184496107 CLEAN HARBORS INC	6,923,806.30	6,562,054.75	4	0.00

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XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41,791	CUSIP # 217204106 COPART INC	5,317,904.75	3,767,379.73	3	0.00
41,232	CUSIP # 256746108 DOLLAR TREE INC	4,454,705.28	3,787,524.62	2	0.00
123,459	CUSIP # 29362U104 ENTEGRIS INC	11,864,409.90	6,454,176.61	6	0.00
68,422	CUSIP # 302491303 FMC CORPORATION	7,863,740.46	6,231,473.03	4	32,180.16
53,872	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,781,411.36	2,832,047.63	1	0.00
45,692	CUSIP # 384109104 GRACO INC	3,305,816.20	2,335,652.76	2	0.00
221,033	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	9,440,319.43	4,061,851.92	5	0.00
30,645	CUSIP # 422806208 HEICO CORP CL A	3,587,303.70	2,795,255.95	2	0.00
44,716	CUSIP # 428291108 HEXCEL CORP	2,168,278.84	3,110,313.55	1	0.00
55,423	CUSIP # 449253103 IAA INC	3,601,386.54	2,979,753.70	2	0.00
17,240	CUSIP # 45167R104 IDEX CORP	3,434,208.00	2,685,453.75	2	0.00
46,761	CUSIP # 457187102 INGREDION INC	3,678,687.87	4,152,007.31	2	29,322.88
326,327	CUSIP # 48238T109 KAR AUCTION SERVICES INC	6,072,945.47	7,251,159.09	3	0.00
30,822	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	4,071,277.98	2,782,872.49	2	0.00

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SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
119,647	CUSIP # 501889208 LKQ CORP	4,216,360.28	3,981,124.35	2	0.00
1,546	CUSIP # 570535104 MARKEL CORP	1,597,481.80	1,753,976.15	1	0.00
21,024	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	2,663,530.56	2,514,532.17	1	0.00
54,351	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	2,224,042.92	2,057,145.30	1	0.00
43,249	CUSIP # 743606105 PROSPERITY BANCSHARES INC	2,999,750.64	2,993,503.54	2	21,207.20
67,101	CUSIP # 806407102 HENRY SCHEIN INC	4,486,372.86	4,257,319.09	2	0.00
36,104	CUSIP # 871607107 SYNOPSIS INC	9,359,600.96	4,951,123.34	5	0.00
113,819	CUSIP # 872307103 TCF FINANCIAL CORP	4,213,579.38	4,655,918.99	2	0.00
184,334	CUSIP # 902681105 UGI CORPORATION	6,444,316.64	7,103,032.90	3	60,806.46
84,819	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	5,084,899.05	4,345,027.28	3	0.00
48,492	CUSIP # 980745103 WOODWARD INC	5,893,232.76	5,105,535.96	3	0.00
		170,682,295.30	137,795,596.39	88	158,440.10
FOREIGN STOCK					
81,927	CUSIP # 94106B101 WASTE CONNECTIONS INC	8,403,252.39	7,213,128.69	4	0.00

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SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,761	CUSIP # G4388N106 HELEN OF TROY	5,501,646.59	3,949,773.66	3	0.00
23,098	CUSIP # G8473T100 STERIS PLC	4,377,994.92	3,270,850.31	2	0.00
		18,282,893.90	14,433,752.66	9	0.00
COMMON TRUST FUNDS - FIXED INCOME					
388,293.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	388,293.60	388,293.60	0	0.00
		388,293.60	388,293.60	0	0.00



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XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
394,000.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	394,000.72	394,000.72	11	0.00
		394,000.72	394,000.72	11	0.00
INSURANCE POLICIES/ANNUITIES					
235,334.164	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	3,109,470.31	3,064,818.54	89	0.00
		3,109,470.31	3,064,818.54	89	0.00



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TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
394,000.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	394,000.72	394,000.72	11	0.00
		394,000.72	394,000.72	11	0.00
INSURANCE POLICIES/ANNUITIES					
235,334.164	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	3,109,470.31	3,064,818.54	89	0.00
		3,109,470.31	3,064,818.54	89	0.00



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TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
16,195.77	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	16,195.77	16,195.77	3	0.00
		16,195.77	16,195.77	3	0.00
COMMON STOCK					
29	CUSIP # G0403H108 AON PLC	6,126.83	4,529.51	1	0.00
		6,126.83	4,529.51	1	0.00
FOREIGN STOCK					
37	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	8,611.01	5,859.69	2	0.00
73	CUSIP # 045055100 ASHTAD GROUP PLC UNSPONSORED ADR	13,833.50	7,386.03	3	0.00
190	CUSIP # 054536107 AXA S.A. (ADR)	4,550.50	4,802.36	1	0.00
376	CUSIP # 055262505 BASF SE	7,399.68	6,530.40	1	0.00
220	CUSIP # 05565A202 BNP PARIBAS SA ADR	5,854.20	5,801.14	1	0.00
32	CUSIP # 056752108 BAIDU INC SPONS ADR	6,919.68	4,944.93	1	0.00
105	CUSIP # 063671101 BANK OF MONTREAL	7,983.15	7,227.81	1	0.00

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Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
123	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	4,611.27	5,247.92	1	82.66
60	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	5,499.00	10,384.74	1	0.00
231	CUSIP # 12626K203 CRH PLC - SPONSORED ADR	9,835.98	7,392.02	2	0.00
65	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	7,140.25	5,570.50	1	3.52
185	CUSIP # 169403201 CHINA OVERSEAS LAND AND INVEST UNSPONSORED ADR	1,972.10	3,051.39	0	0.00
115	CUSIP # 23304Y100 DBS GROUP HOLDINGS INC SPONS ADR	8,745.75	8,200.42	2	55.63
343	CUSIP # 23636T100 DANONE-SPONS ADR	4,493.30	5,147.50	1	0.00
587	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	7,014.65	5,710.79	1	0.00
151	CUSIP # 358029106 FRESENIUS MEDICAL CARE ADR	6,275.56	6,153.22	1	0.00
149	CUSIP # 35958N107 FUJIFILM HOLDINGS CORP	7,889.55	6,948.87	1	0.00
274	CUSIP # 398438408 GRIFOLS SA ADR	5,052.56	5,762.00	1	0.00
149	CUSIP # 40415F101 HDFC BANK LTD ADR	10,766.74	6,351.10	2	0.00
460	CUSIP # 456788108 INFOSYS LTD SPONSORED ADR	7,797.00	4,319.35	1	0.00
669	CUSIP # 456837103 ING GROEP NV ADR	6,315.36	6,838.64	1	0.00

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TODD INTERNATIONAL INTRINSIC
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
848	CUSIP # 465562106 ITAU UNIBANCO HOLDING-PREF ADR	5,164.32	6,911.01	1	11.25
94	CUSIP # 465717106 ITOCHU CORP UNSPONSORED ADR	5,427.56	5,054.12	1	0.00
66	CUSIP # 46591M109 JOYY INC.	5,278.68	4,593.49	1	0.00
199	CUSIP # 500458401 KOMATSU LTD SPONS ADR	5,508.82	5,437.27	1	0.00
219	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	6,181.28	5,276.69	1	0.00
108	CUSIP # 500472303 KONINKLIJKE PHILIPS ELECTRONICS	5,850.36	4,732.44	1	0.00
86	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	10,726.78	5,258.02	2	0.00
165	CUSIP # 559222401 MAGNA INTERNATIONAL INC	11,682.00	7,697.97	2	0.00
290	CUSIP # 585464100 MELCO CROWN ENTERTAINMENT LTD ADR	5,379.50	5,149.41	1	0.00
681	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	3,016.83	4,113.18	1	0.00
814	CUSIP # 607409109 MOBILE TELESYSTEMS	7,285.30	6,516.21	1	0.00
229	CUSIP # 60879B107 MOMO INC SPONSORED ADR	3,196.84	7,300.77	1	0.00
220	CUSIP # 631512209 NASPERS LTD SPONS ADR	8,940.80	8,066.46	2	0.00

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TODD INTERNATIONAL INTRINSIC
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Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
118	CUSIP # 64110W102 NETEASE.COM INC SPONS ADR	11,300.86	6,780.33	2	0.00
53	CUSIP # 647581107 NEW ORIENTAL EDU & TECH GRP INC SPONS ADR	9,847.93	3,250.22	2	0.00
232	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	5,962.40	4,192.94	1	0.00
173	CUSIP # 683715106 OPEN TEXT CORP	7,864.58	7,437.63	1	0.00
91	CUSIP # 686330101 ORIX CORP SPONSORED ADR	7,037.03	7,422.75	1	0.00
134	CUSIP # 69343P105 LUKOIL PJSC SPONSORED ADR	9,160.24	10,184.40	2	67.09
328	CUSIP # 72341E304 PING AN INSURANCE CO CHINA LTD ADR	8,036.00	7,494.54	1	0.00
462	CUSIP # 76026T205 REPSOL S.A. ADS	4,624.62	8,178.55	1	126.10
160	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	12,035.20	8,097.44	2	0.00
91	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	3,989.44	4,015.25	1	0.00
145	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	5,095.30	9,181.10	1	0.00
510	CUSIP # 80585Y308 SBERBANK OF RUSSIA SPONSORED ADR	7,395.00	5,996.52	1	0.00
412	CUSIP # 824667109 SHIONOGI & CO LTD	5,644.40	6,303.49	1	0.00

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TODD INTERNATIONAL INTRINSIC
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Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
115	CUSIP # 835699307 SONY CORPORATION ADR	11,626.50	8,561.03	2	0.00
160	CUSIP # 866796105 SUN LIFE FINANCIAL INC	7,113.60	6,051.87	1	8.41
93	CUSIP # 874039100 TAIWAN SEMICONDUCTOR-SP ADR	10,140.72	3,824.45	2	32.49
152	CUSIP # 87873R101 TECHTRONIC INDUSTRIES CO SPONSORED ADR	10,846.72	5,256.04	2	0.00
122	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	11,417.74	4,132.74	2	0.00
176	CUSIP # 89151E109 TOTAL SA SPON ADR	7,376.16	10,271.89	1	117.69
179	CUSIP # 92334N103 VEOLIA ENVIRONMENT (ADR)	4,346.12	4,307.93	1	0.00
424	CUSIP # 92763W103 VIPSHOP HOLDINGS LTD ADR	11,918.64	4,004.03	2	0.00
79	CUSIP # 92932M101 WNS HOLDINGS LTD ADR	5,691.95	3,946.93	1	0.00
235	CUSIP # 98980A105 ZTO EXPRESS CAYMAN INC ADR	6,852.60	4,456.67	1	0.00
103	CUSIP # G02602103 AMDOCS LTD	7,305.79	6,619.67	1	33.73
30	CUSIP # G4705A100 ICON PLC	5,849.40	4,189.69	1	0.00
74	CUSIP # G47567105 IHS MARKIT LTD	6,647.42	3,928.11	1	0.00

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TODD INTERNATIONAL INTRINSIC
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
201	CUSIP # G54050102 LAZARD LTD CL A	8,502.30	7,641.46	2	0.00
78	CUSIP # G5960L103 MEDTRONIC PLC	9,136.92	7,141.20	2	45.24
107	CUSIP # G6095L109 APTIV PLC	13,941.03	7,664.11	3	0.00
131	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	6,908.94	6,253.86	1	0.00
353	CUSIP # H42097107 UBS GROUP AG	4,987.89	4,855.79	1	0.00
248	CUSIP # N00985106 AERCAP HOLDINGS NV	11,303.84	10,088.69	2	0.00
104	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	9,532.64	9,040.76	2	0.00
67	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	10,653.67	6,423.70	2	28.13
127	CUSIP # N97284108 YANDEX NV A	8,836.66	3,860.68	2	0.00
		521,130.11	426,794.32	96	611.94



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
16,195.77	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	16,195.77	16,195.77	3	0.00
		16,195.77	16,195.77	3	0.00
COMMON STOCK					
29	CUSIP # G0403H108 AON PLC	6,126.83	4,529.51	1	0.00
		6,126.83	4,529.51	1	0.00
FOREIGN STOCK					
37	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	8,611.01	5,859.69	2	0.00
73	CUSIP # 045055100 ASHTAD GROUP PLC UNSPONSORED ADR	13,833.50	7,386.03	3	0.00
190	CUSIP # 054536107 AXA S.A. (ADR)	4,550.50	4,802.36	1	0.00
376	CUSIP # 055262505 BASF SE	7,399.68	6,530.40	1	0.00
220	CUSIP # 05565A202 BNP PARIBAS SA ADR	5,854.20	5,801.14	1	0.00
32	CUSIP # 056752108 BAIDU INC SPONS ADR	6,919.68	4,944.93	1	0.00
105	CUSIP # 063671101 BANK OF MONTREAL	7,983.15	7,227.81	1	0.00

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123	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	4,611.27	5,247.92	1	82.66
60	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	5,499.00	10,384.74	1	0.00
231	CUSIP # 12626K203 CRH PLC - SPONSORED ADR	9,835.98	7,392.02	2	0.00
65	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	7,140.25	5,570.50	1	3.52
185	CUSIP # 169403201 CHINA OVERSEAS LAND AND INVEST UNSPONSORED ADR	1,972.10	3,051.39	0	0.00
115	CUSIP # 23304Y100 DBS GROUP HOLDINGS INC SPONS ADR	8,745.75	8,200.42	2	55.63
343	CUSIP # 23636T100 DANONE-SPONS ADR	4,493.30	5,147.50	1	0.00
587	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	7,014.65	5,710.79	1	0.00
151	CUSIP # 358029106 FRESENIUS MEDICAL CARE ADR	6,275.56	6,153.22	1	0.00
149	CUSIP # 35958N107 FUJIFILM HOLDINGS CORP	7,889.55	6,948.87	1	0.00
274	CUSIP # 398438408 GRIFOLS SA ADR	5,052.56	5,762.00	1	0.00
149	CUSIP # 40415F101 HDFC BANK LTD ADR	10,766.74	6,351.10	2	0.00
460	CUSIP # 456788108 INFOSYS LTD SPONSORED ADR	7,797.00	4,319.35	1	0.00
669	CUSIP # 456837103 ING GROEP NV ADR	6,315.36	6,838.64	1	0.00

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848	CUSIP # 465562106 ITAU UNIBANCO HOLDING-PREF ADR	5,164.32	6,911.01	1	11.25
94	CUSIP # 465717106 ITOCHU CORP UNSPONSORED ADR	5,427.56	5,054.12	1	0.00
66	CUSIP # 46591M109 JOYY INC.	5,278.68	4,593.49	1	0.00
199	CUSIP # 500458401 KOMATSU LTD SPONS ADR	5,508.82	5,437.27	1	0.00
219	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	6,181.28	5,276.69	1	0.00
108	CUSIP # 500472303 KONINKLIJKE PHILIPS ELECTRONICS	5,850.36	4,732.44	1	0.00
86	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	10,726.78	5,258.02	2	0.00
165	CUSIP # 559222401 MAGNA INTERNATIONAL INC	11,682.00	7,697.97	2	0.00
290	CUSIP # 585464100 MELCO CROWN ENTERTAINMENT LTD ADR	5,379.50	5,149.41	1	0.00
681	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	3,016.83	4,113.18	1	0.00
814	CUSIP # 607409109 MOBILE TELESYSTEMS	7,285.30	6,516.21	1	0.00
229	CUSIP # 60879B107 MOMO INC SPONSORED ADR	3,196.84	7,300.77	1	0.00
220	CUSIP # 631512209 NASPERS LTD SPONS ADR	8,940.80	8,066.46	2	0.00

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118	CUSIP # 64110W102 NETEASE.COM INC SPONS ADR	11,300.86	6,780.33	2	0.00
53	CUSIP # 647581107 NEW ORIENTAL EDU & TECH GRP INC SPONS ADR	9,847.93	3,250.22	2	0.00
232	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	5,962.40	4,192.94	1	0.00
173	CUSIP # 683715106 OPEN TEXT CORP	7,864.58	7,437.63	1	0.00
91	CUSIP # 686330101 ORIX CORP SPONSORED ADR	7,037.03	7,422.75	1	0.00
134	CUSIP # 69343P105 LUKOIL PJSC SPONSORED ADR	9,160.24	10,184.40	2	67.09
328	CUSIP # 72341E304 PING AN INSURANCE CO CHINA LTD ADR	8,036.00	7,494.54	1	0.00
462	CUSIP # 76026T205 REPSOL S.A. ADS	4,624.62	8,178.55	1	126.10
160	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	12,035.20	8,097.44	2	0.00
91	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	3,989.44	4,015.25	1	0.00
145	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	5,095.30	9,181.10	1	0.00
510	CUSIP # 80585Y308 SBERBANK OF RUSSIA SPONSORED ADR	7,395.00	5,996.52	1	0.00
412	CUSIP # 824667109 SHIONOGI & CO LTD	5,644.40	6,303.49	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
115	CUSIP # 835699307 SONY CORPORATION ADR	11,626.50	8,561.03	2	0.00
160	CUSIP # 866796105 SUN LIFE FINANCIAL INC	7,113.60	6,051.87	1	8.41
93	CUSIP # 874039100 TAIWAN SEMICONDUCTOR-SP ADR	10,140.72	3,824.45	2	32.49
152	CUSIP # 87873R101 TECHTRONIC INDUSTRIES CO SPONSORED ADR	10,846.72	5,256.04	2	0.00
122	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	11,417.74	4,132.74	2	0.00
176	CUSIP # 89151E109 TOTAL SA SPON ADR	7,376.16	10,271.89	1	117.69
179	CUSIP # 92334N103 VEOLIA ENVIRONMENT (ADR)	4,346.12	4,307.93	1	0.00
424	CUSIP # 92763W103 VIPSHOP HOLDINGS LTD ADR	11,918.64	4,004.03	2	0.00
79	CUSIP # 92932M101 WNS HOLDINGS LTD ADR	5,691.95	3,946.93	1	0.00
235	CUSIP # 98980A105 ZTO EXPRESS CAYMAN INC ADR	6,852.60	4,456.67	1	0.00
103	CUSIP # G02602103 AMDOCS LTD	7,305.79	6,619.67	1	33.73
30	CUSIP # G4705A100 ICON PLC	5,849.40	4,189.69	1	0.00
74	CUSIP # G47567105 IHS MARKIT LTD	6,647.42	3,928.11	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
201	CUSIP # G54050102 LAZARD LTD CL A	8,502.30	7,641.46	2	0.00
78	CUSIP # G5960L103 MEDTRONIC PLC	9,136.92	7,141.20	2	45.24
107	CUSIP # G6095L109 APTIV PLC	13,941.03	7,664.11	3	0.00
131	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	6,908.94	6,253.86	1	0.00
353	CUSIP # H42097107 UBS GROUP AG	4,987.89	4,855.79	1	0.00
248	CUSIP # N00985106 AERCAP HOLDINGS NV	11,303.84	10,088.69	2	0.00
104	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	9,532.64	9,040.76	2	0.00
67	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	10,653.67	6,423.70	2	28.13
127	CUSIP # N97284108 YANDEX NV A	8,836.66	3,860.68	2	0.00
		521,130.11	426,794.32	96	611.94



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TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
358.73	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	358.73	358.73	0	0.00
		358.73	358.73	0	0.00
MUTUAL FUNDS - FIXED INCOME					
31,200	CUSIP # 72201R718 PIMCO ENHANCED LOW DURATION ETF	3,183,956.88	3,188,087.14	20	4,680.00
23,400	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	2,387,736.00	2,387,060.40	15	1,076.40
51,400	CUSIP # 808524870 SCHWAB U.S. TIPS ETF	3,190,912.00	3,181,585.40	20	0.00
23,300	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	2,233,538.00	2,105,635.30	14	0.00
		10,996,142.88	10,862,368.24	69	5,756.40
MUTUAL FUNDS - EQUITY					
13,800	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	1,603,698.00	1,467,762.00	10	0.00
28,200	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,564,790.00	1,729,071.19	16	0.00
		4,168,488.00	3,196,833.19	26	0.00
COMMON TRUST FUNDS - FIXED INCOME					

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TRADEMARK TACTICAL RISK 2030
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Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
865,335.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	865,335.31	865,335.31	5	0.00
		865,335.31	865,335.31	5	0.00



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TRADEMARK TACTICAL RISK 2030
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
358.73	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	358.73	358.73	0	0.00
		358.73	358.73	0	0.00
MUTUAL FUNDS - FIXED INCOME					
31,200	CUSIP # 72201R718 PIMCO ENHANCED LOW DURATION ETF	3,183,956.88	3,188,087.14	20	4,680.00
23,400	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	2,387,736.00	2,387,060.40	15	1,076.40
51,400	CUSIP # 808524870 SCHWAB U.S. TIPS ETF	3,190,912.00	3,181,585.40	20	0.00
23,300	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	2,233,538.00	2,105,635.30	14	0.00
		10,996,142.88	10,862,368.24	69	5,756.40
MUTUAL FUNDS - EQUITY					
13,800	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	1,603,698.00	1,467,762.00	10	0.00
28,200	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,564,790.00	1,729,071.19	16	0.00
		4,168,488.00	3,196,833.19	26	0.00
COMMON TRUST FUNDS - FIXED INCOME					

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TRADEMARK TACTICAL RISK 2030
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
865,335.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	865,335.31	865,335.31	5	0.00
		865,335.31	865,335.31	5	0.00



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TRADEMARK TACTICAL RISK 2040
FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
81,969.05	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	81,969.05	81,969.05	1	0.00
		81,969.05	81,969.05	1	0.00
MUTUAL FUNDS - FIXED INCOME					
14,900	CUSIP # 808524870 SCHWAB U.S. TIPS ETF	924,992.00	922,290.15	12	0.00
16,100	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,543,346.00	1,562,305.87	20	0.00
		2,468,338.00	2,484,596.02	32	0.00
MUTUAL FUNDS - EQUITY					
19,100	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	609,290.00	562,006.74	8	0.00
16,300	CUSIP # 381430503 GOLDMAN SACHS GOLDMAN ACTIVEBETA US LC ETF	1,233,747.00	1,109,468.13	16	0.00
5,800	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	1,228,672.00	1,088,412.52	16	0.00
15,300	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	1,778,013.00	1,592,594.80	23	0.00
		4,849,722.00	4,352,482.19	63	0.00
COMMON TRUST FUNDS - FIXED INCOME					

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TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
331,204.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	331,204.88	331,204.88	4	0.00
		331,204.88	331,204.88	4	0.00



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TRADEMARK TACTICAL RISK 2040
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Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
81,969.05	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	81,969.05	81,969.05	1	0.00
		81,969.05	81,969.05	1	0.00
MUTUAL FUNDS - FIXED INCOME					
14,900	CUSIP # 808524870 SCHWAB U.S. TIPS ETF	924,992.00	922,290.15	12	0.00
16,100	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,543,346.00	1,562,305.87	20	0.00
		2,468,338.00	2,484,596.02	32	0.00
MUTUAL FUNDS - EQUITY					
19,100	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	609,290.00	562,006.74	8	0.00
16,300	CUSIP # 381430503 GOLDMAN SACHS GOLDMAN ACTIVEBETA US LC ETF	1,233,747.00	1,109,468.13	16	0.00
5,800	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	1,228,672.00	1,088,412.52	16	0.00
15,300	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	1,778,013.00	1,592,594.80	23	0.00
		4,849,722.00	4,352,482.19	63	0.00
COMMON TRUST FUNDS - FIXED INCOME					

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TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
331,204.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	331,204.88	331,204.88	4	0.00
		331,204.88	331,204.88	4	0.00



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TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
14,571.57	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	14,571.57	14,571.57	0	0.00
		14,571.57	14,571.57	0	0.00
MUTUAL FUNDS - FIXED INCOME					
5,200	CUSIP # 808524870 SCHWAB U.S. TIPS ETF	322,816.00	321,874.70	5	0.00
6,700	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	642,262.00	649,201.92	10	0.00
		965,078.00	971,076.62	15	0.00
MUTUAL FUNDS - EQUITY					
29,900	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	953,810.00	883,510.33	15	0.00
9,400	CUSIP # 381430503 GOLDMAN SACHS GOLDMAN ACTIVEBETA US LC ETF	711,486.00	639,282.33	11	0.00
7,300	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	1,546,432.00	1,369,970.87	24	0.00
16,700	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	1,940,707.00	1,740,560.50	30	0.00
		5,152,435.00	4,633,324.03	80	0.00
COMMON TRUST FUNDS - FIXED INCOME					

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TRADEMARK TACTICAL RISK 2050
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
274,373.61	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	274,373.61	274,373.61	4	0.00
		274,373.61	274,373.61	4	0.00



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FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
14,571.57	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	14,571.57	14,571.57	0	0.00
		14,571.57	14,571.57	0	0.00
MUTUAL FUNDS - FIXED INCOME					
5,200	CUSIP # 808524870 SCHWAB U.S. TIPS ETF	322,816.00	321,874.70	5	0.00
6,700	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	642,262.00	649,201.92	10	0.00
		965,078.00	971,076.62	15	0.00
MUTUAL FUNDS - EQUITY					
29,900	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	953,810.00	883,510.33	15	0.00
9,400	CUSIP # 381430503 GOLDMAN SACHS GOLDMAN ACTIVEBETA US LC ETF	711,486.00	639,282.33	11	0.00
7,300	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	1,546,432.00	1,369,970.87	24	0.00
16,700	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	1,940,707.00	1,740,560.50	30	0.00
		5,152,435.00	4,633,324.03	80	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
274,373.61	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	274,373.61	274,373.61	4	0.00
		274,373.61	274,373.61	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,140.9	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	3,140.90	3,140.90	0	0.00
		3,140.90	3,140.90	0	0.00
MUTUAL FUNDS - FIXED INCOME					
13,000	CUSIP # 72201R718 PIMCO ENHANCED LOW DURATION ETF	1,326,648.70	1,328,371.10	15	1,950.00
17,400	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,775,496.00	1,774,909.38	20	800.40
21,500	CUSIP # 808524870 SCHWAB U.S. TIPS ETF	1,334,720.00	1,330,820.25	15	0.00
18,600	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,782,996.00	1,497,462.22	20	0.00
		6,219,860.70	5,931,562.95	70	2,750.40
MUTUAL FUNDS - EQUITY					
9,300	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	1,080,753.00	969,172.20	12	0.00
7,900	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	718,505.00	517,092.18	8	0.00
		1,799,258.00	1,486,264.38	20	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
862,101.58	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	862,101.58	862,101.58	10	0.00
		862,101.58	862,101.58	10	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,140.9	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	3,140.90	3,140.90	0	0.00
		3,140.90	3,140.90	0	0.00
MUTUAL FUNDS - FIXED INCOME					
13,000	CUSIP # 72201R718 PIMCO ENHANCED LOW DURATION ETF	1,326,648.70	1,328,371.10	15	1,950.00
17,400	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,775,496.00	1,774,909.38	20	800.40
21,500	CUSIP # 808524870 SCHWAB U.S. TIPS ETF	1,334,720.00	1,330,820.25	15	0.00
18,600	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,782,996.00	1,497,462.22	20	0.00
		6,219,860.70	5,931,562.95	70	2,750.40
MUTUAL FUNDS - EQUITY					
9,300	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	1,080,753.00	969,172.20	12	0.00
7,900	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	718,505.00	517,092.18	8	0.00
		1,799,258.00	1,486,264.38	20	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
862,101.58	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	862,101.58	862,101.58	10	0.00
		862,101.58	862,101.58	10	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY						
U.S. DOLLAR						
UNITED STATES						
36,856.207 BANK OF NEW YORK MELLON EMPLOY	162.8700	5,287,530.20	0.00	6,002,770.43		715,240.23
06427F819 BK OF NY MELLON/AGGREGATE BD	162.8700	5,287,530.20	0.00	6,002,770.43	24.35	715,240.23
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
1,800,095.310 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,800,095.31	17.73	1,800,095.31		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,800,095.31	17.73	1,800,095.31	7.30	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
1,038,276.689 ULLICO SEPARATE ACCOUNT J	16.2641	15,852,838.28	0.00	16,886,608.90		1,033,770.62
99VVBMW47	16.2641	15,852,838.28	0.00	16,886,608.90	68.49	1,033,770.62
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR CUSTODIAN FEES		-12,809.82	0.00	-12,809.82		0.00
		-12,809.82	0.00	-12,809.82	-0.05	0.00
PAYABLE FOR TRUSTEE FEES		-1,661.70	0.00	-1,661.70		0.00
		-1,661.70	0.00	-1,661.70	-0.01	0.00



Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR ACCOUNTING/AUDIT FEES		-18,054.09	0.00	-18,054.09		0.00
		-18,054.09	0.00	-18,054.09	-0.07	0.00
CASH		126.86	0.00	126.86		0.00
		126.86	0.00	126.86	0.00	0.00
REBATE RECEIVABLE		7,628.25	0.00	7,628.25		0.00
		7,628.25	0.00	7,628.25	0.03	0.00
MSC PAYABLE - CLASS C2		-9,530.27	0.00	-9,530.27		0.00
		-9,530.27	0.00	-9,530.27	-0.04	0.00
SUBTOTAL U.S. DOLLAR		-34,300.77	0.00	-34,300.77		0.00
		-34,300.77	0.00	-34,300.77	-0.14	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		-34,300.77	0.00	-34,300.77		0.00
		-34,300.77	0.00	-34,300.77	-0.14	0.00
TOTAL CASH & CASH EQUIVALENTS		-34,300.77	0.00	-34,300.77	-0.14	0.00
TOTAL ASSETS - BASE:		22,906,163.02	17.73	24,655,173.87	100.00	1,749,010.85
NET ASSETS - BASE:				24,655,191.60		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY						
U.S. DOLLAR						
UNITED STATES						
36,856.207 BANK OF NEW YORK MELLON EMPLOY	162.8700	5,287,530.20	0.00	6,002,770.43		715,240.23
06427F819 BK OF NY MELLON/AGGREGATE BD	162.8700	5,287,530.20	0.00	6,002,770.43	24.35	715,240.23
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
1,800,095.310 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,800,095.31	17.73	1,800,095.31		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,800,095.31	17.73	1,800,095.31	7.30	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
1,038,276.689 ULLICO SEPARATE ACCOUNT J	16.2641	15,852,838.28	0.00	16,886,608.90		1,033,770.62
99VVBMW47	16.2641	15,852,838.28	0.00	16,886,608.90	68.49	1,033,770.62
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR CUSTODIAN FEES		-12,809.82	0.00	-12,809.82		0.00
		-12,809.82	0.00	-12,809.82	-0.05	0.00
PAYABLE FOR TRUSTEE FEES		-1,661.70	0.00	-1,661.70		0.00
		-1,661.70	0.00	-1,661.70	-0.01	0.00



Asset and Accrual Detail - By Asset type

12/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR ACCOUNTING/AUDIT FEES		-18,054.09	0.00	-18,054.09		0.00
		-18,054.09	0.00	-18,054.09	-0.07	0.00
CASH		126.86	0.00	126.86		0.00
		126.86	0.00	126.86	0.00	0.00
REBATE RECEIVABLE		7,628.25	0.00	7,628.25		0.00
		7,628.25	0.00	7,628.25	0.03	0.00
MSC PAYABLE - CLASS C2		-9,530.27	0.00	-9,530.27		0.00
		-9,530.27	0.00	-9,530.27	-0.04	0.00
SUBTOTAL U.S. DOLLAR		-34,300.77	0.00	-34,300.77		0.00
		-34,300.77	0.00	-34,300.77	-0.14	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		-34,300.77	0.00	-34,300.77		0.00
		-34,300.77	0.00	-34,300.77	-0.14	0.00
TOTAL CASH & CASH EQUIVALENTS		-34,300.77	0.00	-34,300.77	-0.14	0.00
TOTAL ASSETS - BASE:		22,906,163.02	17.73	24,655,173.87	100.00	1,749,010.85
NET ASSETS - BASE:				24,655,191.60		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
393.05	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	393.05	393.05	0	0.00
		393.05	393.05	0	0.00
MUTUAL FUNDS - FIXED INCOME					
4,580	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	502,151.20	441,981.36	12	0.00
4,758	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	441,780.30	402,327.39	11	0.00
9,784	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	811,093.60	777,873.88	20	0.00
16,274	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	952,842.70	902,796.12	24	0.00
8,699	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	470,354.93	454,028.93	12	0.00
		3,178,222.73	2,979,007.68	78	0.00
MUTUAL FUNDS - EQUITY					
4,946	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	233,500.66	166,993.24	6	0.00
1,614	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	80,877.54	59,515.02	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
930	CUSIP # 922908736 VANGUARD GROWTH ETF	235,606.20	146,645.28	6	0.00
1,547	CUSIP # 922908744 VANGUARD VALUE ETF	184,031.12	141,601.32	5	0.00
312	CUSIP # 922908751 VANGUARD SMALL CAP ETF	60,740.16	37,364.73	1	0.00
		794,755.68	552,119.59	20	0.00
COMMON TRUST FUNDS - FIXED INCOME					
16.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	16.11	16.11	0	0.00
		16.11	16.11	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
393.05	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	393.05	393.05	0	0.00
		393.05	393.05	0	0.00
MUTUAL FUNDS - FIXED INCOME					
4,580	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	502,151.20	441,981.36	12	0.00
4,758	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	441,780.30	402,327.39	11	0.00
9,784	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	811,093.60	777,873.88	20	0.00
16,274	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	952,842.70	902,796.12	24	0.00
8,699	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	470,354.93	454,028.93	12	0.00
		3,178,222.73	2,979,007.68	78	0.00
MUTUAL FUNDS - EQUITY					
4,946	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	233,500.66	166,993.24	6	0.00
1,614	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	80,877.54	59,515.02	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
930	CUSIP # 922908736 VANGUARD GROWTH ETF	235,606.20	146,645.28	6	0.00
1,547	CUSIP # 922908744 VANGUARD VALUE ETF	184,031.12	141,601.32	5	0.00
312	CUSIP # 922908751 VANGUARD SMALL CAP ETF	60,740.16	37,364.73	1	0.00
		794,755.68	552,119.59	20	0.00
COMMON TRUST FUNDS - FIXED INCOME					
16.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	16.11	16.11	0	0.00
		16.11	16.11	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
437.75	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	437.75	437.75	0	0.00
		437.75	437.75	0	0.00
MUTUAL FUNDS - FIXED INCOME					
10,662	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,168,981.68	1,018,477.56	9	0.00
11,110	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,031,563.50	936,285.32	8	0.00
22,774	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,887,964.60	1,824,157.04	15	0.00
37,829	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,214,887.95	2,114,704.74	18	0.00
20,250	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,094,917.50	1,066,416.11	9	0.00
		7,398,315.23	6,960,040.77	59	0.00
MUTUAL FUNDS - EQUITY					
30,703	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,449,488.63	1,206,964.21	12	0.00
10,267	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	514,479.37	422,353.44	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,721	CUSIP # 922908736 VANGUARD GROWTH ETF	1,449,358.14	842,006.97	12	0.00
9,708	CUSIP # 922908744 VANGUARD VALUE ETF	1,154,863.68	973,605.70	9	0.00
1,873	CUSIP # 922908751 VANGUARD SMALL CAP ETF	364,635.64	242,057.70	3	0.00
		4,932,825.46	3,686,988.02	39	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
48.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	48.89	48.89	0	0.00
		48.89	48.89	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
437.75	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	437.75	437.75	0	0.00
		437.75	437.75	0	0.00
MUTUAL FUNDS - FIXED INCOME					
10,662	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,168,981.68	1,018,477.56	9	0.00
11,110	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,031,563.50	936,285.32	8	0.00
22,774	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,887,964.60	1,824,157.04	15	0.00
37,829	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,214,887.95	2,114,704.74	18	0.00
20,250	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,094,917.50	1,066,416.11	9	0.00
		7,398,315.23	6,960,040.77	59	0.00
MUTUAL FUNDS - EQUITY					
30,703	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,449,488.63	1,206,964.21	12	0.00
10,267	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	514,479.37	422,353.44	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,721	CUSIP # 922908736 VANGUARD GROWTH ETF	1,449,358.14	842,006.97	12	0.00
9,708	CUSIP # 922908744 VANGUARD VALUE ETF	1,154,863.68	973,605.70	9	0.00
1,873	CUSIP # 922908751 VANGUARD SMALL CAP ETF	364,635.64	242,057.70	3	0.00
		4,932,825.46	3,686,988.02	39	0.00
COMMON TRUST FUNDS - FIXED INCOME					
48.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	48.89	48.89	0	0.00
		48.89	48.89	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
490.59	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	490.59	490.59	0	0.00
		490.59	490.59	0	0.00
MUTUAL FUNDS - FIXED INCOME					
29,089	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	3,189,317.96	2,789,855.32	6	0.00
28,761	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,670,458.85	2,458,904.47	5	0.00
60,636	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	5,026,724.40	4,867,206.49	10	0.00
101,548	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,945,635.40	5,504,334.98	12	0.00
55,999	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	3,027,865.93	2,962,744.78	6	0.00
		19,860,002.54	18,583,046.04	39	0.00
MUTUAL FUNDS - EQUITY					
188,486	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,898,424.06	6,721,633.06	17	0.00
62,514	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,132,576.54	2,236,772.46	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
35,225	CUSIP # 922908736 VANGUARD GROWTH ETF	8,923,901.50	3,743,580.37	17	0.00
58,843	CUSIP # 922908744 VANGUARD VALUE ETF	6,999,963.28	5,277,963.06	14	0.00
12,896	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,510,593.28	1,495,612.10	5	0.00
		30,465,458.66	19,475,561.05	59	0.00
COMMON TRUST FUNDS - FIXED INCOME					
224,117.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	224,117.73	224,117.73	0	0.00
		224,117.73	224,117.73	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
490.59	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	490.59	490.59	0	0.00
		490.59	490.59	0	0.00
MUTUAL FUNDS - FIXED INCOME					
29,089	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	3,189,317.96	2,789,855.32	6	0.00
28,761	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,670,458.85	2,458,904.47	5	0.00
60,636	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	5,026,724.40	4,867,206.49	10	0.00
101,548	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,945,635.40	5,504,334.98	12	0.00
55,999	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	3,027,865.93	2,962,744.78	6	0.00
		19,860,002.54	18,583,046.04	39	0.00
MUTUAL FUNDS - EQUITY					
188,486	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,898,424.06	6,721,633.06	17	0.00
62,514	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,132,576.54	2,236,772.46	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
35,225	CUSIP # 922908736 VANGUARD GROWTH ETF	8,923,901.50	3,743,580.37	17	0.00
58,843	CUSIP # 922908744 VANGUARD VALUE ETF	6,999,963.28	5,277,963.06	14	0.00
12,896	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,510,593.28	1,495,612.10	5	0.00
		30,465,458.66	19,475,561.05	59	0.00
COMMON TRUST FUNDS - FIXED INCOME					
224,117.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	224,117.73	224,117.73	0	0.00
		224,117.73	224,117.73	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
791.9	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	791.90	791.90	0	0.00
		791.90	791.90	0	0.00
MUTUAL FUNDS - FIXED INCOME					
5,992	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	656,962.88	560,694.24	5	0.00
6,457	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	599,532.45	546,728.51	4	0.00
12,921	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,071,150.90	1,025,337.09	8	0.00
21,463	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,256,658.65	1,180,459.21	9	0.00
11,357	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	614,072.99	592,745.16	4	0.00
		4,198,377.87	3,905,964.21	29	0.00
MUTUAL FUNDS - EQUITY					
60,969	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,878,346.49	2,508,709.33	20	0.00
20,174	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,010,919.14	857,075.36	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,403	CUSIP # 922908736 VANGUARD GROWTH ETF	2,888,836.02	1,432,087.69	20	0.00
19,247	CUSIP # 922908744 VANGUARD VALUE ETF	2,289,623.12	1,893,692.85	16	0.00
3,737	CUSIP # 922908751 VANGUARD SMALL CAP ETF	727,519.16	506,305.43	5	0.00
		9,795,243.93	7,197,870.66	69	0.00
COMMON TRUST FUNDS - FIXED INCOME					
43.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	43.02	43.02	0	0.00
		43.02	43.02	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
791.9	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	791.90	791.90	0	0.00
		791.90	791.90	0	0.00
MUTUAL FUNDS - FIXED INCOME					
5,992	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	656,962.88	560,694.24	5	0.00
6,457	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	599,532.45	546,728.51	4	0.00
12,921	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,071,150.90	1,025,337.09	8	0.00
21,463	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,256,658.65	1,180,459.21	9	0.00
11,357	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	614,072.99	592,745.16	4	0.00
		4,198,377.87	3,905,964.21	29	0.00
MUTUAL FUNDS - EQUITY					
60,969	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,878,346.49	2,508,709.33	20	0.00
20,174	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,010,919.14	857,075.36	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,403	CUSIP # 922908736 VANGUARD GROWTH ETF	2,888,836.02	1,432,087.69	20	0.00
19,247	CUSIP # 922908744 VANGUARD VALUE ETF	2,289,623.12	1,893,692.85	16	0.00
3,737	CUSIP # 922908751 VANGUARD SMALL CAP ETF	727,519.16	506,305.43	5	0.00
		9,795,243.93	7,197,870.66	69	0.00
COMMON TRUST FUNDS - FIXED INCOME					
43.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	43.02	43.02	0	0.00
		43.02	43.02	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
188.89	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	188.89	188.89	0	0.00
		188.89	188.89	0	0.00
MUTUAL FUNDS - FIXED INCOME					
8,364	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	917,028.96	822,109.16	3	0.00
8,433	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	783,004.05	723,188.03	3	0.00
17,866	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,481,091.40	1,426,173.00	5	0.00
29,399	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,721,311.45	1,619,658.57	6	0.00
15,647	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	846,033.29	823,851.88	3	0.00
		5,748,469.15	5,414,980.64	19	0.00
MUTUAL FUNDS - EQUITY					
144,518	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	6,822,694.78	5,412,569.13	23	0.00
48,325	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,421,565.75	1,932,151.56	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26,930	CUSIP # 922908736 VANGUARD GROWTH ETF	6,822,446.20	2,988,169.22	23	0.00
45,442	CUSIP # 922908744 VANGUARD VALUE ETF	5,405,780.32	4,052,382.70	18	0.00
9,251	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,800,984.68	1,108,094.20	6	0.00
		23,273,471.73	15,493,366.81	79	0.00
COMMON TRUST FUNDS - FIXED INCOME					
148,559.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	148,559.63	148,559.63	1	0.00
		148,559.63	148,559.63	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
188.89	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	188.89	188.89	0	0.00
		188.89	188.89	0	0.00
MUTUAL FUNDS - FIXED INCOME					
8,364	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	917,028.96	822,109.16	3	0.00
8,433	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	783,004.05	723,188.03	3	0.00
17,866	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,481,091.40	1,426,173.00	5	0.00
29,399	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,721,311.45	1,619,658.57	6	0.00
15,647	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	846,033.29	823,851.88	3	0.00
		5,748,469.15	5,414,980.64	19	0.00
MUTUAL FUNDS - EQUITY					
144,518	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	6,822,694.78	5,412,569.13	23	0.00
48,325	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,421,565.75	1,932,151.56	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26,930	CUSIP # 922908736 VANGUARD GROWTH ETF	6,822,446.20	2,988,169.22	23	0.00
45,442	CUSIP # 922908744 VANGUARD VALUE ETF	5,405,780.32	4,052,382.70	18	0.00
9,251	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,800,984.68	1,108,094.20	6	0.00
		23,273,471.73	15,493,366.81	79	0.00
COMMON TRUST FUNDS - FIXED INCOME					
148,559.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	148,559.63	148,559.63	1	0.00
		148,559.63	148,559.63	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
296.05	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	296.05	296.05	0	0.00
		296.05	296.05	0	0.00
MUTUAL FUNDS - EQUITY					
66,452	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,137,198.92	2,544,100.16	29	0.00
21,974	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,101,117.14	845,904.59	10	0.00
12,480	CUSIP # 922908736 VANGUARD GROWTH ETF	3,161,683.20	1,497,565.95	29	0.00
20,750	CUSIP # 922908744 VANGUARD VALUE ETF	2,468,420.00	1,819,012.81	23	0.00
4,288	CUSIP # 922908751 VANGUARD SMALL CAP ETF	834,787.84	512,145.76	8	0.00
		10,703,207.10	7,218,729.27	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
191,676.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	191,676.68	191,676.68	2	0.00
		191,676.68	191,676.68	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
296.05	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	296.05	296.05	0	0.00
		296.05	296.05	0	0.00
MUTUAL FUNDS - EQUITY					
66,452	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,137,198.92	2,544,100.16	29	0.00
21,974	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,101,117.14	845,904.59	10	0.00
12,480	CUSIP # 922908736 VANGUARD GROWTH ETF	3,161,683.20	1,497,565.95	29	0.00
20,750	CUSIP # 922908744 VANGUARD VALUE ETF	2,468,420.00	1,819,012.81	23	0.00
4,288	CUSIP # 922908751 VANGUARD SMALL CAP ETF	834,787.84	512,145.76	8	0.00
		10,703,207.10	7,218,729.27	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
191,676.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	191,676.68	191,676.68	2	0.00
		191,676.68	191,676.68	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
436.07	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	436.07	436.07	0	0.00
		436.07	436.07	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,072	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	336,814.08	296,896.71	15	0.00
3,185	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	295,727.25	273,259.96	13	0.00
6,562	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	543,989.80	526,019.97	25	0.00
10,924	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	639,600.20	634,242.68	29	0.00
5,834	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	315,444.38	308,761.91	14	0.00
		2,131,575.71	2,039,181.23	96	0.00
COMMON TRUST FUNDS - FIXED INCOME					
19.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	19.84	19.84	0	0.00
		19.84	19.84	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2020 through 12/31/2020
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
436.07	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	436.07	436.07	0	0.00
		436.07	436.07	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,072	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	336,814.08	296,896.71	15	0.00
3,185	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	295,727.25	273,259.96	13	0.00
6,562	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	543,989.80	526,019.97	25	0.00
10,924	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	639,600.20	634,242.68	29	0.00
5,834	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	315,444.38	308,761.91	14	0.00
		2,131,575.71	2,039,181.23	96	0.00
COMMON TRUST FUNDS - FIXED INCOME					
19.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	19.84	19.84	0	0.00
		19.84	19.84	0	0.00

Holdings



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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		307,216.920	Local	1.000000	307,216.92	1.000000	307,216.92	0.08
			Base	1.000000	307,216.92	1.000000	307,216.92	0.08
US DOLLAR Total								
		307,216.920	Local		307,216.92		307,216.92	0.08
			Base		307,216.92		307,216.92	0.08
CASH Total								
		307,216.920	Base		307,216.92		307,216.92	0.08
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.030085	31 Dec 2030		
		5,129,445.070	Local	100.000000	5,129,445.07	100.000000	5,129,445.07	1.33
			Base	100.000000	5,129,445.07	100.000000	5,129,445.07	1.33
9127962F5	TREASURY BILL 03/21 0.00000				0.010000	25 Mar 2021		
		6,890,000.000	Local	99.975909	6,888,340.13	99.983333	6,888,851.64	1.79
			Base	99.975909	6,888,340.13	99.983333	6,888,851.64	1.79
9127964D8	TREASURY BILL 02/21 0.00000				0.010000	18 Feb 2021		
		3,330,000.000	Local	99.988000	3,329,600.40	99.991875	3,329,729.44	0.86
			Base	99.988000	3,329,600.40	99.991875	3,329,729.44	0.86
9127964N6	TREASURY BILL 03/21 0.00000				0.010000	18 Mar 2021		
		1,960,000.000	Local	99.979417	1,959,596.57	99.985806	1,959,721.80	0.51
			Base	99.979417	1,959,596.57	99.985806	1,959,721.80	0.51
9127964Z9	TREASURY BILL 04/21 0.00000				0.010000	29 Apr 2021		
		3,020,000.000	Local	99.963945	3,018,911.13	99.972847	3,019,179.98	0.78
			Base	99.963945	3,018,911.13	99.972847	3,019,179.98	0.78

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796A58	TREASURY BILL 01/21 0.00000				0.010000	05 Jan 2021		
		350,000.000	Local	99.998889	349,996.11	99.999986	349,999.95	3.84
			Base	99.998889	349,996.11	99.999986	349,999.95	3.84
912796D97	CASH MGMT BILL 04/21 0.00000				0.010000	20 Apr 2021		
		860,000.000	Local	99.973750	859,774.25	99.976444	859,797.42	23.17
			Base	99.973750	859,774.25	99.976444	859,797.42	23.17
US DOLLAR Total		21,539,445.070	Local		21,535,663.66		21,536,725.30	1,061.64
			Base		21,535,663.66		21,536,725.30	1,061.64
CASH EQUIVALENT Total		21,539,445.070	Base		21,535,663.66		21,536,725.30	1,061.64
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
		42,000.000	Local	87.139405	36,598.55	115.538073	48,525.99	11,927.44
			Base	87.139405	36,598.55	115.538073	48,525.99	11,927.44
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8				3.800000	15 Feb 2027		
		130,000.000	Local	104.109131	135,341.87	115.092806	149,620.65	14,278.78
			Base	104.109131	135,341.87	115.092806	149,620.65	14,278.78
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3				2.300000	01 Jun 2027		
		130,000.000	Local	100.131792	130,171.33	106.653796	138,649.93	8,478.60
			Base	100.131792	130,171.33	106.653796	138,649.93	8,478.60
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1				3.100000	01 Feb 2043		
		200,000.000	Local	99.226925	198,453.85	101.496822	202,993.64	4,539.79
			Base	99.226925	198,453.85	101.496822	202,993.64	4,539.79
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65				1.650000	01 Feb 2028		
		130,000.000	Local	99.880462	129,844.60	102.029363	132,638.17	2,793.57
			Base	99.880462	129,844.60	102.029363	132,638.17	2,793.57

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00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
	10,000.000	Local		102.562100	10,256.21	101.441859	10,144.19	-112.02	0.00
		Base		102.562100	10,256.21	101.441859	10,144.19	-112.02	0.00
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55					3.550000	15 Sep 2055		
	133,000.000	Local		88.538038	117,755.59	99.660526	132,548.50	14,792.91	0.03
		Base		88.538038	117,755.59	99.660526	132,548.50	14,792.91	0.03
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	106,000.000	Local		99.987509	105,986.76	117.144348	124,173.01	18,186.25	0.03
		Base		99.987509	105,986.76	117.144348	124,173.01	18,186.25	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	30,000.000	Local		106.770300	32,031.09	137.551906	41,265.57	9,234.48	0.01
		Base		106.770300	32,031.09	137.551906	41,265.57	9,234.48	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	50,000.000	Local		105.983160	52,991.58	148.250394	74,125.20	21,133.62	0.02
		Base		105.983160	52,991.58	148.250394	74,125.20	21,133.62	0.02
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
	110,000.000	Local		97.555845	107,311.43	111.408764	122,549.64	15,238.21	0.03
		Base		97.555845	107,311.43	111.408764	122,549.64	15,238.21	0.03
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
	20,000.000	Local		106.575050	21,315.01	109.039595	21,807.92	492.91	0.01
		Base		106.575050	21,315.01	109.039595	21,807.92	492.91	0.01
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000	21 Nov 2022		
	230,000.000	Local		99.937591	229,856.46	103.639983	238,371.96	8,515.50	0.06
		Base		99.937591	229,856.46	103.639983	238,371.96	8,515.50	0.06
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	50,000.000	Local		99.898340	49,949.17	110.584919	55,292.46	5,343.29	0.01
		Base		99.898340	49,949.17	110.584919	55,292.46	5,343.29	0.01
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	160,000.000	Local		99.999194	159,998.71	112.069561	179,311.30	19,312.59	0.05
		Base		99.999194	159,998.71	112.069561	179,311.30	19,312.59	0.05

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00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
	240,000.000	Local		99.991738	239,980.17	107.179578	257,230.99	17,250.82	0.07
		Base		99.991738	239,980.17	107.179578	257,230.99	17,250.82	0.07
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	100,000.000	Local		115.750150	115,750.15	125.382116	125,382.12	9,631.97	0.03
		Base		115.750150	115,750.15	125.382116	125,382.12	9,631.97	0.03
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
	110,000.000	Local		107.106273	117,816.90	111.517843	122,669.63	4,852.73	0.03
		Base		107.106273	117,816.90	111.517843	122,669.63	4,852.73	0.03
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	50,000.000	Local		97.603540	48,801.77	112.694258	56,347.13	7,545.36	0.01
		Base		97.603540	48,801.77	112.694258	56,347.13	7,545.36	0.01
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3					2.300000	01 Feb 2030		
	200,000.000	Local		99.723630	199,447.26	108.238101	216,476.20	17,028.94	0.06
		Base		99.723630	199,447.26	108.238101	216,476.20	17,028.94	0.06
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	10,000.000	Local		99.702300	9,970.23	119.267368	11,926.74	1,956.51	0.00
		Base		99.702300	9,970.23	119.267368	11,926.74	1,956.51	0.00
00833LAA4	AFFIRM ASSET SECURITIZATION TR AFFRM 2020 A A 144A					2.100000	18 Feb 2025		
	410,000.000	Local		100.532066	412,181.47	100.569990	412,336.96	155.49	0.11
Original Face:	410,000.000	Base		100.532066	412,181.47	100.569990	412,336.96	155.49	0.11
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
	50,000.000	Local		99.072760	49,536.38	107.539799	53,769.90	4,233.52	0.01
		Base		99.072760	49,536.38	107.539799	53,769.90	4,233.52	0.01
01F012411	FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE					1.500000	16 Jan 2036		
	1,700,000.000	Local		102.387868	1,740,593.75	102.890625	1,749,140.63	8,546.88	0.45
Original Face:	1,700,000.000	Base		102.387868	1,740,593.75	102.890625	1,749,140.63	8,546.88	0.45
01F020612	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	14 Jan 2051		
	3,100,000.000	Local		103.438092	3,206,580.85	103.878906	3,220,246.09	13,665.24	0.83
Original Face:	3,100,000.000	Base		103.438092	3,206,580.85	103.878906	3,220,246.09	13,665.24	0.83

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01F020620	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE				2.000000	12 Feb 2051		
		3,000,000.000	Local 103.326042	3,099,781.26	103.703560	3,111,106.80	11,325.54	0.81
Original Face:		3,000,000.000	Base 103.326042	3,099,781.26	103.703560	3,111,106.80	11,325.54	0.81
01F022618	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	14 Jan 2051		
		2,800,000.000	Local 104.890067	2,936,921.88	105.414062	2,951,593.74	14,671.86	0.77
Original Face:		2,800,000.000	Base 104.890067	2,936,921.88	105.414062	2,951,593.74	14,671.86	0.77
01F030611	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.000000	14 Jan 2051		
		200,000.000	Local 104.773435	209,546.87	104.773437	209,546.87	0.00	0.05
Original Face:		200,000.000	Base 104.773435	209,546.87	104.773437	209,546.87	0.00	0.05
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1				1.100000	15 Aug 2030		
		40,000.000	Local 99.736475	39,894.59	98.632808	39,453.12	-441.47	0.01
			Base 99.736475	39,894.59	98.632808	39,453.12	-441.47	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05				2.050000	15 Aug 2050		
		60,000.000	Local 99.163267	59,497.96	95.443012	57,265.81	-2,232.15	0.01
			Base 99.163267	59,497.96	95.443012	57,265.81	-2,232.15	0.01
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
		20,000.000	Local 99.908900	19,981.78	100.224914	20,044.98	63.20	0.01
			Base 99.908900	19,981.78	100.224914	20,044.98	63.20	0.01
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
		30,000.000	Local 99.679067	29,903.72	99.942834	29,982.85	79.13	0.01
			Base 99.679067	29,903.72	99.942834	29,982.85	79.13	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75				4.750000	05 May 2021		
		80,000.000	Local 100.451925	80,361.54	101.441081	81,152.86	791.32	0.02
			Base 100.451925	80,361.54	101.441081	81,152.86	791.32	0.02
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85				2.850000	09 Aug 2022		
		10,000.000	Local 100.889700	10,088.97	103.848144	10,384.81	295.84	0.00
			Base 100.889700	10,088.97	103.848144	10,384.81	295.84	0.00
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49				3.490000	14 Feb 2022		
		60,000.000	Local 99.997717	59,998.63	103.435796	62,061.48	2,062.85	0.02
			Base 99.997717	59,998.63	103.435796	62,061.48	2,062.85	0.02

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02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
	40,000.000	Local		99.931825	39,972.73	109.198648	43,679.46	3,706.73	0.01
		Base		99.931825	39,972.73	109.198648	43,679.46	3,706.73	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	260,000.000	Local		100.447265	261,162.89	116.107038	301,878.30	40,715.41	0.08
		Base		100.447265	261,162.89	116.107038	301,878.30	40,715.41	0.08
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	160,000.000	Local		106.440156	170,304.25	119.809674	191,695.48	21,391.23	0.05
		Base		106.440156	170,304.25	119.809674	191,695.48	21,391.23	0.05
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	230,000.000	Local		134.689296	309,785.38	140.095891	322,220.55	12,435.17	0.08
		Base		134.689296	309,785.38	140.095891	322,220.55	12,435.17	0.08
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	50,000.000	Local		101.269660	50,634.83	140.398970	70,199.49	19,564.66	0.02
		Base		101.269660	50,634.83	140.398970	70,199.49	19,564.66	0.02
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
	20,000.000	Local		99.963200	19,992.64	106.248502	21,249.70	1,257.06	0.01
		Base		99.963200	19,992.64	106.248502	21,249.70	1,257.06	0.01
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
	10,000.000	Local		116.314200	11,631.42	146.700507	14,670.05	3,038.63	0.00
		Base		116.314200	11,631.42	146.700507	14,670.05	3,038.63	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	110,000.000	Local		96.638091	106,301.90	113.856390	125,242.03	18,940.13	0.03
		Base		96.638091	106,301.90	113.856390	125,242.03	18,940.13	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	100,000.000	Local		96.797690	96,797.69	124.746926	124,746.93	27,949.24	0.03
		Base		96.797690	96,797.69	124.746926	124,746.93	27,949.24	0.03
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	20,000.000	Local		140.332000	28,066.40	142.493354	28,498.67	432.27	0.01
		Base		140.332000	28,066.40	142.493354	28,498.67	432.27	0.01

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023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
	80,000.000	Local	99.965438	79,972.35	101.466814	81,173.45	1,201.10	0.02	
		Base	99.965438	79,972.35	101.466814	81,173.45	1,201.10	0.02	
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	100,000.000	Local	99.992390	99,992.39	102.014077	102,014.08	2,021.69	0.03	
		Base	99.992390	99,992.39	102.014077	102,014.08	2,021.69	0.03	
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	90,000.000	Local	99.895000	89,905.50	101.700878	91,530.79	1,625.29	0.02	
		Base	99.895000	89,905.50	101.700878	91,530.79	1,625.29	0.02	
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	420,000.000	Local	101.701112	427,144.67	103.757071	435,779.70	8,635.03	0.11	
		Base	101.701112	427,144.67	103.757071	435,779.70	8,635.03	0.11	
02364WBD6	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125					3.125000	16 Jul 2022		
	210,000.000	Local	99.121729	208,155.63	103.726000	217,824.60	9,668.97	0.06	
		Base	99.121729	208,155.63	103.726000	217,824.60	9,668.97	0.06	
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
	40,000.000	Local	98.068075	39,227.23	104.383990	41,753.60	2,526.37	0.01	
		Base	98.068075	39,227.23	104.383990	41,753.60	2,526.37	0.01	
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	30,000.000	Local	100.547767	30,164.33	110.963774	33,289.13	3,124.80	0.01	
		Base	100.547767	30,164.33	110.963774	33,289.13	3,124.80	0.01	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	250,000.000	Local	99.765408	249,413.52	106.680472	266,701.18	17,287.66	0.07	
		Base	99.765408	249,413.52	106.680472	266,701.18	17,287.66	0.07	
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
	40,000.000	Local	100.431250	40,172.50	107.499658	42,999.86	2,827.36	0.01	
		Base	100.431250	40,172.50	107.499658	42,999.86	2,827.36	0.01	
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.000000	14 Dec 2050		
	0.000	Local	0.000000	-105.50	0.000000	0.00	105.50	0.00	
		Base	0.000000	-105.50	0.000000	0.00	105.50	0.00	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	250,000.000	Local		99.854960	249,637.40	117.964559	294,911.40	45,274.00	0.08
		Base		99.854960	249,637.40	117.964559	294,911.40	45,274.00	0.08
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	70,000.000	Local		95.875086	67,112.56	113.036971	79,125.88	12,013.32	0.02
		Base		95.875086	67,112.56	113.036971	79,125.88	12,013.32	0.02
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	20,000.000	Local		95.720000	19,144.00	130.023060	26,004.61	6,860.61	0.01
		Base		95.720000	19,144.00	130.023060	26,004.61	6,860.61	0.01
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	120,000.000	Local		100.627892	120,753.47	142.187311	170,624.77	49,871.30	0.04
		Base		100.627892	120,753.47	142.187311	170,624.77	49,871.30	0.04
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
	40,000.000	Local		99.929675	39,971.87	113.868997	45,547.60	5,575.73	0.01
		Base		99.929675	39,971.87	113.868997	45,547.60	5,575.73	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	250,000.000	Local		98.222180	245,555.45	117.895954	294,739.89	49,184.44	0.08
		Base		98.222180	245,555.45	117.895954	294,739.89	49,184.44	0.08
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	30,000.000	Local		100.332300	30,099.69	123.489559	37,046.87	6,947.18	0.01
		Base		100.332300	30,099.69	123.489559	37,046.87	6,947.18	0.01
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
	100,000.000	Local		99.938490	99,938.49	122.695313	122,695.31	22,756.82	0.03
		Base		99.938490	99,938.49	122.695313	122,695.31	22,756.82	0.03
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
	260,000.000	Local		106.157000	276,008.20	126.225983	328,187.56	52,179.36	0.09
		Base		106.157000	276,008.20	126.225983	328,187.56	52,179.36	0.09
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	30,000.000	Local		99.803000	29,940.90	115.836317	34,750.90	4,810.00	0.01
		Base		99.803000	29,940.90	115.836317	34,750.90	4,810.00	0.01

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036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65				3.650000	01 Dec 2027			
		100,000.000	Local	96.006950	96,006.95	115.317099	115,317.10	19,310.15	0.03
			Base	96.006950	96,006.95	115.317099	115,317.10	19,310.15	0.03
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35				3.350000	01 Dec 2024			
		20,000.000	Local	99.980750	19,996.15	110.182748	22,036.55	2,040.40	0.01
			Base	99.980750	19,996.15	110.182748	22,036.55	2,040.40	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95				2.950000	01 Dec 2022			
		40,000.000	Local	98.765950	39,506.38	104.761225	41,904.49	2,398.11	0.01
			Base	98.765950	39,506.38	104.761225	41,904.49	2,398.11	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25				5.250000	01 Feb 2042			
		110,000.000	Local	102.862791	113,149.07	107.784000	118,562.40	5,413.33	0.03
			Base	102.862791	113,149.07	107.784000	118,562.40	5,413.33	0.03
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25				3.250000	15 Apr 2022			
		18,000.000	Local	99.788500	17,961.93	100.750000	18,135.00	173.07	0.00
			Base	99.788500	17,961.93	100.750000	18,135.00	173.07	0.00
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75				4.750000	15 Apr 2043			
		440,000.000	Local	94.308614	414,957.90	103.686500	456,220.60	41,262.70	0.12
			Base	94.308614	414,957.90	103.686500	456,220.60	41,262.70	0.12
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.250000	15 Jan 2044			
		170,000.000	Local	88.370394	150,229.67	98.663000	167,727.10	17,497.43	0.04
			Base	88.370394	150,229.67	98.663000	167,727.10	17,497.43	0.04
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45				2.450000	04 Aug 2026			
		290,000.000	Local	94.328717	273,553.28	109.151301	316,538.77	42,985.49	0.08
			Base	94.328717	273,553.28	109.151301	316,538.77	42,985.49	0.08
037833CD0	APPLE INC SR UNSECURED 08/46 3.85				3.850000	04 Aug 2046			
		70,000.000	Local	94.783614	66,348.53	128.596476	90,017.53	23,669.00	0.02
			Base	94.783614	66,348.53	128.596476	90,017.53	23,669.00	0.02
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025			
		170,000.000	Local	100.334618	170,568.85	102.836487	174,822.03	4,253.18	0.05
			Base	100.334618	170,568.85	102.836487	174,822.03	4,253.18	0.05

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03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A				4.194000	07 Jun 2049			
		488,775.000	Local	100.000000	488,775.00	98.632000	482,088.56	-6,686.44	0.12
Original Face:		490,000.000	Base	100.000000	488,775.00	98.632000	482,088.56	-6,686.44	0.12
038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75				1.750000	01 Jun 2030			
		190,000.000	Local	99.637863	189,311.94	103.775798	197,174.02	7,862.08	0.05
			Base	99.637863	189,311.94	103.775798	197,174.02	7,862.08	0.05
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25				7.250000	15 Oct 2039			
		50,000.000	Local	116.216840	58,108.42	140.312000	70,156.00	12,047.58	0.02
			Base	116.216840	58,108.42	140.312000	70,156.00	12,047.58	0.02
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6				3.600000	16 Jul 2024			
		210,000.000	Local	101.448376	213,041.59	107.914812	226,621.11	13,579.52	0.06
			Base	101.448376	213,041.59	107.914812	226,621.11	13,579.52	0.06
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A				3.350000	22 Sep 2025			
		519,000.000	Local	100.596940	522,098.12	106.771600	554,144.60	32,046.48	0.14
Original Face:		519,000.000	Base	100.596940	522,098.12	106.771600	554,144.60	32,046.48	0.14
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027			
		150,000.000	Local	108.967780	163,451.67	111.347889	167,021.83	3,570.16	0.04
			Base	108.967780	163,451.67	111.347889	167,021.83	3,570.16	0.04
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043			
		130,000.000	Local	110.505262	143,656.84	147.092737	191,220.56	47,563.72	0.05
			Base	110.505262	143,656.84	147.092737	191,220.56	47,563.72	0.05
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A				1.408630	15 Jul 2035			
		260,000.000	Local	99.889062	259,711.56	97.242340	252,830.08	-6,881.48	0.07
Original Face:		260,000.000	Base	99.889062	259,711.56	97.242340	252,830.08	-6,881.48	0.07
056059AA6	BX TRUST BX 2018 IND A 144A				0.909000	15 Nov 2035			
		583,780.540	Local	100.000000	583,780.54	99.968710	583,597.88	-182.66	0.15
Original Face:		1,480,000.000	Base	100.000000	583,780.54	99.968710	583,597.88	-182.66	0.15
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746				2.746000	28 May 2025			
		400,000.000	Local	101.219610	404,878.44	106.752471	427,009.88	22,131.44	0.11
			Base	101.219610	404,878.44	106.752471	427,009.88	22,131.44	0.11

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06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	90,000.000	Local		100.856267	90,770.64	106.021000	95,418.90	4,648.26	0.02
		Base		100.856267	90,770.64	106.021000	95,418.90	4,648.26	0.02
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	200,000.000	Local		104.869825	209,739.65	140.369718	280,739.44	70,999.79	0.07
		Base		104.869825	209,739.65	140.369718	280,739.44	70,999.79	0.07
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	710,000.000	Local		99.769897	708,366.27	117.296746	832,806.90	124,440.63	0.22
		Base		99.769897	708,366.27	117.296746	832,806.90	124,440.63	0.22
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	10,000.000	Local		101.719300	10,171.93	116.554953	11,655.50	1,483.57	0.00
		Base		101.719300	10,171.93	116.554953	11,655.50	1,483.57	0.00
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	110,000.000	Local		100.046209	110,050.83	113.602018	124,962.22	14,911.39	0.03
		Base		100.046209	110,050.83	113.602018	124,962.22	14,911.39	0.03
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	60,000.000	Local		98.066783	58,840.07	105.251000	63,150.60	4,310.53	0.02
		Base		98.066783	58,840.07	105.251000	63,150.60	4,310.53	0.02
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	150,000.000	Local		93.913807	140,870.71	112.954409	169,431.61	28,560.90	0.04
		Base		93.913807	140,870.71	112.954409	169,431.61	28,560.90	0.04
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	30,000.000	Local		100.000000	30,000.00	106.828965	32,048.69	2,048.69	0.01
		Base		100.000000	30,000.00	106.828965	32,048.69	2,048.69	0.01
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	150,000.000	Local		100.970200	151,455.30	119.074577	178,611.87	27,156.57	0.05
		Base		100.970200	151,455.30	119.074577	178,611.87	27,156.57	0.05
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	70,000.000	Local		100.000000	70,000.00	117.783227	82,448.26	12,448.26	0.02
		Base		100.000000	70,000.00	117.783227	82,448.26	12,448.26	0.02

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06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	340,000.000	Local		107.799132	366,517.05	126.286850	429,375.29	62,858.24	0.11
		Base		107.799132	366,517.05	126.286850	429,375.29	62,858.24	0.11
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	580,000.000	Local		104.911712	608,487.93	107.175839	621,619.87	13,131.94	0.16
		Base		104.911712	608,487.93	107.175839	621,619.87	13,131.94	0.16
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	160,000.000	Local		100.000000	160,000.00	102.133097	163,412.96	3,412.96	0.04
		Base		100.000000	160,000.00	102.133097	163,412.96	3,412.96	0.04
06054AAx7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	30,000.000	Local		100.501633	30,150.49	110.886680	33,266.00	3,115.51	0.01
	Original Face:	30,000.000	Base	100.501633	30,150.49	110.886680	33,266.00	3,115.51	0.01
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	130,000.000	Local		99.933900	129,914.07	104.982638	136,477.43	6,563.36	0.04
		Base		99.933900	129,914.07	104.982638	136,477.43	6,563.36	0.04
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
	40,000.000	Local		99.967050	39,986.82	104.547476	41,818.99	1,832.17	0.01
		Base		99.967050	39,986.82	104.547476	41,818.99	1,832.17	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	70,000.000	Local		99.802029	69,861.42	102.605259	71,823.68	1,962.26	0.02
		Base		99.802029	69,861.42	102.605259	71,823.68	1,962.26	0.02
06540WBG7	BANK BANK 2019 BN19 C					4.033562	15 Aug 2061		
	210,000.000	Local		104.366171	219,168.96	106.027560	222,657.88	3,488.92	0.06
	Original Face:	210,000.000	Base	104.366171	219,168.96	106.027560	222,657.88	3,488.92	0.06
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	200,000.000	Local		113.822870	227,645.74	119.958395	239,916.79	12,271.05	0.06
		Base		113.822870	227,645.74	119.958395	239,916.79	12,271.05	0.06
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7					1.700000	12 May 2022		
	200,000.000	Local		99.943880	199,887.76	101.768515	203,537.03	3,649.27	0.05
		Base		99.943880	199,887.76	101.768515	203,537.03	3,649.27	0.05

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067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	20,000.000	Local		107.522450	21,504.49	137.932277	27,586.46	6,081.97	0.01
		Base		107.522450	21,504.49	137.932277	27,586.46	6,081.97	0.01
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	140,000.000	Local		109.900571	153,860.80	143.973342	201,562.68	47,701.88	0.05
		Base		109.900571	153,860.80	143.973342	201,562.68	47,701.88	0.05
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	5,000.000	Local		103.366000	5,168.30	110.868599	5,543.43	375.13	0.00
		Base		103.366000	5,168.30	110.868599	5,543.43	375.13	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	8,000.000	Local		108.804875	8,704.39	129.081304	10,326.50	1,622.11	0.00
		Base		108.804875	8,704.39	129.081304	10,326.50	1,622.11	0.00
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	220,000.000	Local		97.802627	215,165.78	108.707466	239,156.43	23,990.65	0.06
		Base		97.802627	215,165.78	108.707466	239,156.43	23,990.65	0.06
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	120,000.000	Local		99.012542	118,815.05	132.839948	159,407.94	40,592.89	0.04
		Base		99.012542	118,815.05	132.839948	159,407.94	40,592.89	0.04
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	230,000.000	Local		100.000000	230,000.00	111.142959	255,628.81	25,628.81	0.07
		Base		100.000000	230,000.00	111.142959	255,628.81	25,628.81	0.07
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	200,000.000	Local		100.325985	200,651.97	124.019293	248,038.59	47,386.62	0.06
		Base		100.325985	200,651.97	124.019293	248,038.59	47,386.62	0.06
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
	400,000.000	Local		101.787730	407,150.92	104.663170	418,652.68	11,501.76	0.11
		Base		101.787730	407,150.92	104.663170	418,652.68	11,501.76	0.11
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	50,000.000	Local		97.313060	48,656.53	103.926888	51,963.44	3,306.91	0.01
		Base		97.313060	48,656.53	103.926888	51,963.44	3,306.91	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	
097023CD5	BOEING CO SR UNSECURED 03/29 3.2				3.200000	01 Mar 2029			
		50,000.000	Local	98.962620	49,481.31	105.563428	52,781.71	3,300.40	0.01
			Base	98.962620	49,481.31	105.563428	52,781.71	3,300.40	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1				3.100000	01 May 2026			
		40,000.000	Local	99.963250	39,985.30	107.079566	42,831.83	2,846.53	0.01
			Base	99.963250	39,985.30	107.079566	42,831.83	2,846.53	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7				2.700000	01 Feb 2027			
		20,000.000	Local	99.776950	19,955.39	104.014706	20,802.94	847.55	0.01
			Base	99.776950	19,955.39	104.014706	20,802.94	847.55	0.01
097023CP8	BOEING CO SR UNSECURED 02/35 3.25				3.250000	01 Feb 2035			
		130,000.000	Local	100.395731	130,514.45	102.550471	133,315.61	2,801.16	0.03
			Base	100.395731	130,514.45	102.550471	133,315.61	2,801.16	0.03
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75				3.750000	01 Feb 2050			
		40,000.000	Local	99.176550	39,670.62	105.158985	42,063.59	2,392.97	0.01
			Base	99.176550	39,670.62	105.158985	42,063.59	2,392.97	0.01
097023CT0	BOEING CO SR UNSECURED 05/25 4.875				4.875000	01 May 2025			
		220,000.000	Local	100.000000	220,000.00	113.990765	250,779.68	30,779.68	0.07
			Base	100.000000	220,000.00	113.990765	250,779.68	30,779.68	0.07
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040			
		90,000.000	Local	100.000000	90,000.00	129.772068	116,794.86	26,794.86	0.03
			Base	100.000000	90,000.00	129.772068	116,794.86	26,794.86	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050			
		300,000.000	Local	105.896337	317,689.01	137.814505	413,443.52	95,754.51	0.11
			Base	105.896337	317,689.01	137.814505	413,443.52	95,754.51	0.11
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060			
		40,000.000	Local	100.000000	40,000.00	141.859391	56,743.76	16,743.76	0.01
			Base	100.000000	40,000.00	141.859391	56,743.76	16,743.76	0.01
097023CY9	BOEING CO SR UNSECURED 05/30 5.15				5.150000	01 May 2030			
		210,000.000	Local	105.628362	221,819.56	121.025146	254,152.81	32,333.25	0.07
			Base	105.628362	221,819.56	121.025146	254,152.81	32,333.25	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79					3.790000	06 Feb 2024		
	10,000.000	Local		102.732000	10,273.20	109.283845	10,928.38	655.18	0.00
		Base		102.732000	10,273.20	109.283845	10,928.38	655.18	0.00
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	220,000.000	Local		96.274523	211,803.95	110.715855	243,574.88	31,770.93	0.06
		Base		96.274523	211,803.95	110.715855	243,574.88	31,770.93	0.06
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
	50,000.000	Local		99.089560	49,544.78	107.244518	53,622.26	4,077.48	0.01
		Base		99.089560	49,544.78	107.244518	53,622.26	4,077.48	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	60,000.000	Local		100.008817	60,005.29	112.116010	67,269.61	7,264.32	0.02
		Base		100.008817	60,005.29	112.116010	67,269.61	7,264.32	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	180,000.000	Local		98.725200	177,705.36	102.673102	184,811.58	7,106.22	0.05
		Base		98.725200	177,705.36	102.673102	184,811.58	7,106.22	0.05
10373QBH2	BP CAP MARKETS AMERICA COMPANY GUAR 04/23 2.937					2.937000	06 Apr 2023		
	10,000.000	Local		100.626100	10,062.61	105.533201	10,553.32	490.71	0.00
		Base		100.626100	10,062.61	105.533201	10,553.32	490.71	0.00
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
	140,000.000	Local		108.769721	152,277.61	116.496165	163,094.63	10,817.02	0.04
		Base		108.769721	152,277.61	116.496165	163,094.63	10,817.02	0.04
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
	70,000.000	Local		99.874343	69,912.04	103.183191	72,228.23	2,316.19	0.02
		Base		99.874343	69,912.04	103.183191	72,228.23	2,316.19	0.02
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	160,000.000	Local		100.483044	160,772.87	108.525528	173,640.84	12,867.97	0.05
		Base		100.483044	160,772.87	108.525528	173,640.84	12,867.97	0.05
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2					3.200000	15 Jun 2026		
	60,000.000	Local		99.785267	59,871.16	112.513272	67,507.96	7,636.80	0.02
		Base		99.785267	59,871.16	112.513272	67,507.96	7,636.80	0.02

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110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
	200,000.000	Local		106.497355	212,994.71	116.416089	232,832.18	19,837.47	0.06
		Base		106.497355	212,994.71	116.416089	232,832.18	19,837.47	0.06
110122CV8	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/21 2.25					2.250000	15 Aug 2021		
	10,000.000	Local		100.150600	10,015.06	101.088154	10,108.82	93.76	0.00
		Base		100.150600	10,015.06	101.088154	10,108.82	93.76	0.00
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875					3.875000	15 Aug 2025		
	420,000.000	Local		105.980552	445,118.32	114.079096	479,132.20	34,013.88	0.12
		Base		105.980552	445,118.32	114.079096	479,132.20	34,013.88	0.12
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	100,000.000	Local		126.780250	126,780.25	144.638264	144,638.26	17,858.01	0.04
		Base		126.780250	126,780.25	144.638264	144,638.26	17,858.01	0.04
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
	70,000.000	Local		113.895514	79,726.86	115.776221	81,043.35	1,316.49	0.02
		Base		113.895514	79,726.86	115.776221	81,043.35	1,316.49	0.02
11135FAV3	BROADCOM INC COMPANY GUAR 11/23 2.25					2.250000	15 Nov 2023		
	100,000.000	Local		99.991790	99,991.79	104.438439	104,438.44	4,446.65	0.03
		Base		99.991790	99,991.79	104.438439	104,438.44	4,446.65	0.03
11135FBB6	BROADCOM INC COMPANY GUAR 11/25 3.15					3.150000	15 Nov 2025		
	220,000.000	Local		102.826845	226,219.06	109.195169	240,229.37	14,010.31	0.06
		Base		102.826845	226,219.06	109.195169	240,229.37	14,010.31	0.06
11135FBC4	BROADCOM INC COMPANY GUAR 04/25 4.7					4.700000	15 Apr 2025		
	180,000.000	Local		103.956900	187,122.42	114.596773	206,274.19	19,151.77	0.05
		Base		103.956900	187,122.42	114.596773	206,274.19	19,151.77	0.05
12433AAA7	BX TRUST BX 2020 FOX A 144A					1.141000	15 Nov 2032		
	730,000.000	Local		100.000000	730,000.00	100.160340	731,170.48	1,170.48	0.19
	Original Face:		730,000.000	Base	100.000000	730,000.00	100.160340	731,170.48	1,170.48
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA					0.921274	13 Nov 2050		
	1,011,760.510	Local		4.231000	42,807.59	4.129820	41,783.89	-1,023.70	0.01
	Original Face:		1,070,000.000	Base	4.231000	42,807.59	4.129820	41,783.89	-1,023.70

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12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C				4.349000	10 May 2050		
		24,000.000	Local 102.669625	24,640.71	107.749830	25,859.96	1,219.25	0.01
Original Face:		24,000.000	Base 102.669625	24,640.71	107.749830	25,859.96	1,219.25	0.01
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75				3.750000	15 Jul 2023		
		20,000.000	Local 105.210600	21,042.12	108.107021	21,621.40	579.28	0.01
			Base 105.210600	21,042.12	108.107021	21,621.40	579.28	0.01
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375				4.375000	15 Oct 2028		
		200,000.000	Local 118.868355	237,736.71	120.868692	241,737.38	4,000.67	0.06
			Base 118.868355	237,736.71	120.868692	241,737.38	4,000.67	0.06
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048		
		150,000.000	Local 132.191993	198,287.99	137.513635	206,270.45	7,982.46	0.05
			Base 132.191993	198,287.99	137.513635	206,270.45	7,982.46	0.05
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4				4.421600	15 Nov 2051		
		1,170,000.000	Local 102.809526	1,202,871.45	119.658530	1,400,004.80	197,133.35	0.36
Original Face:		1,170,000.000	Base 102.809526	1,202,871.45	119.658530	1,400,004.80	197,133.35	0.36
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A				3.023000	25 Aug 2060		
		245,058.330	Local 99.998470	245,054.58	100.284780	245,756.21	701.63	0.06
Original Face:		250,000.000	Base 99.998470	245,054.58	100.284780	245,756.21	701.63	0.06
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.500000	05 May 2025		
		390,000.000	Local 96.854267	377,731.64	107.657675	419,864.93	42,133.29	0.11
			Base 96.854267	377,731.64	107.657675	419,864.93	42,133.29	0.11
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C				4.616710	10 Oct 2048		
		57,000.000	Local 102.884842	58,644.36	102.371560	58,351.79	-292.57	0.02
Original Face:		57,000.000	Base 102.884842	58,644.36	102.371560	58,351.79	-292.57	0.02
126405AA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL4 A1 144A				2.000000	25 Jan 2060		
		234,136.440	Local 103.187701	241,600.01	102.859800	240,832.27	-767.74	0.06
Original Face:		250,000.000	Base 103.187701	241,600.01	102.859800	240,832.27	-767.74	0.06
12655GAA5	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ A 144A				1.391000	15 Jan 2034		
		850,000.000	Local 100.000000	850,000.00	99.041900	841,856.15	-8,143.85	0.22
Original Face:		850,000.000	Base 100.000000	850,000.00	99.041900	841,856.15	-8,143.85	0.22

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12656KAA5	COMM MORTGAGE TRUST COMM 2020 CX A 144A					2.173000	10 Nov 2046		
	210,000.000	Local		102.973081	216,243.47	104.293130	219,015.57	2,772.10	0.06
	Original Face:		210,000.000	Base	102.973081	216,243.47	104.293130	219,015.57	2,772.10
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
	50,000.000	Local		103.291620	51,645.81	113.250965	56,625.48	4,979.67	0.01
		Base		103.291620	51,645.81	113.250965	56,625.48	4,979.67	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	10,000.000	Local		115.089700	11,508.97	134.636137	13,463.61	1,954.64	0.00
		Base		115.089700	11,508.97	134.636137	13,463.61	1,954.64	0.00
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
	60,000.000	Local		99.523150	59,713.89	106.981792	64,189.08	4,475.19	0.02
		Base		99.523150	59,713.89	106.981792	64,189.08	4,475.19	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	311,000.000	Local		98.947621	307,727.10	118.996077	370,077.80	62,350.70	0.10
		Base		98.947621	307,727.10	118.996077	370,077.80	62,350.70	0.10
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	100,000.000	Local		121.704100	121,704.10	126.698065	126,698.07	4,993.97	0.03
		Base		121.704100	121,704.10	126.698065	126,698.07	4,993.97	0.03
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	140,000.000	Local		106.866957	149,613.74	135.527846	189,738.98	40,125.24	0.05
		Base		106.866957	149,613.74	135.527846	189,738.98	40,125.24	0.05
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
	20,000.000	Local		99.839150	19,967.83	113.797533	22,759.51	2,791.68	0.01
		Base		99.839150	19,967.83	113.797533	22,759.51	2,791.68	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
	40,000.000	Local		99.791100	39,916.44	116.377257	46,550.90	6,634.46	0.01
		Base		99.791100	39,916.44	116.377257	46,550.90	6,634.46	0.01
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
	20,000.000	Local		98.355300	19,671.06	119.963480	23,992.70	4,321.64	0.01
		Base		98.355300	19,671.06	119.963480	23,992.70	4,321.64	0.01

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126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25					4.250000	01 Apr 2050		
	140,000.000	Local	113.131829	158,384.56	125.088771	175,124.28	16,739.72	0.05	
		Base	113.131829	158,384.56	125.088771	175,124.28	16,739.72	0.05	
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7					2.700000	21 Aug 2040		
	150,000.000	Local	97.563160	146,344.74	101.165393	151,748.09	5,403.35	0.04	
		Base	97.563160	146,344.74	101.165393	151,748.09	5,403.35	0.04	
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					0.338630	15 Jul 2035		
	32,363.220	Local	95.781755	30,998.06	96.873650	31,351.43	353.37	0.01	
	Original Face: 2,010,000.000	Base	95.781755	30,998.06	96.873650	31,351.43	353.37	0.01	
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	180,000.000	Local	102.608400	184,695.12	109.513554	197,124.40	12,429.28	0.05	
		Base	102.608400	184,695.12	109.513554	197,124.40	12,429.28	0.05	
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	150,000.000	Local	107.337380	161,006.07	112.845765	169,268.65	8,262.58	0.04	
		Base	107.337380	161,006.07	112.845765	169,268.65	8,262.58	0.04	
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
	70,000.000	Local	99.953671	69,967.57	101.322242	70,925.57	958.00	0.02	
		Base	99.953671	69,967.57	101.322242	70,925.57	958.00	0.02	
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
	70,000.000	Local	100.096400	70,067.48	102.496558	71,747.59	1,680.11	0.02	
		Base	100.096400	70,067.48	102.496558	71,747.59	1,680.11	0.02	
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	10,000.000	Local	99.870700	9,987.07	107.442184	10,744.22	757.15	0.00	
		Base	99.870700	9,987.07	107.442184	10,744.22	757.15	0.00	
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	20,000.000	Local	100.179550	20,035.91	106.941318	21,388.26	1,352.35	0.01	
		Base	100.179550	20,035.91	106.941318	21,388.26	1,352.35	0.01	
14448CAR5	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377					3.377000	05 Apr 2040		
	20,000.000	Local	101.614750	20,322.95	109.702794	21,940.56	1,617.61	0.01	
		Base	101.614750	20,322.95	109.702794	21,940.56	1,617.61	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
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
	10,000.000	Local		101.731600	10,173.16	111.902142	11,190.21	1,017.05	0.00
		Base		101.731600	10,173.16	111.902142	11,190.21	1,017.05	0.00
152314LE8	CENTEX HOME EQUITY CXHE 2004 D AF5					5.205465	25 Sep 2034		
	568,695.550	Local		100.863168	573,604.35	101.582530	577,695.33	4,090.98	0.15
	Original Face: 2,960,000.000	Base		100.863168	573,604.35	101.582530	577,695.33	4,090.98	0.15
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	100,000.000	Local		111.145250	111,145.25	116.144796	116,144.80	4,999.55	0.03
		Base		111.145250	111,145.25	116.144796	116,144.80	4,999.55	0.03
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	50,000.000	Local		95.847960	47,923.98	115.372734	57,686.37	9,762.39	0.01
		Base		95.847960	47,923.98	115.372734	57,686.37	9,762.39	0.01
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	170,000.000	Local		95.683865	162,662.57	124.894231	212,320.19	49,657.62	0.06
		Base		95.683865	162,662.57	124.894231	212,320.19	49,657.62	0.06
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	700,000.000	Local		106.843170	747,902.19	121.586358	851,104.51	103,202.32	0.22
		Base		106.843170	747,902.19	121.586358	851,104.51	103,202.32	0.22
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
	30,000.000	Local		101.109900	30,332.97	119.440008	35,832.00	5,499.03	0.01
		Base		101.109900	30,332.97	119.440008	35,832.00	5,499.03	0.01
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
	20,000.000	Local		99.832300	19,966.46	110.947196	22,189.44	2,222.98	0.01
		Base		99.832300	19,966.46	110.947196	22,189.44	2,222.98	0.01
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
	80,000.000	Local		100.015500	80,012.40	103.997966	83,198.37	3,185.97	0.02
		Base		100.015500	80,012.40	103.997966	83,198.37	3,185.97	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
	30,000.000	Local		100.371833	30,111.55	106.049000	31,814.70	1,703.15	0.01
		Base		100.371833	30,111.55	106.049000	31,814.70	1,703.15	0.01

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166764BZ2	CHEVRON CORP SR UNSECURED 05/40 2.978					2.978000	11 May 2040		
	70,000.000	Local		100.000000	70,000.00	110.707306	77,495.11	7,495.11	0.02
		Base		100.000000	70,000.00	110.707306	77,495.11	7,495.11	0.02
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	90,000.000	Local		100.217100	90,195.39	111.628356	100,465.52	10,270.13	0.03
		Base		100.217100	90,195.39	111.628356	100,465.52	10,270.13	0.03
168863CE6	REPUBLIC OF CHILE SR UNSECURED 06/47 3.86					3.860000	21 Jun 2047		
	400,000.000	Local		121.394445	485,577.78	121.750000	487,000.00	1,422.22	0.13
		Base		121.394445	485,577.78	121.750000	487,000.00	1,422.22	0.13
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	280,000.000	Local		95.817339	268,288.55	110.213764	308,598.54	40,309.99	0.08
		Base		95.817339	268,288.55	110.213764	308,598.54	40,309.99	0.08
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	60,000.000	Local		99.307433	59,584.46	102.927614	61,756.57	2,172.11	0.02
		Base		99.307433	59,584.46	102.927614	61,756.57	2,172.11	0.02
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	70,000.000	Local		98.665014	69,065.51	115.218262	80,652.78	11,587.27	0.02
		Base		98.665014	69,065.51	115.218262	80,652.78	11,587.27	0.02
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	160,000.000	Local		157.554763	252,087.62	178.753639	286,005.82	33,918.20	0.07
		Base		157.554763	252,087.62	178.753639	286,005.82	33,918.20	0.07
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	200,000.000	Local		103.958750	207,917.50	120.163360	240,326.72	32,409.22	0.06
		Base		103.958750	207,917.50	120.163360	240,326.72	32,409.22	0.06
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	35,000.000	Local		109.394714	38,288.15	133.847028	46,846.46	8,558.31	0.01
		Base		109.394714	38,288.15	133.847028	46,846.46	8,558.31	0.01
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	100,000.000	Local		100.606880	100,606.88	118.213818	118,213.82	17,606.94	0.03
		Base		100.606880	100,606.88	118.213818	118,213.82	17,606.94	0.03

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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	113.055468	56,527.73	6,527.73	0.01
		Base		100.000000	50,000.00	113.055468	56,527.73	6,527.73	0.01
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	610,000.000	Local		97.701779	595,980.85	117.288404	715,459.26	119,478.41	0.19
		Base		97.701779	595,980.85	117.288404	715,459.26	119,478.41	0.19
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	260,000.000	Local		99.403358	258,448.73	138.043272	358,912.51	100,463.78	0.09
		Base		99.403358	258,448.73	138.043272	358,912.51	100,463.78	0.09
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	90,000.000	Local		100.000000	90,000.00	121.265709	109,139.14	19,139.14	0.03
		Base		100.000000	90,000.00	121.265709	109,139.14	19,139.14	0.03
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
	50,000.000	Local		104.026340	52,013.17	109.256207	54,628.10	2,614.93	0.01
		Base		104.026340	52,013.17	109.256207	54,628.10	2,614.93	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
	80,000.000	Local		100.000000	80,000.00	103.011096	82,408.88	2,408.88	0.02
		Base		100.000000	80,000.00	103.011096	82,408.88	2,408.88	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
	220,000.000	Local		103.782927	228,322.44	106.586017	234,489.24	6,166.80	0.06
		Base		103.782927	228,322.44	106.586017	234,489.24	6,166.80	0.06
191216CN8	COCA COLA CO/THE SR UNSECURED 03/25 2.95					2.950000	25 Mar 2025		
	40,000.000	Local		107.768925	43,107.57	110.225749	44,090.30	982.73	0.01
		Base		107.768925	43,107.57	110.225749	44,090.30	982.73	0.01
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
	30,000.000	Local		113.670633	34,101.19	114.694335	34,408.30	307.11	0.01
		Base		113.670633	34,101.19	114.694335	34,408.30	307.11	0.01
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
	80,000.000	Local		100.433013	80,346.41	103.292472	82,633.98	2,287.57	0.02
		Base		100.433013	80,346.41	103.292472	82,633.98	2,287.57	0.02

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191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	120,000.000	Local		102.487275	122,984.73	106.514578	127,817.49	4,832.76	0.03
		Base		102.487275	122,984.73	106.514578	127,817.49	4,832.76	0.03
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
	60,000.000	Local		96.868667	58,121.20	105.521115	63,312.67	5,191.47	0.02
		Base		96.868667	58,121.20	105.521115	63,312.67	5,191.47	0.02
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
	40,000.000	Local		99.389900	39,755.96	103.050720	41,220.29	1,464.33	0.01
		Base		99.389900	39,755.96	103.050720	41,220.29	1,464.33	0.01
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A					1.041000	15 Nov 2037		
	650,000.000	Local		100.000000	650,000.00	100.336210	652,185.37	2,185.37	0.17
	Original Face:	650,000.000	Base	100.000000	650,000.00	100.336210	652,185.37	2,185.37	0.17
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	650,000.000	Local		99.713186	648,135.71	126.930000	825,045.00	176,909.29	0.21
		Base		99.713186	648,135.71	126.930000	825,045.00	176,909.29	0.21
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	10,000.000	Local		127.127700	12,712.77	153.548620	15,354.86	2,642.09	0.00
		Base		127.127700	12,712.77	153.548620	15,354.86	2,642.09	0.00
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
	10,000.000	Local		120.711500	12,071.15	143.563571	14,356.36	2,285.21	0.00
		Base		120.711500	12,071.15	143.563571	14,356.36	2,285.21	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	40,000.000	Local		105.122650	42,049.06	111.646303	44,658.52	2,609.46	0.01
		Base		105.122650	42,049.06	111.646303	44,658.52	2,609.46	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
	10,000.000	Local		107.831500	10,783.15	115.126812	11,512.68	729.53	0.00
		Base		107.831500	10,783.15	115.126812	11,512.68	729.53	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
	60,000.000	Local		95.688817	57,413.29	107.600944	64,560.57	7,147.28	0.02
		Base		95.688817	57,413.29	107.600944	64,560.57	7,147.28	0.02

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20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	10,000.000	Local		112.843300	11,284.33	125.980516	12,598.05	1,313.72	0.00
		Base		112.843300	11,284.33	125.980516	12,598.05	1,313.72	0.00
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
	20,000.000	Local		127.268400	25,453.68	139.713473	27,942.69	2,489.01	0.01
		Base		127.268400	25,453.68	139.713473	27,942.69	2,489.01	0.01
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.700000	15 Apr 2024		
	50,000.000	Local		99.827960	49,913.98	110.020847	55,010.42	5,096.44	0.01
		Base		99.827960	49,913.98	110.020847	55,010.42	5,096.44	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	80,000.000	Local		102.836038	82,268.83	114.887989	91,910.39	9,641.56	0.02
		Base		102.836038	82,268.83	114.887989	91,910.39	9,641.56	0.02
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	250,000.000	Local		99.848084	249,620.21	120.377442	300,943.61	51,323.40	0.08
		Base		99.848084	249,620.21	120.377442	300,943.61	51,323.40	0.08
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	420,000.000	Local		109.875662	461,477.78	123.134736	517,165.89	55,688.11	0.13
		Base		109.875662	461,477.78	123.134736	517,165.89	55,688.11	0.13
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
	20,000.000	Local		101.746450	20,349.29	113.538591	22,707.72	2,358.43	0.01
		Base		101.746450	20,349.29	113.538591	22,707.72	2,358.43	0.01
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
	150,000.000	Local		111.835647	167,753.47	118.006580	177,009.87	9,256.40	0.05
		Base		111.835647	167,753.47	118.006580	177,009.87	9,256.40	0.05
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	40,000.000	Local		99.834525	39,933.81	115.635360	46,254.14	6,320.33	0.01
		Base		99.834525	39,933.81	115.635360	46,254.14	6,320.33	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	10,000.000	Local		109.862900	10,986.29	120.802497	12,080.25	1,093.96	0.00
		Base		109.862900	10,986.29	120.802497	12,080.25	1,093.96	0.00

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20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1					3.100000	01 Apr 2025		
	10,000.000	Local		107.577900	10,757.79	110.031090	11,003.11	245.32	0.00
		Base		107.577900	10,757.79	110.031090	11,003.11	245.32	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
	30,000.000	Local		111.983167	33,594.95	113.709458	34,112.84	517.89	0.01
		Base		111.983167	33,594.95	113.709458	34,112.84	517.89	0.01
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75					3.750000	01 Oct 2027		
	50,000.000	Local		103.847820	51,923.91	114.291178	57,145.59	5,221.68	0.01
		Base		103.847820	51,923.91	114.291178	57,145.59	5,221.68	0.01
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.300000	15 Aug 2028		
	120,000.000	Local		101.814175	122,177.01	118.223567	141,868.28	19,691.27	0.04
		Base		101.814175	122,177.01	118.223567	141,868.28	19,691.27	0.04
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
	20,000.000	Local		99.786750	19,957.35	114.592532	22,918.51	2,961.16	0.01
		Base		99.786750	19,957.35	114.592532	22,918.51	2,961.16	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
	30,000.000	Local		99.346867	29,804.06	121.837508	36,551.25	6,747.19	0.01
		Base		99.346867	29,804.06	121.837508	36,551.25	6,747.19	0.01
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	50,000.000	Local		103.971560	51,985.78	103.110000	51,555.00	-430.78	0.01
		Base		103.971560	51,985.78	103.110000	51,555.00	-430.78	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	60,000.000	Local		100.280417	60,168.25	103.261000	61,956.60	1,788.35	0.02
		Base		100.280417	60,168.25	103.261000	61,956.60	1,788.35	0.02
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	10,000.000	Local		101.126600	10,112.66	98.901000	9,890.10	-222.56	0.00
		Base		101.126600	10,112.66	98.901000	9,890.10	-222.56	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	110,000.000	Local		100.335609	110,369.17	102.520000	112,772.00	2,402.83	0.03
		Base		100.335609	110,369.17	102.520000	112,772.00	2,402.83	0.03

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625				4.625000	01 Dec 2023		
		400,000.000	Local 101.856358	407,425.43	111.455157	445,820.63	38,395.20	0.12
			Base 101.856358	407,425.43	111.455157	445,820.63	38,395.20	0.12
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625				3.625000	01 Aug 2027		
		230,000.000	Local 94.992652	218,483.10	111.616391	256,717.70	38,234.60	0.07
			Base 94.992652	218,483.10	111.616391	256,717.70	38,234.60	0.07
21H020618	GNMA II TBA 30 YR 2 JUMBOS				2.000000	21 Jan 2051		
		1,300,000.000	Local 103.978516	1,351,720.71	104.574219	1,359,464.85	7,744.14	0.35
Original Face:		1,300,000.000	Base 103.978516	1,351,720.71	104.574219	1,359,464.85	7,744.14	0.35
21H020626	GNMA II TBA 30 YR 2 JUMBOS				2.000000	20 Feb 2051		
		300,000.000	Local 103.953127	311,859.38	104.406250	313,218.75	1,359.37	0.08
Original Face:		300,000.000	Base 103.953127	311,859.38	104.406250	313,218.75	1,359.37	0.08
21H022614	GNMA II TBA 30 YR 2.5 JUMBOS				2.500000	21 Jan 2051		
		600,000.000	Local 104.935938	629,615.63	105.859375	635,156.25	5,540.62	0.16
Original Face:		600,000.000	Base 104.935938	629,615.63	105.859375	635,156.25	5,540.62	0.16
21H022622	GNMA II TBA 30 YR 2.5 JUMBOS				2.500000	20 Feb 2051		
		900,000.000	Local 105.222656	947,003.90	105.656250	950,906.25	3,902.35	0.25
Original Face:		900,000.000	Base 105.222656	947,003.90	105.656250	950,906.25	3,902.35	0.25
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375				1.375000	20 Jun 2027		
		120,000.000	Local 100.256133	120,307.36	103.028980	123,634.78	3,327.42	0.03
			Base 100.256133	120,307.36	103.028980	123,634.78	3,327.42	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6				1.600000	20 Apr 2030		
		90,000.000	Local 99.976622	89,978.96	102.469722	92,222.75	2,243.79	0.02
			Base 99.976622	89,978.96	102.469722	92,222.75	2,243.79	0.02
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75				1.750000	20 Apr 2032		
		50,000.000	Local 100.723420	50,361.71	103.932495	51,966.25	1,604.54	0.01
			Base 100.723420	50,361.71	103.932495	51,966.25	1,604.54	0.01
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR				1.907000	16 Jun 2026		
		250,000.000	Local 100.000000	250,000.00	103.720685	259,301.71	9,301.71	0.07
			Base 100.000000	250,000.00	103.720685	259,301.71	9,301.71	0.07

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225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	500,000.000	Local		104.968902	524,844.51	117.697359	588,486.80	63,642.29	0.15
		Base		104.968902	524,844.51	117.697359	588,486.80	63,642.29	0.15
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					0.628000	25 Feb 2032		
	207,049.240	Local		97.100868	201,046.61	96.281940	199,351.03	-1,695.58	0.05
	Original Face: 16,100,000.000	Base		97.100868	201,046.61	96.281940	199,351.03	-1,695.58	0.05
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
	250,000.000	Local		99.852472	249,631.18	109.699180	274,247.95	24,616.77	0.07
		Base		99.852472	249,631.18	109.699180	274,247.95	24,616.77	0.07
22550L2D2	CREDIT SUISSE NEW YORK SR UNSECURED 05/23 1					1.000000	05 May 2023		
	400,000.000	Local		99.817905	399,271.62	101.512668	406,050.67	6,779.05	0.11
		Base		99.817905	399,271.62	101.512668	406,050.67	6,779.05	0.11
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	280,000.000	Local		97.331318	272,527.69	127.320000	356,496.00	83,968.31	0.09
		Base		97.331318	272,527.69	127.320000	356,496.00	83,968.31	0.09
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	200,000.000	Local		99.899135	199,798.27	104.395829	208,791.66	8,993.39	0.05
		Base		99.899135	199,798.27	104.395829	208,791.66	8,993.39	0.05
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 Sep 2022		
	200,000.000	Local		100.046220	200,092.44	101.581660	203,163.32	3,070.88	0.05
		Base		100.046220	200,092.44	101.581660	203,163.32	3,070.88	0.05
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226					1.226000	22 Jun 2024		
	200,000.000	Local		100.000000	200,000.00	101.169506	202,339.01	2,339.01	0.05
		Base		100.000000	200,000.00	101.169506	202,339.01	2,339.01	0.05
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
	10,000.000	Local		99.823300	9,982.33	114.487464	11,448.75	1,466.42	0.00
		Base		99.823300	9,982.33	114.487464	11,448.75	1,466.42	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
	200,000.000	Local		113.655600	227,311.20	129.573539	259,147.08	31,835.88	0.07
		Base		113.655600	227,311.20	129.573539	259,147.08	31,835.88	0.07

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25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041			
		40,000.000	Local	121.445450	48,578.18	122.297748	48,919.10	340.92	0.01
			Base	121.445450	48,578.18	122.297748	48,919.10	340.92	0.01
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042			
		10,000.000	Local	90.233500	9,023.35	112.886590	11,288.66	2,265.31	0.00
			Base	90.233500	9,023.35	112.886590	11,288.66	2,265.31	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045			
		190,000.000	Local	107.828453	204,874.06	117.787483	223,796.22	18,922.16	0.06
			Base	107.828453	204,874.06	117.787483	223,796.22	18,922.16	0.06
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85				5.850000	15 Dec 2025			
		60,000.000	Local	106.742133	64,045.28	117.533820	70,520.29	6,475.01	0.02
			Base	106.742133	64,045.28	117.533820	70,520.29	6,475.01	0.02
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875				2.875000	11 May 2022			
		10,000.000	Local	101.176400	10,117.64	103.407264	10,340.73	223.09	0.00
			Base	101.176400	10,117.64	103.407264	10,340.73	223.09	0.00
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375				5.375000	31 May 2025			
		20,000.000	Local	103.102100	20,620.42	104.101606	20,820.32	199.90	0.01
			Base	103.102100	20,620.42	104.101606	20,820.32	199.90	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5				3.500000	01 Dec 2029			
		10,000.000	Local	102.926100	10,292.61	106.831568	10,683.16	390.55	0.00
			Base	102.926100	10,292.61	106.831568	10,683.16	390.55	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038			
		388,678.140	Local	99.989827	388,638.60	104.205500	405,024.00	16,385.40	0.11
		Original Face: 500,000.000	Base	99.989827	388,638.60	104.205500	405,024.00	16,385.40	0.11
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25				3.250000	15 Apr 2023			
		10,000.000	Local	104.790200	10,479.02	105.809435	10,580.94	101.92	0.00
			Base	104.790200	10,479.02	105.809435	10,580.94	101.92	0.00
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55				3.550000	15 Sep 2021			
		110,000.000	Local	100.143882	110,158.27	101.424353	111,566.79	1,408.52	0.03
			Base	100.143882	110,158.27	101.424353	111,566.79	1,408.52	0.03

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26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.400000	15 Aug 2022		
	130,000.000	Local		98.297662	127,786.96	103.013929	133,918.11	6,131.15	0.03
		Base		98.297662	127,786.96	103.013929	133,918.11	6,131.15	0.03
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027		
	70,000.000	Local		95.205343	66,643.74	111.595635	78,116.94	11,473.20	0.02
		Base		95.205343	66,643.74	111.595635	78,116.94	11,473.20	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
	50,000.000	Local		113.557420	56,778.71	117.338090	58,669.05	1,890.34	0.02
		Base		113.557420	56,778.71	117.338090	58,669.05	1,890.34	0.02
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
	90,000.000	Local		105.698400	95,128.56	116.034680	104,431.21	9,302.65	0.03
		Base		105.698400	95,128.56	116.034680	104,431.21	9,302.65	0.03
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
	180,000.000	Local		125.748794	226,347.83	135.544484	243,980.07	17,632.24	0.06
		Base		125.748794	226,347.83	135.544484	243,980.07	17,632.24	0.06
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
	180,000.000	Local		115.736200	208,325.16	121.535619	218,764.11	10,438.95	0.06
		Base		115.736200	208,325.16	121.535619	218,764.11	10,438.95	0.06
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	90,000.000	Local		98.810822	88,929.74	104.345065	93,910.56	4,980.82	0.02
		Base		98.810822	88,929.74	104.345065	93,910.56	4,980.82	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	30,000.000	Local		96.163900	28,849.17	126.702384	38,010.72	9,161.55	0.01
		Base		96.163900	28,849.17	126.702384	38,010.72	9,161.55	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	510,000.000	Local		97.707302	498,307.24	121.050000	617,355.00	119,047.76	0.16
		Base		97.707302	498,307.24	121.050000	617,355.00	119,047.76	0.16
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
	50,000.000	Local		123.253760	61,626.88	140.823941	70,411.97	8,785.09	0.02
		Base		123.253760	61,626.88	140.823941	70,411.97	8,785.09	0.02

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29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	390,000.000	Local	98.171205	382,867.70	103.530000	403,767.00	20,899.30	0.10	
		Base	98.171205	382,867.70	103.530000	403,767.00	20,899.30	0.10	
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	200,000.000	Local	108.292805	216,585.61	107.000000	214,000.00	-2,585.61	0.06	
		Base	108.292805	216,585.61	107.000000	214,000.00	-2,585.61	0.06	
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7					1.700000	02 Mar 2031		
	200,000.000	Local	99.702925	199,405.85	99.938000	199,876.00	470.15	0.05	
		Base	99.702925	199,405.85	99.938000	199,876.00	470.15	0.05	
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
	10,000.000	Local	110.332400	11,033.24	115.261417	11,526.14	492.90	0.00	
		Base	110.332400	11,033.24	115.261417	11,526.14	492.90	0.00	
29278NAG8	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/29 5.25					5.250000	15 Apr 2029		
	60,000.000	Local	104.203783	62,522.27	116.755805	70,053.48	7,531.21	0.02	
		Base	104.203783	62,522.27	116.755805	70,053.48	7,531.21	0.02	
29278NAP8	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/25 2.9					2.900000	15 May 2025		
	50,000.000	Local	99.936680	49,968.34	105.796298	52,898.15	2,929.81	0.01	
		Base	99.936680	49,968.34	105.796298	52,898.15	2,929.81	0.01	
29278NAQ6	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/30 3.75					3.750000	15 May 2030		
	200,000.000	Local	101.405760	202,811.52	107.865240	215,730.48	12,918.96	0.06	
		Base	101.405760	202,811.52	107.865240	215,730.48	12,918.96	0.06	
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	10,000.000	Local	121.427600	12,142.76	120.955830	12,095.58	-47.18	0.00	
		Base	121.427600	12,142.76	120.955830	12,095.58	-47.18	0.00	
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local	143.196700	14,319.67	152.623763	15,262.38	942.71	0.00	
		Base	143.196700	14,319.67	152.623763	15,262.38	942.71	0.00	
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	70,000.000	Local	113.779357	79,645.55	137.290537	96,103.38	16,457.83	0.02	
		Base	113.779357	79,645.55	137.290537	96,103.38	16,457.83	0.02	

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29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	20,000.000	Local	115.370100	23,074.02	124.054776	24,810.96	1,736.94	0.01	
		Base	115.370100	23,074.02	124.054776	24,810.96	1,736.94	0.01	
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	120,000.000	Local	107.015883	128,419.06	118.968147	142,761.78	14,342.72	0.04	
		Base	107.015883	128,419.06	118.968147	142,761.78	14,342.72	0.04	
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	30,000.000	Local	107.477767	32,243.33	117.480173	35,244.05	3,000.72	0.01	
		Base	107.477767	32,243.33	117.480173	35,244.05	3,000.72	0.01	
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	160,000.000	Local	104.871200	167,793.92	108.381868	173,410.99	5,617.07	0.04	
		Base	104.871200	167,793.92	108.381868	173,410.99	5,617.07	0.04	
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	140,000.000	Local	101.634679	142,288.55	110.077910	154,109.07	11,820.52	0.04	
		Base	101.634679	142,288.55	110.077910	154,109.07	11,820.52	0.04	
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	10,000.000	Local	104.728800	10,472.88	110.696074	11,069.61	596.73	0.00	
		Base	104.728800	10,472.88	110.696074	11,069.61	596.73	0.00	
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778000	10 Sep 2058		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	260,000.000	Local	98.211985	255,351.16	111.377000	289,580.20	34,229.04	0.08	
		Base	98.211985	255,351.16	111.377000	289,580.20	34,229.04	0.08	
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375					3.375000	05 Aug 2026		
	230,000.000	Local	93.224017	214,415.24	108.072343	248,566.39	34,151.15	0.06	
		Base	93.224017	214,415.24	108.072343	248,566.39	34,151.15	0.06	
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	160,000.000	Local	104.632450	167,411.92	110.797842	177,276.55	9,864.63	0.05	
		Base	104.632450	167,411.92	110.797842	177,276.55	9,864.63	0.05	

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
		60,000.000	Local 100.077517	60,046.51	123.340546	74,004.33	13,957.82	0.02
			Base 100.077517	60,046.51	123.340546	74,004.33	13,957.82	0.02
30231GBE1	EXXON MOBIL CORPORATION SR UNSECURED 08/29 2.44				2.440000	16 Aug 2029		
		60,000.000	Local 100.000000	60,000.00	108.549176	65,129.51	5,129.51	0.02
			Base 100.000000	60,000.00	108.549176	65,129.51	5,129.51	0.02
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050		
		10,000.000	Local 121.072500	12,107.25	130.925591	13,092.56	985.31	0.00
			Base 121.072500	12,107.25	130.925591	13,092.56	985.31	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992				2.992000	19 Mar 2025		
		180,000.000	Local 102.771161	184,988.09	109.450444	197,010.80	12,022.71	0.05
			Base 102.771161	184,988.09	109.450444	197,010.80	12,022.71	0.05
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482				3.482000	19 Mar 2030		
		60,000.000	Local 100.000000	60,000.00	116.298483	69,779.09	9,779.09	0.02
			Base 100.000000	60,000.00	116.298483	69,779.09	9,779.09	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023		
		10,000.000	Local 100.358600	10,035.86	102.839874	10,283.99	248.13	0.00
			Base 100.358600	10,035.86	102.839874	10,283.99	248.13	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051		
		150,000.000	Local 111.902860	167,854.29	114.288788	171,433.18	3,578.89	0.04
			Base 111.902860	167,854.29	114.288788	171,433.18	3,578.89	0.04
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2				5.048000	25 Nov 2024		
		434,940.360	Local 108.483660	471,839.22	102.577540	446,151.12	-25,688.10	0.12
Original Face:		907,000.000	Base 108.483660	471,839.22	102.577540	446,151.12	-25,688.10	0.12
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				4.398000	25 Jan 2029		
		512,571.490	Local 109.056220	558,991.09	104.084760	533,508.81	-25,482.28	0.14
Original Face:		780,000.000	Base 109.056220	558,991.09	104.084760	533,508.81	-25,482.28	0.14
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

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3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
	151,714.910	Local		98.070163	148,787.06	104.730575	158,891.90	10,104.84	0.04
Original Face:	300,000.000	Base		98.070163	148,787.06	104.730575	158,891.90	10,104.84	0.04
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
	151,129.550	Local		98.072303	148,216.23	104.559195	158,019.84	9,803.61	0.04
Original Face:	300,000.000	Base		98.072303	148,216.23	104.559195	158,019.84	9,803.61	0.04
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5					3.500000	01 Jun 2047		
	49,579.630	Local		100.523058	49,838.96	108.130805	53,610.85	3,771.89	0.01
Original Face:	100,000.000	Base		100.523058	49,838.96	108.130805	53,610.85	3,771.89	0.01
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048		
	299,105.200	Local		103.909899	310,799.91	110.408676	330,238.09	19,438.18	0.09
Original Face:	700,000.000	Base		103.909899	310,799.91	110.408676	330,238.09	19,438.18	0.09
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5					4.500000	01 Dec 2048		
	57,389.310	Local		110.663380	63,508.95	110.533696	63,434.53	-74.42	0.02
Original Face:	100,000.000	Base		110.663380	63,508.95	110.533696	63,434.53	-74.42	0.02
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5					3.500000	01 Mar 2048		
	376,238.660	Local		106.964898	402,443.30	106.977893	402,492.19	48.89	0.10
Original Face:	700,000.000	Base		106.964898	402,443.30	106.977893	402,492.19	48.89	0.10
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	329,298.240	Local		100.658115	331,465.40	106.764848	351,574.77	20,109.37	0.09
Original Face:	600,000.000	Base		100.658115	331,465.40	106.764848	351,574.77	20,109.37	0.09
3132A5H81	FED HM LN PC POOL ZS4755 FR 02/48 FIXED 3.5					3.500000	01 Feb 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4					4.000000	01 Jul 2047		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132A5J71	FED HM LN PC POOL ZS4786 FR 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00

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3132A5KC8	FED HM LN PC POOL ZS4791 FR 09/48 FIXED 4.5					4.500000	01 Sep 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	0.00	-0.01	0.00
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		
	71,281.760	Local	108.982298	77,684.50	109.124749	77,786.04	77,786.04	101.54	0.02
Original Face:	100,000.000	Base	108.982298	77,684.50	109.124749	77,786.04	77,786.04	101.54	0.02
3132ADR59	FED HM LN PC POOL ZT1408 FR 10/32 FIXED 2					2.000000	01 Oct 2032		
	66,847.430	Local	104.057942	69,560.06	104.546968	69,886.96	69,886.96	326.90	0.02
Original Face:	100,000.000	Base	104.057942	69,560.06	104.546968	69,886.96	69,886.96	326.90	0.02
3132ADUS5	FED HM LN PC POOL ZT1493 FR 09/48 FIXED 3					3.000000	01 Sep 2048		
	144,706.110	Local	101.293919	146,578.49	108.468710	156,960.85	156,960.85	10,382.36	0.04
Original Face:	200,000.000	Base	101.293919	146,578.49	108.468710	156,960.85	156,960.85	10,382.36	0.04
3132DMKC8	FED HM LN PC POOL SD0291 FR 03/50 FIXED 5					5.000000	01 Mar 2050		
	189,091.630	Local	108.042820	204,299.93	110.546034	209,033.30	209,033.30	4,733.37	0.05
Original Face:	300,000.000	Base	108.042820	204,299.93	110.546034	209,033.30	209,033.30	4,733.37	0.05
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045		
	33,244.710	Local	106.085720	35,267.89	110.490696	36,732.31	36,732.31	1,464.42	0.01
Original Face:	162,728.000	Base	106.085720	35,267.89	110.490696	36,732.31	36,732.31	1,464.42	0.01
3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	0.00	-0.01	0.00
3132LA2Q4	FED HM LN PC POOL V85283 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	0.000	Local	0.000000	0.01	0.000000	0.00	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	0.00	-0.01	0.00
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
	49,382.370	Local	100.685629	49,720.95	108.606880	53,632.65	53,632.65	3,911.70	0.01
Original Face:	100,000.000	Base	100.685629	49,720.95	108.606880	53,632.65	53,632.65	3,911.70	0.01
3132WKL3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.000000	01 Jan 2047		
	63,014.450	Local	99.871157	62,933.26	108.319747	68,257.09	68,257.09	5,323.83	0.02
Original Face:	100,000.000	Base	99.871157	62,933.26	108.319747	68,257.09	68,257.09	5,323.83	0.02

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	Units								
3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5					4.500000	01 Feb 2047		
	32,481.160	Local	106.130477	34,472.41	108.236380	35,156.43	684.02	0.01	
Original Face:	225,631.000	Base	106.130477	34,472.41	108.236380	35,156.43	684.02	0.01	
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4					4.000000	01 Jun 2047		
	1,320,995.610	Local	107.060845	1,414,269.06	107.531720	1,420,489.30	6,220.24	0.37	
Original Face:	3,700,000.000	Base	107.060845	1,414,269.06	107.531720	1,420,489.30	6,220.24	0.37	
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5					3.500000	01 Jun 2047		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
	1,804,913.560	Local	97.524911	1,760,240.35	108.260094	1,954,001.12	193,760.77	0.51	
Original Face:	3,100,000.000	Base	97.524911	1,760,240.35	108.260094	1,954,001.12	193,760.77	0.51	
3132XCSJ5	FED HM LN PC POOL G67721 FG 04/49 FIXED 4.5					4.500000	01 Apr 2049		
	52,030.240	Local	108.862365	56,641.35	109.881136	57,171.42	530.07	0.01	
Original Face:	100,000.000	Base	108.862365	56,641.35	109.881136	57,171.42	530.07	0.01	
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
	877,189.420	Local	97.208434	852,702.10	108.318079	950,154.73	97,452.63	0.25	
Original Face:	1,400,000.000	Base	97.208434	852,702.10	108.318079	950,154.73	97,452.63	0.25	
31335BQ33	FED HM LN PC POOL G61374 FG 04/48 FIXED 4.5					4.500000	01 Apr 2048		
	97,151.340	Local	108.794094	105,694.92	109.977777	106,844.88	1,149.96	0.03	
Original Face:	200,000.000	Base	108.794094	105,694.92	109.977777	106,844.88	1,149.96	0.03	
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.000000	01 Sep 2047		
	81,759.250	Local	95.834294	78,353.40	108.574704	88,769.86	10,416.46	0.02	
Original Face:	100,000.000	Base	95.834294	78,353.40	108.574704	88,769.86	10,416.46	0.02	
3133A2E55	FED HM LN PC POOL QA7356 FR 02/50 FIXED 3					3.000000	01 Feb 2050		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3133A3XU7	FED HM LN PC POOL QA8791 FR 04/50 FIXED 3.5					3.500000	01 Apr 2050		
	87,323.760	Local	107.857335	94,185.08	108.991191	95,175.21	990.13	0.02	
Original Face:	100,000.000	Base	107.857335	94,185.08	108.991191	95,175.21	990.13	0.02	

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3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5				4.500000	01 Jul 2049		
		24,536.530	Local 108.527815	26,628.96	110.413047	27,091.53	462.57	0.01
Original Face:		40,000.000	Base 108.527815	26,628.96	110.413047	27,091.53	462.57	0.01
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
		163,053.290	Local 101.855473	166,078.70	107.784033	175,745.41	9,666.71	0.05
Original Face:		200,000.000	Base 101.855473	166,078.70	107.784033	175,745.41	9,666.71	0.05
3133KH3R5	FED HM LN PC POOL RA2608 FR 05/50 FIXED 4.5				4.500000	01 May 2050		
		74,305.040	Local 108.398313	80,545.41	108.170401	80,376.06	-169.35	0.02
Original Face:		100,000.000	Base 108.398313	80,545.41	108.170401	80,376.06	-169.35	0.02
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5				3.500000	01 May 2050		
		89,936.190	Local 108.151424	97,267.27	109.149400	98,164.81	897.54	0.03
Original Face:		100,000.000	Base 108.151424	97,267.27	109.149400	98,164.81	897.54	0.03
3133KHLV6	FED HM LN PC POOL RA2140 FR 02/50 FIXED 3.5				3.500000	01 Feb 2050		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3133KHLW4	FED HM LN PC POOL RA2141 FR 02/50 FIXED 4				4.000000	01 Feb 2050		
		74,342.160	Local 105.194576	78,203.92	106.817633	79,410.54	1,206.62	0.02
Original Face:		100,000.000	Base 105.194576	78,203.92	106.817633	79,410.54	1,206.62	0.02
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4				4.000000	01 Mar 2050		
		71,616.000	Local 105.944747	75,873.39	106.889720	76,550.14	676.75	0.02
Original Face:		100,000.000	Base 105.944747	75,873.39	106.889720	76,550.14	676.75	0.02
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5				3.500000	01 Mar 2050		
		86,631.840	Local 104.903267	90,879.63	105.841662	91,692.58	812.95	0.02
Original Face:		100,000.000	Base 104.903267	90,879.63	105.841662	91,692.58	812.95	0.02
3133KHUN4	FED HM LN PC POOL RA2389 FR 04/50 FIXED 4.5				4.500000	01 Apr 2050		
		82,481.430	Local 107.497991	88,665.88	108.437725	89,440.99	775.11	0.02
Original Face:		100,000.000	Base 107.497991	88,665.88	108.437725	89,440.99	775.11	0.02
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3				3.000000	01 Sep 2050		
		98,207.830	Local 107.208733	105,287.37	106.560572	104,650.83	-636.54	0.03
Original Face:		100,000.000	Base 107.208733	105,287.37	106.560572	104,650.83	-636.54	0.03

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3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3					3.000000	01 Jul 2050		
	193,318.120	Local		107.130977	207,103.59	106.560507	206,000.77	-1,102.82	0.05
Original Face:	200,000.000	Base		107.130977	207,103.59	106.560507	206,000.77	-1,102.82	0.05
3136A5LM6	FANNIE MAE FNR 2012 35 SC					6.352000	25 Apr 2042		
	16,561.740	Local		8.111768	1,343.45	21.851730	3,619.03	2,275.58	0.00
Original Face:	100,000.000	Base		8.111768	1,343.45	21.851730	3,619.03	2,275.58	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS					6.002000	25 Jun 2043		
	112,683.700	Local		10.662296	12,014.67	22.207800	25,024.57	13,009.90	0.01
Original Face:	300,000.000	Base		10.662296	12,014.67	22.207800	25,024.57	13,009.90	0.01
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					5.802000	25 Dec 2043		
	87,435.740	Local		10.577745	9,248.73	19.992140	17,480.28	8,231.55	0.00
Original Face:	200,000.000	Base		10.577745	9,248.73	19.992140	17,480.28	8,231.55	0.00
3136AX4N2	FANNIE MAE FNR 2017 76 SB					5.952000	25 Oct 2057		
	53,922.650	Local		7.907475	4,263.92	20.383960	10,991.57	6,727.65	0.00
Original Face:	100,000.000	Base		7.907475	4,263.92	20.383960	10,991.57	6,727.65	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		103.067754	133,988.08	119.383970	155,199.16	21,211.08	0.04
Original Face:	130,000.000	Base		103.067754	133,988.08	119.383970	155,199.16	21,211.08	0.04
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673000	25 Sep 2028		
	0.000	Local		0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
	220,000.000	Local		101.242345	222,733.16	115.683920	254,504.62	31,771.46	0.07
Original Face:	220,000.000	Base		101.242345	222,733.16	115.683920	254,504.62	31,771.46	0.07
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
	270,000.000	Local		102.200804	275,942.17	115.127470	310,844.17	34,902.00	0.08
Original Face:	270,000.000	Base		102.200804	275,942.17	115.127470	310,844.17	34,902.00	0.08

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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3136B57A7	FANNIEMAE ACES FNA 2019 M19 A2					2.560000	25 Sep 2029		
	423,845.170	Local	101.816935	431,546.16	109.690250	464,916.83	33,370.67	0.12	
Original Face:	424,000.000	Base	101.816935	431,546.16	109.690250	464,916.83	33,370.67	0.12	
3136B7GA3	FANNIEMAE ACES FNA 2019 M28 AV					2.232000	25 Feb 2027		
	435,511.070	Local	100.268682	436,681.21	106.629990	464,385.41	27,704.20	0.12	
Original Face:	500,000.000	Base	100.268682	436,681.21	106.629990	464,385.41	27,704.20	0.12	
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
	101,004.170	Local	99.452478	100,451.15	101.260230	102,277.05	1,825.90	0.03	
Original Face:	100,000.000	Base	99.452478	100,451.15	101.260230	102,277.05	1,825.90	0.03	
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
	97,973.240	Local	11.492097	11,259.18	14.550620	14,255.71	2,996.53	0.00	
Original Face:	100,000.000	Base	11.492097	11,259.18	14.550620	14,255.71	2,996.53	0.00	
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
	98,228.900	Local	13.342010	13,105.71	14.213510	13,961.77	856.06	0.00	
Original Face:	100,000.000	Base	13.342010	13,105.71	14.213510	13,961.77	856.06	0.00	
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
	298,063.010	Local	12.159724	36,243.64	12.644600	37,688.88	1,445.24	0.01	
Original Face:	300,000.000	Base	12.159724	36,243.64	12.644600	37,688.88	1,445.24	0.01	
3137AJYN8	FREDDIE MAC FHR 3973 SA					6.331370	15 Dec 2041		
	65,876.270	Local	5.659398	3,728.20	22.867770	15,064.43	11,336.23	0.00	
Original Face:	300,000.000	Base	5.659398	3,728.20	22.867770	15,064.43	11,336.23	0.00	
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	21,606.110	Local	96.408747	20,830.18	103.314810	22,322.31	1,492.13	0.01	
Original Face:	100,000.000	Base	96.408747	20,830.18	103.314810	22,322.31	1,492.13	0.01	
3137FLN91	FHLMC MULTIFAMILY STRUCTURED P FHMS K091 A2					3.505000	25 Mar 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	
3137FTBP1	FHLMC MULTIFAMILY STRUCTURED P FHMS K108 X1					1.809886	25 Mar 2030		
	3,600,000.000	Local	13.480576	485,300.73	13.513240	486,476.64	1,175.91	0.13	
Original Face:	3,600,000.000	Base	13.480576	485,300.73	13.513240	486,476.64	1,175.91	0.13	

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3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
	98,042.610	Local		10.733527	10,523.43	12.156050	11,918.11	1,394.68	0.00
Original Face:	100,000.000	Base		10.733527	10,523.43	12.156050	11,918.11	1,394.68	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
	98,482.490	Local		11.827280	11,647.80	14.368170	14,150.13	2,502.33	0.00
Original Face:	100,000.000	Base		11.827280	11,647.80	14.368170	14,150.13	2,502.33	0.00
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
	99,187.030	Local		11.175594	11,084.74	14.956830	14,835.24	3,750.50	0.00
Original Face:	100,000.000	Base		11.175594	11,084.74	14.956830	14,835.24	3,750.50	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
	99,203.490	Local		12.301412	12,203.43	12.975110	12,871.76	668.33	0.00
Original Face:	100,000.000	Base		12.301412	12,203.43	12.975110	12,871.76	668.33	0.00
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					4.048000	25 Dec 2027		
	157,656.920	Local		107.925881	170,152.62	101.557900	160,113.06	-10,039.56	0.04
Original Face:	270,000.000	Base		107.925881	170,152.62	101.557900	160,113.06	-10,039.56	0.04
3138EPK37	FNMA POOL AL6613 FN 06/28 FIXED VAR					2.500000	01 Jun 2028		
	32,220.820	Local		104.962009	33,819.62	105.168800	33,886.25	66.63	0.01
Original Face:	100,000.000	Base		104.962009	33,819.62	105.168800	33,886.25	66.63	0.01
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR					3.500000	01 Nov 2046		
	86,038.450	Local		107.218924	92,249.50	106.992390	92,054.59	-194.91	0.02
Original Face:	200,000.000	Base		107.218924	92,249.50	106.992390	92,054.59	-194.91	0.02
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	276,846.980	Local		98.424187	272,484.39	107.991788	298,972.00	26,487.61	0.08
Original Face:	500,000.000	Base		98.424187	272,484.39	107.991788	298,972.00	26,487.61	0.08
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	70,339.360	Local		95.702093	67,316.24	108.584683	76,377.77	9,061.53	0.02
Original Face:	100,000.000	Base		95.702093	67,316.24	108.584683	76,377.77	9,061.53	0.02
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
	133,719.410	Local		108.327190	144,854.48	108.336024	144,866.29	11.81	0.04
Original Face:	300,000.000	Base		108.327190	144,854.48	108.336024	144,866.29	11.81	0.04

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3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4				4.000000	01 May 2047		
		46,099.430	Local 105.331346	48,557.15	108.700259	50,110.20	1,553.05	0.01
Original Face:		100,000.000	Base 105.331346	48,557.15	108.700259	50,110.20	1,553.05	0.01
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5				3.500000	01 Apr 2045		
		60,152.730	Local 107.594036	64,720.75	107.117927	64,434.36	-286.39	0.02
Original Face:		200,000.000	Base 107.594036	64,720.75	107.117927	64,434.36	-286.39	0.02
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3				3.000000	01 May 2046		
		66,050.010	Local 95.734232	63,232.47	108.584487	71,720.06	8,487.59	0.02
Original Face:		100,000.000	Base 95.734232	63,232.47	108.584487	71,720.06	8,487.59	0.02
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5				3.500000	01 Dec 2046		
		49,691.730	Local 106.861967	53,101.56	106.697700	53,019.93	-81.63	0.01
Original Face:		100,000.000	Base 106.861967	53,101.56	106.697700	53,019.93	-81.63	0.01
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3				3.000000	01 Feb 2032		
		181,729.740	Local 99.800418	181,367.04	106.303712	193,185.46	11,818.42	0.05
Original Face:		400,000.000	Base 99.800418	181,367.04	106.303712	193,185.46	11,818.42	0.05
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4				4.000000	01 Feb 2056		
		58,741.130	Local 102.019369	59,927.33	111.965553	65,769.83	5,842.50	0.02
Original Face:		100,000.000	Base 102.019369	59,927.33	111.965553	65,769.83	5,842.50	0.02
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4				4.000000	01 Aug 2056		
		116,398.630	Local 105.035566	122,259.96	111.480194	129,761.42	7,501.46	0.03
Original Face:		200,000.000	Base 105.035566	122,259.96	111.480194	129,761.42	7,501.46	0.03
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5				3.500000	01 Mar 2057		
		127,123.970	Local 103.386136	131,428.56	110.493188	140,463.33	9,034.77	0.04
Original Face:		200,000.000	Base 103.386136	131,428.56	110.493188	140,463.33	9,034.77	0.04
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4				4.000000	01 Jun 2057		
		63,462.810	Local 101.894637	64,665.20	111.417221	70,708.50	6,043.30	0.02
Original Face:		100,000.000	Base 101.894637	64,665.20	111.417221	70,708.50	6,043.30	0.02
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5				5.000000	01 Nov 2046		
		44,591.910	Local 108.367392	48,323.09	114.995706	51,278.78	2,955.69	0.01
Original Face:		100,000.000	Base 108.367392	48,323.09	114.995706	51,278.78	2,955.69	0.01

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	Units								
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	63,145.670	Local	104.574027	66,033.97	114.384539	72,228.88		6,194.91	0.02
Original Face:	100,000.000	Base	104.574027	66,033.97	114.384539	72,228.88		6,194.91	0.02
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
	140,422.940	Local	114.062503	160,169.92	114.333490	160,550.45		380.53	0.04
Original Face:	200,000.000	Base	114.062503	160,169.92	114.333490	160,550.45		380.53	0.04
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
	215,811.830	Local	105.093780	226,804.81	107.586419	232,184.22		5,379.41	0.06
Original Face:	500,000.010	Base	105.093780	226,804.81	107.586419	232,184.22		5,379.41	0.06
3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
	45,318.290	Local	107.174278	48,569.55	107.393961	48,669.11		99.56	0.01
Original Face:	100,000.000	Base	107.174278	48,569.55	107.393961	48,669.11		99.56	0.01
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047		
	117,004.230	Local	106.744884	124,896.03	106.272007	124,342.74		-553.29	0.03
Original Face:	200,000.000	Base	106.744884	124,896.03	106.272007	124,342.74		-553.29	0.03
3140H1XP0	FNMA POOL BJ0685 FN 04/48 FIXED 4					4.000000	01 Apr 2048		
	47,235.960	Local	107.158931	50,617.55	107.144791	50,610.87		-6.68	0.01
Original Face:	100,000.000	Base	107.158931	50,617.55	107.144791	50,610.87		-6.68	0.01
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	159,927.860	Local	98.074601	156,848.61	105.252623	168,328.27		11,479.66	0.04
Original Face:	300,000.000	Base	98.074601	156,848.61	105.252623	168,328.27		11,479.66	0.04
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
	150,440.780	Local	108.763681	163,624.93	109.264860	164,378.91		753.98	0.04
Original Face:	400,000.000	Base	108.763681	163,624.93	109.264860	164,378.91		753.98	0.04
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
	58,602.100	Local	109.467203	64,150.08	110.684740	64,863.58		713.50	0.02
Original Face:	100,000.000	Base	109.467203	64,150.08	110.684740	64,863.58		713.50	0.02
3140HJK42	FNMA POOL BK4814 FN 09/48 FIXED 4.5					4.500000	01 Sep 2048		
	43,170.310	Local	107.666982	46,480.17	108.463441	46,824.00		343.83	0.01
Original Face:	100,000.000	Base	107.666982	46,480.17	108.463441	46,824.00		343.83	0.01

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3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	182,311.070	Local		109.724089	200,039.16	110.442549	201,348.99	1,309.83	0.05
Original Face:	300,000.000	Base		109.724089	200,039.16	110.442549	201,348.99	1,309.83	0.05
3140HRNX7	FNMA POOL BL0405 FN 11/28 FIXED 3.64					3.640000	01 Nov 2028		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
	78,391.640	Local		100.613012	78,872.19	113.289353	88,809.38	9,937.19	0.02
Original Face:	80,000.000	Base		100.613012	78,872.19	113.289353	88,809.38	9,937.19	0.02
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52					2.520000	01 Oct 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26					2.260000	01 Apr 2030		
	98,694.440	Local		103.327827	101,978.82	108.639591	107,221.24	5,242.42	0.03
Original Face:	100,000.000	Base		103.327827	101,978.82	108.639591	107,221.24	5,242.42	0.03
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	519,239.640	Local		97.223583	504,823.38	108.314102	562,409.75	57,586.37	0.15
Original Face:	800,000.000	Base		97.223583	504,823.38	108.314102	562,409.75	57,586.37	0.15
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
	51,844.090	Local		120.409636	62,425.28	121.471430	62,975.76	550.48	0.02
Original Face:	100,000.000	Base		120.409636	62,425.28	121.471430	62,975.76	550.48	0.02
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR					3.500000	01 Nov 2047		
	149,296.910	Local		98.571611	147,164.37	109.735969	163,832.41	16,668.04	0.04
Original Face:	200,000.000	Base		98.571611	147,164.37	109.735969	163,832.41	16,668.04	0.04
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
	444,405.570	Local		109.023931	484,508.42	108.671642	482,942.83	-1,565.59	0.13
Original Face:	700,000.000	Base		109.023931	484,508.42	108.671642	482,942.83	-1,565.59	0.13

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3140J8LP6	FNMA POOL BM3933 FN 05/48 FIXED VAR					4.500000	01 May 2048		
	1,212,990.530	Local	110.355544	1,338,602.30	109.863603	1,332,635.10	-5,967.20	0.35	
Original Face:	2,600,000.000	Base	110.355544	1,338,602.30	109.863603	1,332,635.10	-5,967.20	0.35	
3140J94B4	FNMA POOL BM5317 FN 01/49 FIXED VAR					4.500000	01 Jan 2049		
	49,239.400	Local	108.707884	53,527.11	109.684359	54,007.92	480.81	0.01	
Original Face:	100,000.000	Base	108.707884	53,527.11	109.684359	54,007.92	480.81	0.01	
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	243,526.660	Local	95.843014	233,403.29	108.551789	264,352.55	30,949.26	0.07	
Original Face:	300,000.000	Base	95.843014	233,403.29	108.551789	264,352.55	30,949.26	0.07	
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	197,057.940	Local	101.964031	200,928.22	108.642189	214,088.06	13,159.84	0.06	
Original Face:	300,000.000	Base	101.964031	200,928.22	108.642189	214,088.06	13,159.84	0.06	
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
	266,149.460	Local	101.983840	271,429.44	107.769912	286,829.04	15,399.60	0.07	
Original Face:	400,000.000	Base	101.983840	271,429.44	107.769912	286,829.04	15,399.60	0.07	
3140J9VM0	FNMA POOL BM5119 FN 12/48 FIXED VAR					4.500000	01 Dec 2048		
	153,042.810	Local	109.640231	167,796.49	110.041190	168,410.13	613.64	0.04	
Original Face:	300,000.000	Base	109.640231	167,796.49	110.041190	168,410.13	613.64	0.04	
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
	401,639.590	Local	100.557146	403,877.31	106.103804	426,154.88	22,277.57	0.11	
Original Face:	800,000.000	Base	100.557146	403,877.31	106.103804	426,154.88	22,277.57	0.11	
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
	59,959.620	Local	109.409349	65,601.43	110.757238	66,409.62	808.19	0.02	
Original Face:	100,000.000	Base	109.409349	65,601.43	110.757238	66,409.62	808.19	0.02	
3140JNA26	FNMA POOL BN5424 FN 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00	
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00	
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	104,705.480	Local	102.025481	106,826.27	106.859319	111,887.56	5,061.29	0.03	
Original Face:	120,000.000	Base	102.025481	106,826.27	106.859319	111,887.56	5,061.29	0.03	

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3140JSTQ2	FNMA POOL BN9558 FN 07/49 FIXED 3				3.000000	01 Jul 2049			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3				3.000000	01 Aug 2049			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140K5AV9	FNMA POOL BO9019 FN 02/50 FIXED 3				3.000000	01 Feb 2050			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140K5FN2	FNMA POOL BO9172 FN 12/49 FIXED 3.5				3.500000	01 Dec 2049			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140K7GT4	FNMA POOL BP0209 FN 02/50 FIXED 3				3.000000	01 Feb 2050			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140KAFG6	FNMA POOL BP2866 FN 03/50 FIXED 3				3.000000	01 Mar 2050			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140KAMY9	FNMA POOL BP3074 FN 03/50 FIXED 3				3.000000	01 Mar 2050			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140KGVF7	FNMA POOL BP8713 FN 08/50 FIXED 3				3.000000	01 Aug 2050			
		99,234.310	Local	106.374993	105,560.49	106.290351	105,476.50	-83.99	0.03
		Original Face: 100,000.000	Base	106.374993	105,560.49	106.290351	105,476.50	-83.99	0.03
3140Q83R4	FNMA POOL CA1707 FN 05/48 FIXED 4.5				4.500000	01 May 2048			
		96,305.750	Local	110.356318	106,279.48	109.655507	105,604.56	-674.92	0.03
		Original Face: 200,000.000	Base	110.356318	106,279.48	109.655507	105,604.56	-674.92	0.03
3140Q8E35	FNMA POOL CA1053 FN 01/48 FIXED 3.5				3.500000	01 Jan 2048			
		99,482.000	Local	106.563660	106,011.66	106.062631	105,513.23	-498.43	0.03
		Original Face: 200,000.000	Base	106.563660	106,011.66	106.062631	105,513.23	-498.43	0.03

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3140Q8W35	FNMA POOL CA1565 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
		44,652.370	Local 107.985802	48,218.22	108.943427	48,645.82	427.60	0.01
Original Face:		100,000.000	Base 107.985802	48,218.22	108.943427	48,645.82	427.60	0.01
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5				5.000000	01 Nov 2048		
		1,587,669.560	Local 104.293614	1,655,837.96	110.606702	1,756,068.94	100,230.98	0.46
Original Face:		4,000,000.000	Base 104.293614	1,655,837.96	110.606702	1,756,068.94	100,230.98	0.46
3140Q9DP5	FNMA POOL CA1909 FN 06/48 FIXED 4.5				4.500000	01 Jun 2048		
		0.000	Local 0.000000	4.80	0.000000	0.00	-4.80	0.00
			Base 0.000000	4.80	0.000000	0.00	-4.80	0.00
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048		
		108,982.730	Local 109.024999	118,818.42	110.952260	120,918.80	2,100.38	0.03
Original Face:		200,000.000	Base 109.024999	118,818.42	110.952260	120,918.80	2,100.38	0.03
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
		159,173.550	Local 109.392145	174,123.36	109.888996	174,914.22	790.86	0.05
Original Face:		300,000.000	Base 109.392145	174,123.36	109.888996	174,914.22	790.86	0.05
3140Q9NX7	FNMA POOL CA2205 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
		0.000	Local 0.000000	6.45	0.000000	0.00	-6.45	0.00
			Base 0.000000	6.45	0.000000	0.00	-6.45	0.00
3140Q9W90	FNMA POOL CA2471 FN 10/48 FIXED 4				4.000000	01 Oct 2048		
		141,467.090	Local 106.837753	151,140.26	107.359918	151,878.95	738.69	0.04
Original Face:		300,000.000	Base 106.837753	151,140.26	107.359918	151,878.95	738.69	0.04
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		112,778.140	Local 109.026873	122,958.48	110.514844	124,636.59	1,678.11	0.03
Original Face:		200,000.000	Base 109.026873	122,958.48	110.514844	124,636.59	1,678.11	0.03
3140Q9XV0	FNMA POOL CA2491 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140Q9XX6	FNMA POOL CA2493 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00

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3140QA2E9	FNMA POOL CA3472 FN 05/49 FIXED 3.5				3.500000	01 May 2049		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QA3B4	FNMA POOL CA3493 FN 05/49 FIXED 4				4.000000	01 May 2049		
		169,538.120	Local 107.978459	183,064.65	108.395157	183,771.11	706.46	0.05
Original Face:		300,000.000	Base 107.978459	183,064.65	108.395157	183,771.11	706.46	0.05
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5				4.500000	01 Dec 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QAMD9	FNMA POOL CA3055 FN 02/49 FIXED 4.5				4.500000	01 Feb 2049		
		45,798.580	Local 109.152773	49,990.42	109.684640	50,234.01	243.59	0.01
Original Face:		100,000.000	Base 109.152773	49,990.42	109.684640	50,234.01	243.59	0.01
3140QANJ5	FNMA POOL CA3092 FN 02/49 FIXED 4.5				4.500000	01 Feb 2049		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QBZU5	FNMA POOL CA4354 FN 10/49 FIXED 3.5				3.500000	01 Oct 2049		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5				4.500000	01 Mar 2050		
		89,727.720	Local 110.208607	98,887.67	111.265616	99,836.10	948.43	0.03
Original Face:		100,000.000	Base 110.208607	98,887.67	111.265616	99,836.10	948.43	0.03
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4				4.000000	01 Dec 2049		
		72,923.580	Local 105.230160	76,737.60	106.810522	77,890.06	1,152.46	0.02
Original Face:		100,000.000	Base 105.230160	76,737.60	106.810522	77,890.06	1,152.46	0.02
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3				3.000000	01 Jan 2050		
		88,414.000	Local 101.935463	90,125.22	105.560835	93,330.56	3,205.34	0.02
Original Face:		100,000.000	Base 101.935463	90,125.22	105.560835	93,330.56	3,205.34	0.02
3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5				3.500000	01 Feb 2050		
		154,208.340	Local 106.596945	164,381.38	106.124586	163,652.96	-728.42	0.04
Original Face:		200,000.000	Base 106.596945	164,381.38	106.124586	163,652.96	-728.42	0.04

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	Units								
3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5					3.500000	01 Apr 2050		
	247,752.610	Local	106.597521	264,098.14	105.614357	261,662.33		-2,435.81	0.07
Original Face:	300,000.000	Base	106.597521	264,098.14	105.614357	261,662.33		-2,435.81	0.07
3140QDU28	FNMA POOL CA6000 FN 06/50 FIXED 3					3.000000	01 Jun 2050		
	93,521.160	Local	105.903509	99,042.19	106.861254	99,937.88		895.69	0.03
Original Face:	100,000.000	Base	105.903509	99,042.19	106.861254	99,937.88		895.69	0.03
3140QDWP5	FNMA POOL CA6053 FN 06/50 FIXED 3					3.000000	01 Jun 2050		
	169,998.840	Local	105.980194	180,165.10	106.861206	181,662.81		1,497.71	0.05
Original Face:	180,000.000	Base	105.980194	180,165.10	106.861206	181,662.81		1,497.71	0.05
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
	94,994.380	Local	105.568824	100,284.45	105.779748	100,484.82		200.37	0.03
Original Face:	100,000.000	Base	105.568824	100,284.45	105.779748	100,484.82		200.37	0.03
3140X3B80	FNMA POOL FM0062 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
	553,194.860	Local	107.138279	592,683.45	107.305244	593,607.09		923.64	0.15
Original Face:	700,000.000	Base	107.138279	592,683.45	107.305244	593,607.09		923.64	0.15
3140X4DG8	FNMA POOL FM1002 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
	333,056.000	Local	101.957551	339,575.74	108.302577	360,708.23		21,132.49	0.09
Original Face:	500,000.000	Base	101.957551	339,575.74	108.302577	360,708.23		21,132.49	0.09
3140X4GG5	FNMA POOL FM1098 FN 05/49 FIXED VAR					4.000000	01 May 2049		
	57,126.500	Local	108.204476	61,813.43	108.327189	61,883.53		70.10	0.02
Original Face:	100,000.000	Base	108.204476	61,813.43	108.327189	61,883.53		70.10	0.02
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		
	161,400.440	Local	109.610092	176,911.17	108.892299	175,752.65		-1,158.52	0.05
Original Face:	300,000.000	Base	109.610092	176,911.17	108.892299	175,752.65		-1,158.52	0.05
3140X4V94	FNMA POOL FM1539 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
	53,005.840	Local	109.206042	57,885.58	108.503129	57,512.99		-372.59	0.01
Original Face:	100,000.000	Base	109.206042	57,885.58	108.503129	57,512.99		-372.59	0.01
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR					4.500000	01 May 2049		
	174,951.780	Local	106.608947	186,514.25	110.309478	192,988.40		6,474.15	0.05
Original Face:	300,000.000	Base	106.608947	186,514.25	110.309478	192,988.40		6,474.15	0.05

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3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR					3.000000	01 Nov 2049		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR					4.000000	01 Jan 2048		
	57,581.600	Local	107.361553	61,820.50	107.121668	61,682.37	-138.13	0.02	
Original Face:	100,000.000	Base	107.361553	61,820.50	107.121668	61,682.37	-138.13	0.02	
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
	155,767.150	Local	104.442644	162,687.33	106.485267	165,869.07	3,181.74	0.04	
Original Face:	200,000.000	Base	104.442644	162,687.33	106.485267	165,869.07	3,181.74	0.04	
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR					3.500000	01 Aug 2048		
	223,234.430	Local	106.771805	238,351.43	106.718159	238,231.67	-119.76	0.06	
Original Face:	300,000.000	Base	106.771805	238,351.43	106.718159	238,231.67	-119.76	0.06	
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
	153,977.450	Local	110.670173	170,407.11	109.942481	169,286.63	-1,120.48	0.04	
Original Face:	200,000.000	Base	110.670173	170,407.11	109.942481	169,286.63	-1,120.48	0.04	
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
	9,284.800	Local	105.040389	9,752.79	109.147849	10,134.16	381.37	0.00	
Original Face:	10,000.000	Base	105.040389	9,752.79	109.147849	10,134.16	381.37	0.00	
3140X6M99	FNMA POOL FM3083 FN 10/49 FIXED VAR					4.500000	01 Oct 2049		
	68,016.980	Local	108.864051	74,046.04	108.055649	73,496.19	-549.85	0.02	
Original Face:	100,000.000	Base	108.864051	74,046.04	108.055649	73,496.19	-549.85	0.02	
3140X6P39	FNMA POOL FM3141 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	149,367.310	Local	106.555946	159,159.75	106.414684	158,948.75	-211.00	0.04	
Original Face:	200,000.000	Base	106.555946	159,159.75	106.414684	158,948.75	-211.00	0.04	
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR					5.000000	01 Dec 2049		
	69,019.300	Local	108.882182	75,149.72	110.408676	76,203.30	1,053.58	0.02	
Original Face:	100,000.000	Base	108.882182	75,149.72	110.408676	76,203.30	1,053.58	0.02	
3140X6QL8	FNMA POOL FM3158 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
	77,265.200	Local	109.059124	84,264.75	108.919777	84,157.08	-107.67	0.02	
Original Face:	100,000.000	Base	109.059124	84,264.75	108.919777	84,157.08	-107.67	0.02	

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3140X6TG6	FNMA POOL FM3250 FN 05/50 FIXED VAR					3.500000	01 May 2050		
	482,810.310	Local		106.716093	515,236.30	107.495296	518,998.37	3,762.07	0.13
Original Face:	600,000.000	Base		106.716093	515,236.30	107.495296	518,998.37	3,762.07	0.13
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	128,768.350	Local		105.802233	136,239.79	105.683678	136,087.13	-152.66	0.04
Original Face:	200,000.000	Base		105.802233	136,239.79	105.683678	136,087.13	-152.66	0.04
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR					3.500000	01 May 2047		
	397,136.000	Local		106.775651	424,044.55	106.601310	423,352.18	-692.37	0.11
Original Face:	570,000.000	Base		106.775651	424,044.55	106.601310	423,352.18	-692.37	0.11
3140X6ZK0	FNMA POOL FM3445 FN 09/48 FIXED VAR					4.000000	01 Sep 2048		
	959,672.170	Local		108.084994	1,037,261.61	106.724732	1,024,207.55	-13,054.06	0.27
Original Face:	1,300,000.000	Base		108.084994	1,037,261.61	106.724732	1,024,207.55	-13,054.06	0.27
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	557,880.590	Local		106.788655	595,753.18	107.087972	597,423.01	1,669.83	0.15
Original Face:	730,000.000	Base		106.788655	595,753.18	107.087972	597,423.01	1,669.83	0.15
3140X7MF3	FNMA POOL FM3957 FN 03/50 FIXED VAR					5.000000	01 Mar 2050		
	87,754.310	Local		111.442276	97,795.40	110.616262	97,070.54	-724.86	0.03
Original Face:	100,000.000	Base		111.442276	97,795.40	110.616262	97,070.54	-724.86	0.03
3140X7SF7	FNMA POOL FM4117 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		
	83,977.500	Local		109.701968	92,124.97	109.955613	92,337.97	213.00	0.02
Original Face:	100,000.000	Base		109.701968	92,124.97	109.955613	92,337.97	213.00	0.02
3140X7TX7	FNMA POOL FM4165 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
	887,569.570	Local		106.518876	945,429.13	106.531667	945,542.66	113.53	0.25
Original Face:	900,000.000	Base		106.518876	945,429.13	106.531667	945,542.66	113.53	0.25
3140X7XK0	FNMA POOL FM4281 FN 08/50 FIXED VAR					3.500000	01 Aug 2050		
	284,189.690	Local		108.132797	307,302.26	109.149526	310,191.70	2,889.44	0.08
Original Face:	300,000.000	Base		108.132797	307,302.26	109.149526	310,191.70	2,889.44	0.08
3140X7YE3	FNMA POOL FM4308 FN 05/48 FIXED VAR					3.500000	01 May 2048		
	323,102.840	Local		105.647118	341,348.84	105.659532	341,388.95	40.11	0.09
Original Face:	400,000.000	Base		105.647118	341,348.84	105.659532	341,388.95	40.11	0.09

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



STATE STREET

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3140X86G7	FNMA POOL FM5370 FN 12/48 FIXED VAR				3.000000	01 Dec 2048		
		100,000.000	Local 105.903930	105,903.93	105.593864	105,593.86	-310.07	0.03
Original Face:		100,000.000	Base 105.903930	105,903.93	105.593864	105,593.86	-310.07	0.03
3140X8C96	FNMA POOL FM4595 FN 09/50 FIXED VAR				3.000000	01 Sep 2050		
		392,457.920	Local 106.999999	419,929.97	106.810834	419,187.58	-742.39	0.11
Original Face:		400,000.000	Base 106.999999	419,929.97	106.810834	419,187.58	-742.39	0.11
3140X8PK7	FNMA POOL FM4925 FN 11/50 FIXED VAR				3.000000	01 Nov 2050		
		99,837.840	Local 107.249997	107,076.08	106.861495	106,688.21	-387.87	0.03
Original Face:		100,000.000	Base 107.249997	107,076.08	106.861495	106,688.21	-387.87	0.03
3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR				4.000000	01 Nov 2048		
		94,623.220	Local 106.956443	101,205.63	107.234750	101,468.97	263.34	0.03
Original Face:		100,000.000	Base 106.956443	101,205.63	107.234750	101,468.97	263.34	0.03
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047		
		610,058.900	Local 98.419600	600,417.53	107.860884	658,014.92	57,597.39	0.17
Original Face:		890,000.000	Base 98.419600	600,417.53	107.860884	658,014.92	57,597.39	0.17
31418C4M3	FNMA POOL MA3527 FN 11/48 FIXED 5				5.000000	01 Nov 2048		
		113,465.490	Local 108.622675	123,249.25	110.722960	125,632.35	2,383.10	0.03
Original Face:		300,000.000	Base 108.622675	123,249.25	110.722960	125,632.35	2,383.10	0.03
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
		49,777.520	Local 105.935591	52,732.11	105.724995	52,627.28	-104.83	0.01
Original Face:		100,000.000	Base 105.935591	52,732.11	105.724995	52,627.28	-104.83	0.01
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4				4.000000	01 Jul 2047		
		1,158,610.530	Local 106.943318	1,239,056.54	107.512521	1,245,651.39	6,594.85	0.32
Original Face:		3,300,000.000	Base 106.943318	1,239,056.54	107.512521	1,245,651.39	6,594.85	0.32
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4				4.000000	01 Aug 2047		
		188,368.900	Local 107.045887	201,641.16	107.704723	202,882.20	1,241.04	0.05
Original Face:		500,000.000	Base 107.045887	201,641.16	107.704723	202,882.20	1,241.04	0.05
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4				4.000000	01 Oct 2047		
		124,101.520	Local 107.394067	133,277.67	107.279835	133,135.91	-141.76	0.03
Original Face:		300,000.000	Base 107.394067	133,277.67	107.279835	133,135.91	-141.76	0.03

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31418DPR7	FNMA POOL MA4031 FN 05/50 FIXED 4.5				4.500000	01 May 2050		
		573,189.890	Local 108.180566	620,080.07	108.625480	622,630.27	2,550.20	0.16
Original Face:		800,000.000	Base 108.180566	620,080.07	108.625480	622,630.27	2,550.20	0.16
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031		
		290,000.000	Local 126.925486	368,083.91	142.596441	413,529.68	45,445.77	0.11
			Base 126.925486	368,083.91	142.596441	413,529.68	45,445.77	0.11
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25				4.250000	15 Mar 2023		
		200,000.000	Local 100.704360	201,408.72	105.597829	211,195.66	9,786.94	0.05
			Base 100.704360	201,408.72	105.597829	211,195.66	9,786.94	0.05
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9				3.900000	15 Jul 2027		
		250,000.000	Local 98.345244	245,863.11	110.229630	275,574.08	29,710.97	0.07
			Base 98.345244	245,863.11	110.229630	275,574.08	29,710.97	0.07
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047		
		60,000.000	Local 104.499350	62,699.61	124.449511	74,669.71	11,970.10	0.02
			Base 104.499350	62,699.61	124.449511	74,669.71	11,970.10	0.02
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6				1.600000	15 Jan 2026		
		30,000.000	Local 100.076067	30,022.82	97.736750	29,321.03	-701.79	0.01
			Base 100.076067	30,022.82	97.736750	29,321.03	-701.79	0.01
35137LAH8	FOX CORP SR UNSECURED 01/29 4.709				4.709000	25 Jan 2029		
		150,000.000	Local 117.777020	176,665.53	121.330032	181,995.05	5,329.52	0.05
			Base 117.777020	176,665.53	121.330032	181,995.05	5,329.52	0.05
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039		
		150,000.000	Local 124.798460	187,197.69	137.132130	205,698.20	18,500.51	0.05
			Base 124.798460	187,197.69	137.132130	205,698.20	18,500.51	0.05
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3				3.000000	15 Sep 2042		
		62,821.930	Local 100.145411	62,913.28	107.547299	67,563.29	4,650.01	0.02
Original Face:		200,000.000	Base 100.145411	62,913.28	107.547299	67,563.29	4,650.01	0.02
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3				3.000000	15 Sep 2042		
		60,528.580	Local 99.379186	60,152.81	105.251106	63,707.00	3,554.19	0.02
Original Face:		300,000.000	Base 99.379186	60,152.81	105.251106	63,707.00	3,554.19	0.02

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36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3				3.000000	15 Oct 2042		
		124,395.330	Local 102.072626	126,973.58	105.255351	130,932.74	3,959.16	0.03
Original Face:		500,000.000	Base 102.072626	126,973.58	105.255351	130,932.74	3,959.16	0.03
36179Q6N6	GNMA II POOL MA2677 G2 03/45 FIXED 3				3.000000	20 Mar 2045		
		80,526.110	Local 106.164423	85,490.08	106.460619	85,728.60	238.52	0.02
Original Face:		300,000.000	Base 106.164423	85,490.08	106.460619	85,728.60	238.52	0.02
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5				3.500000	20 Mar 2045		
		22,663.890	Local 101.736683	23,057.49	107.955983	24,467.03	1,409.54	0.01
Original Face:		100,000.000	Base 101.736683	23,057.49	107.955983	24,467.03	1,409.54	0.01
36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5				3.500000	20 Jun 2044		
		438,971.080	Local 99.108625	435,058.20	108.823797	477,705.00	42,646.80	0.12
Original Face:		2,200,000.000	Base 99.108625	435,058.20	108.823797	477,705.00	42,646.80	0.12
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5				3.500000	20 May 2046		
		243,720.890	Local 101.654109	247,752.30	108.264588	263,863.42	16,111.12	0.07
Original Face:		700,000.000	Base 101.654109	247,752.30	108.264588	263,863.42	16,111.12	0.07
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5				3.500000	20 Sep 2046		
		78,221.530	Local 103.753749	81,157.77	107.785996	84,311.86	3,154.09	0.02
Original Face:		200,000.000	Base 103.753749	81,157.77	107.785996	84,311.86	3,154.09	0.02
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3				3.000000	20 Nov 2046		
		43,792.420	Local 103.507730	45,328.54	106.571238	46,670.12	1,341.58	0.01
Original Face:		100,000.000	Base 103.507730	45,328.54	106.571238	46,670.12	1,341.58	0.01
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4				4.000000	20 Jun 2047		
		106,058.250	Local 104.771161	111,118.46	107.923915	114,462.22	3,343.76	0.03
Original Face:		300,000.000	Base 104.771161	111,118.46	107.923915	114,462.22	3,343.76	0.03
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
		39,364.680	Local 103.329609	40,675.37	107.793948	42,432.74	1,757.37	0.01
Original Face:		100,000.000	Base 103.329609	40,675.37	107.793948	42,432.74	1,757.37	0.01
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4				4.000000	20 Nov 2047		
		206,063.960	Local 103.820775	213,937.20	107.988502	222,525.38	8,588.18	0.06
Original Face:		500,000.000	Base 103.820775	213,937.20	107.988502	222,525.38	8,588.18	0.06

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36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4				4.000000	20 Dec 2047		
		121,824.710	Local 103.041370	125,529.85	107.864786	131,405.96	5,876.11	0.03
Original Face:		300,000.000	Base 103.041370	125,529.85	107.864786	131,405.96	5,876.11	0.03
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
		0.000	Local 0.000000	0.63	0.000000	0.00	-0.63	0.00
			Base 0.000000	0.63	0.000000	0.00	-0.63	0.00
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4				4.000000	20 Feb 2048		
		82,062.120	Local 104.415618	85,685.67	107.458646	88,182.84	2,497.17	0.02
Original Face:		200,000.000	Base 104.415618	85,685.67	107.458646	88,182.84	2,497.17	0.02
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3				3.000000	20 Mar 2048		
		879,991.230	Local 97.225014	855,571.60	104.755818	921,842.01	66,270.41	0.24
Original Face:		1,746,993.000	Base 97.225014	855,571.60	104.755818	921,842.01	66,270.41	0.24
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4				4.000000	20 Mar 2048		
		38,304.350	Local 104.002183	39,837.36	107.735493	41,267.38	1,430.02	0.01
Original Face:		100,000.000	Base 104.002183	39,837.36	107.735493	41,267.38	1,430.02	0.01
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4				4.000000	20 Apr 2048		
		70,514.940	Local 103.973073	73,316.55	107.322891	75,678.67	2,362.12	0.02
Original Face:		200,000.000	Base 103.973073	73,316.55	107.322891	75,678.67	2,362.12	0.02
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5				4.500000	20 Jun 2048		
		205,990.980	Local 104.403426	215,061.64	108.210676	222,904.23	7,842.59	0.06
Original Face:		642,735.000	Base 104.403426	215,061.64	108.210676	222,904.23	7,842.59	0.06
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5				4.500000	20 Sep 2048		
		265,123.020	Local 104.340732	276,631.30	108.214057	286,900.38	10,269.08	0.07
Original Face:		800,000.000	Base 104.340732	276,631.30	108.214057	286,900.38	10,269.08	0.07
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5				4.500000	20 Oct 2048		
		138,206.490	Local 107.550709	148,642.06	108.224772	149,573.66	931.60	0.04
Original Face:		400,000.000	Base 107.550709	148,642.06	108.224772	149,573.66	931.60	0.04
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5				5.000000	20 Oct 2048		
		192,973.630	Local 109.326637	210,971.58	109.355740	211,027.74	56.16	0.05
Original Face:		600,000.000	Base 109.326637	210,971.58	109.355740	211,027.74	56.16	0.05

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36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5						4.500000	20 Nov 2048		
	264,656.820	Local		106.356485	281,479.69	108.210931		286,387.61	4,907.92	0.07
Original Face:	800,000.000	Base		106.356485	281,479.69	108.210931		286,387.61	4,907.92	0.07
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5						4.500000	20 Dec 2048		
	30,339.630	Local		107.360999	32,572.93	108.216638		32,832.53	259.60	0.01
Original Face:	100,000.000	Base		107.360999	32,572.93	108.216638		32,832.53	259.60	0.01
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5						4.500000	20 Jan 2049		
	350,356.920	Local		104.997666	367,866.59	108.215128		379,139.19	11,272.60	0.10
Original Face:	1,143,044.000	Base		104.997666	367,866.59	108.215128		379,139.19	11,272.60	0.10
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5						5.000000	20 Jan 2049		
	242,606.860	Local		104.101372	252,557.07	109.356516		265,306.41	12,749.34	0.07
Original Face:	800,000.000	Base		104.101372	252,557.07	109.356516		265,306.41	12,749.34	0.07
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5						3.500000	20 Feb 2049		
	0.000	Local		0.000000	0.51	0.000000		0.00	-0.51	0.00
		Base		0.000000	0.51	0.000000		0.00	-0.51	0.00
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5						4.500000	20 Mar 2049		
	69,415.050	Local		108.226213	75,125.28	108.205222		75,110.71	-14.57	0.02
Original Face:	200,000.000	Base		108.226213	75,125.28	108.205222		75,110.71	-14.57	0.02
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5						4.500000	20 Apr 2049		
	0.000	Local		0.000000	-0.71	0.000000		0.00	0.71	0.00
		Base		0.000000	-0.71	0.000000		0.00	0.71	0.00
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4						4.000000	20 Feb 2050		
	660,333.630	Local		106.302659	701,952.21	106.792325		705,185.64	3,233.43	0.18
Original Face:	900,000.000	Base		106.302659	701,952.21	106.792325		705,185.64	3,233.43	0.18
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5						4.500000	20 Feb 2050		
	0.000	Local		0.000000	0.67	0.000000		0.00	-0.67	0.00
		Base		0.000000	0.67	0.000000		0.00	-0.67	0.00
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5						4.500000	20 Mar 2050		
	0.000	Local		0.000000	0.67	0.000000		0.00	-0.67	0.00
		Base		0.000000	0.67	0.000000		0.00	-0.67	0.00

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36179VQV5	GNMA II POOL MA6768 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
		95,210.050	Local 107.164580	102,031.45	106.679191	101,569.31	-462.14	0.03
Original Face:		100,000.000	Base 107.164580	102,031.45	106.679191	101,569.31	-462.14	0.03
36179VTX8	GNMA II POOL MA6866 G2 09/50 FIXED 3				3.000000	20 Sep 2050		
		197,256.560	Local 105.463757	208,034.18	105.235043	207,583.03	-451.15	0.05
Original Face:		200,000.000	Base 105.463757	208,034.18	105.235043	207,583.03	-451.15	0.05
36179VVZ0	GNMA II POOL MA6932 G2 10/50 FIXED 3				3.000000	20 Oct 2050		
		297,351.390	Local 105.743255	314,429.04	105.798827	314,594.28	165.24	0.08
Original Face:		300,000.000	Base 105.743255	314,429.04	105.798827	314,594.28	165.24	0.08
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4				4.000000	20 Apr 2050		
		97,175.810	Local 106.970593	103,949.54	108.873364	105,798.57	1,849.03	0.03
Original Face:		100,000.000	Base 106.970593	103,949.54	108.873364	105,798.57	1,849.03	0.03
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5				3.500000	15 May 2050		
		98,213.250	Local 106.534200	104,630.70	106.501585	104,598.67	-32.03	0.03
Original Face:		100,000.000	Base 106.534200	104,630.70	106.501585	104,598.67	-32.03	0.03
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5				2.500000	20 Dec 2050		
		100,000.000	Local 106.446650	106,446.65	107.817228	107,817.23	1,370.58	0.03
Original Face:		100,000.000	Base 106.446650	106,446.65	107.817228	107,817.23	1,370.58	0.03
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5				3.500000	15 Jun 2048		
		1,107,210.770	Local 99.175740	1,098,084.48	107.121051	1,186,055.81	87,971.33	0.31
Original Face:		1,800,000.000	Base 99.175740	1,098,084.48	107.121051	1,186,055.81	87,971.33	0.31
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5				3.500000	20 Apr 2048		
		932,586.620	Local 101.823216	949,589.69	111.979646	1,044,307.20	94,717.51	0.27
Original Face:		1,300,000.000	Base 101.823216	949,589.69	111.979646	1,044,307.20	94,717.51	0.27
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5				3.500000	20 Oct 2049		
		98,985.650	Local 102.610045	101,569.22	103.709996	102,658.01	1,088.79	0.03
Original Face:		200,000.000	Base 102.610045	101,569.22	103.709996	102,658.01	1,088.79	0.03
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4				4.000000	20 Feb 2048		
		449,920.510	Local 107.392668	483,181.64	107.408857	483,254.48	72.84	0.13
Original Face:		700,000.000	Base 107.392668	483,181.64	107.408857	483,254.48	72.84	0.13

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3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
	93,979.440	Local	103.187527	96,975.06	104.684976	98,382.35	1,407.29	0.03	
Original Face:	100,000.000	Base	103.187527	96,975.06	104.684976	98,382.35	1,407.29	0.03	
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.510223	10 Nov 2047		
	0.000	Local	0.000000	0.11	0.000000	0.00	-0.11	0.00	
		Base	0.000000	0.11	0.000000	0.00	-0.11	0.00	
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4					3.764000	10 Jul 2048		
	80,000.000	Local	105.389938	84,311.95	112.068280	89,654.62	5,342.67	0.02	
Original Face:	80,000.000	Base	105.389938	84,311.95	112.068280	89,654.62	5,342.67	0.02	
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4					2.850000	10 Oct 2049		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
36257XAA9	GS MORTGAGE SECURITIES TRUST GSMS 2019 SOHO A 144A					1.059000	15 Jun 2036		
	890,000.000	Local	100.000000	890,000.00	99.879020	888,923.28	-1,076.72	0.23	
Original Face:	890,000.000	Base	100.000000	890,000.00	99.879020	888,923.28	-1,076.72	0.23	
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	10,000.000	Local	117.995500	11,799.55	130.170669	13,017.07	1,217.52	0.00	
		Base	117.995500	11,799.55	130.170669	13,017.07	1,217.52	0.00	
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	300,000.000	Local	126.498157	379,494.47	136.024907	408,074.72	28,580.25	0.11	
		Base	126.498157	379,494.47	136.024907	408,074.72	28,580.25	0.11	
369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45					3.450000	01 May 2027		
	20,000.000	Local	99.858700	19,971.74	113.104545	22,620.91	2,649.17	0.01	
		Base	99.858700	19,971.74	113.104545	22,620.91	2,649.17	0.01	
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625					3.625000	01 May 2030		
	30,000.000	Local	99.850233	29,955.07	114.288704	34,286.61	4,331.54	0.01	
		Base	99.850233	29,955.07	114.288704	34,286.61	4,331.54	0.01	
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25					4.250000	01 May 2040		
	30,000.000	Local	99.724333	29,917.30	118.220565	35,466.17	5,548.87	0.01	
		Base	99.724333	29,917.30	118.220565	35,466.17	5,548.87	0.01	

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369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
	40,000.000	Local	99.654025	39,861.61	121.614829	48,645.93	8,784.32	0.01	
		Base	99.654025	39,861.61	121.614829	48,645.93	8,784.32	0.01	
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	390,000.000	Local	123.648874	482,230.61	147.208224	574,112.07	91,881.46	0.15	
		Base	123.648874	482,230.61	147.208224	574,112.07	91,881.46	0.15	
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	70,000.000	Local	104.863343	73,404.34	140.206353	98,144.45	24,740.11	0.03	
		Base	104.863343	73,404.34	140.206353	98,144.45	24,740.11	0.03	
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	20,000.000	Local	98.962400	19,792.48	134.896948	26,979.39	7,186.91	0.01	
		Base	98.962400	19,792.48	134.896948	26,979.39	7,186.91	0.01	
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	80,000.000	Local	94.251100	75,400.88	135.242057	108,193.65	32,792.77	0.03	
		Base	94.251100	75,400.88	135.242057	108,193.65	32,792.77	0.03	
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	10,000.000	Local	100.226500	10,022.65	102.832674	10,283.27	260.62	0.00	
		Base	100.226500	10,022.65	102.832674	10,283.27	260.62	0.00	
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	10,000.000	Local	101.257300	10,125.73	108.993314	10,899.33	773.60	0.00	
		Base	101.257300	10,125.73	108.993314	10,899.33	773.60	0.00	
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	60,000.000	Local	102.060383	61,236.23	132.539866	79,523.92	18,287.69	0.02	
		Base	102.060383	61,236.23	132.539866	79,523.92	18,287.69	0.02	
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.650000	01 Mar 2026		
	190,000.000	Local	98.471916	187,096.64	113.448221	215,551.62	28,454.98	0.06	
		Base	98.471916	187,096.64	113.448221	215,551.62	28,454.98	0.06	
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	

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378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	210,000.000	Local		93.825281	197,033.09	112.690000	236,649.00	39,615.91	0.06
		Base		93.825281	197,033.09	112.690000	236,649.00	39,615.91	0.06
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	60,000.000	Local		100.631083	60,378.65	110.039320	66,023.59	5,644.94	0.02
		Base		100.631083	60,378.65	110.039320	66,023.59	5,644.94	0.02
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25					5.250000	27 Jul 2021		
	110,000.000	Local		101.087727	111,196.50	102.808008	113,088.81	1,892.31	0.03
		Base		101.087727	111,196.50	102.808008	113,088.81	1,892.31	0.03
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
	30,000.000	Local		102.739667	30,821.90	114.680143	34,404.04	3,582.14	0.01
		Base		102.739667	30,821.90	114.680143	34,404.04	3,582.14	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	310,000.000	Local		116.042394	359,731.42	139.267841	431,730.31	71,998.89	0.11
		Base		116.042394	359,731.42	139.267841	431,730.31	71,998.89	0.11
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691000	05 Jun 2028		
	40,000.000	Local		100.841000	40,336.40	115.202308	46,080.92	5,744.52	0.01
		Base		100.841000	40,336.40	115.202308	46,080.92	5,744.52	0.01
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	120,000.000	Local		98.033617	117,640.34	105.661875	126,794.25	9,153.91	0.03
		Base		98.033617	117,640.34	105.661875	126,794.25	9,153.91	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	490,000.000	Local		97.932196	479,867.76	118.636310	581,317.92	101,450.16	0.15
		Base		97.932196	479,867.76	118.636310	581,317.92	101,450.16	0.15
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	290,000.000	Local		99.920948	289,770.75	108.831542	315,611.47	25,840.72	0.08
		Base		99.920948	289,770.75	108.831542	315,611.47	25,840.72	0.08
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
	80,000.000	Local		105.513088	84,410.47	111.098970	88,879.18	4,468.71	0.02
		Base		105.513088	84,410.47	111.098970	88,879.18	4,468.71	0.02

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38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	80,000.000	Local		99.006675	79,205.34	112.264328	89,811.46	10,606.12	0.02
		Base		99.006675	79,205.34	112.264328	89,811.46	10,606.12	0.02
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	240,000.000	Local		106.003029	254,407.27	139.357829	334,458.79	80,051.52	0.09
		Base		106.003029	254,407.27	139.357829	334,458.79	80,051.52	0.09
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR					2.876000	31 Oct 2022		
	90,000.000	Local		100.000000	90,000.00	102.029469	91,826.52	1,826.52	0.02
		Base		100.000000	90,000.00	102.029469	91,826.52	1,826.52	0.02
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.570250	20 Oct 2064		
	1,002,919.440	Local		100.029866	1,003,218.97	100.053460	1,003,455.60	236.63	0.26
Original Face:	2,000,000.000	Base		100.029866	1,003,218.97	100.053460	1,003,455.60	236.63	0.26
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
	51,844.050	Local		3.541853	1,836.24	9.772760	5,066.59	3,230.35	0.00
Original Face:	200,000.000	Base		3.541853	1,836.24	9.772760	5,066.59	3,230.35	0.00
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP					0.640250	20 Jun 2069		
	182,446.200	Local		99.553063	181,630.78	100.362140	183,106.91	1,476.13	0.05
Original Face:	200,000.000	Base		99.553063	181,630.78	100.362140	183,106.91	1,476.13	0.05
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.250000	16 May 2059		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
	40,267.880	Local		98.499772	39,663.77	105.129010	42,333.22	2,669.45	0.01
Original Face:	50,000.000	Base		98.499772	39,663.77	105.129010	42,333.22	2,669.45	0.01
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					1.401630	20 Apr 2070		
	91,147.960	Local		102.763584	93,666.91	103.009070	93,890.67	223.76	0.02
Original Face:	100,000.000	Base		102.763584	93,666.91	103.009070	93,890.67	223.76	0.02
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					0.601630	20 Jul 2070		
	495,909.200	Local		99.844891	495,140.00	100.190720	496,855.00	1,715.00	0.13
Original Face:	500,000.000	Base		99.844891	495,140.00	100.190720	496,855.00	1,715.00	0.13

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38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
	99,247.230	Local		12.858535	12,761.74	14.261030	14,153.68	1,391.94	0.00
Original Face:	100,000.000	Base		12.858535	12,761.74	14.261030	14,153.68	1,391.94	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
	99,257.500	Local		12.993960	12,897.48	13.517580	13,417.21	519.73	0.00
Original Face:	100,000.000	Base		12.993960	12,897.48	13.517580	13,417.21	519.73	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
	98,838.430	Local		13.212705	13,059.23	13.741060	13,581.45	522.22	0.00
Original Face:	100,000.000	Base		13.212705	13,059.23	13.741060	13,581.45	522.22	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
	199,220.950	Local		13.632392	27,158.58	14.254720	28,398.39	1,239.81	0.01
Original Face:	200,000.000	Base		13.632392	27,158.58	14.254720	28,398.39	1,239.81	0.01
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
	30,000.000	Local		99.917400	29,975.22	101.427488	30,428.25	453.03	0.01
		Base		99.917400	29,975.22	101.427488	30,428.25	453.03	0.01
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
	220,000.000	Local		99.940091	219,868.20	118.305211	260,271.46	40,403.26	0.07
		Base		99.940091	219,868.20	118.305211	260,271.46	40,403.26	0.07
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
	300,000.000	Local		100.000000	300,000.00	115.475006	346,425.02	46,425.02	0.09
		Base		100.000000	300,000.00	115.475006	346,425.02	46,425.02	0.09
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR					2.099000	04 Jun 2026		
	200,000.000	Local		100.000000	200,000.00	103.914263	207,828.53	7,828.53	0.05
		Base		100.000000	200,000.00	103.914263	207,828.53	7,828.53	0.05
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
	2,000.000	Local		99.154000	1,983.08	112.152301	2,243.05	259.97	0.00
		Base		99.154000	1,983.08	112.152301	2,243.05	259.97	0.00
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					0.891630	20 Jun 2035		
	59,262.260	Local		97.560184	57,816.37	96.863220	57,403.33	-413.04	0.01
Original Face:	1,220,000.000	Base		97.560184	57,816.37	96.863220	57,403.33	-413.04	0.01

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413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	110,000.000	Local		101.881836	112,070.02	130.707654	143,778.42	31,708.40	0.04
		Base		101.881836	112,070.02	130.707654	143,778.42	31,708.40	0.04
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	10,000.000	Local		110.029300	11,002.93	138.264200	13,826.42	2,823.49	0.00
		Base		110.029300	11,002.93	138.264200	13,826.42	2,823.49	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	20,000.000	Local		99.836200	19,967.24	101.549546	20,309.91	342.67	0.01
		Base		99.836200	19,967.24	101.549546	20,309.91	342.67	0.01
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
	10,000.000	Local		109.277200	10,927.72	127.709595	12,770.96	1,843.24	0.00
		Base		109.277200	10,927.72	127.709595	12,770.96	1,843.24	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
	10,000.000	Local		117.994000	11,799.40	120.319854	12,031.99	232.59	0.00
		Base		117.994000	11,799.40	120.319854	12,031.99	232.59	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	40,000.000	Local		105.880100	42,352.04	109.738207	43,895.28	1,543.24	0.01
		Base		105.880100	42,352.04	109.738207	43,895.28	1,543.24	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	50,000.000	Local		99.478060	49,739.03	111.611122	55,805.56	6,066.53	0.01
		Base		99.478060	49,739.03	111.611122	55,805.56	6,066.53	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	50,000.000	Local		102.022600	51,011.30	117.860143	58,930.07	7,918.77	0.02
		Base		102.022600	51,011.30	117.860143	58,930.07	7,918.77	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	190,000.000	Local		107.521416	204,290.69	119.007436	226,114.13	21,823.44	0.06
		Base		107.521416	204,290.69	119.007436	226,114.13	21,823.44	0.06
437084VN3	HOME EQUITY ASSET TRUST HEAT 2006 4 2A4					0.428000	25 Aug 2036		
	392,088.790	Local		98.176375	384,938.56	98.839980	387,540.48	2,601.92	0.10
	Original Face:	660,000.000	Base	98.176375	384,938.56	98.839980	387,540.48	2,601.92	0.10

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WESTERN ASSET MANAGEMENT COMPANY

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438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	50,000.000	Local		99.991180	49,995.59	103.608735	51,804.37	1,808.78	0.01
		Base		99.991180	49,995.59	103.608735	51,804.37	1,808.78	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	50,000.000	Local		102.666140	51,333.07	134.776076	67,388.04	16,054.97	0.02
		Base		102.666140	51,333.07	134.776076	67,388.04	16,054.97	0.02
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	130,000.000	Local		99.043077	128,756.00	115.087003	149,613.10	20,857.10	0.04
		Base		99.043077	128,756.00	115.087003	149,613.10	20,857.10	0.04
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
	10,000.000	Local		110.682800	11,068.28	114.888903	11,488.89	420.61	0.00
		Base		110.682800	11,068.28	114.888903	11,488.89	420.61	0.00
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6					4.600000	25 Mar 2040		
	40,000.000	Local		112.494425	44,997.77	132.019924	52,807.97	7,810.20	0.01
		Base		112.494425	44,997.77	132.019924	52,807.97	7,810.20	0.01
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	200,000.000	Local		111.781860	223,563.72	139.556249	279,112.50	55,548.78	0.07
		Base		111.781860	223,563.72	139.556249	279,112.50	55,548.78	0.07
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
	60,000.000	Local		100.289667	60,173.80	116.453570	69,872.14	9,698.34	0.02
		Base		100.289667	60,173.80	116.453570	69,872.14	9,698.34	0.02
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	160,000.000	Local		99.736213	159,577.94	108.328082	173,324.93	13,746.99	0.04
		Base		99.736213	159,577.94	108.328082	173,324.93	13,746.99	0.04
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
	170,000.000	Local		100.376418	170,639.91	100.795983	171,353.17	713.26	0.04
		Base		100.376418	170,639.91	100.795983	171,353.17	713.26	0.04
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	250,000.000	Local		98.954856	247,387.14	103.554973	258,887.43	11,500.29	0.07
		Base		98.954856	247,387.14	103.554973	258,887.43	11,500.29	0.07

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46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	60,000.000	Local	103.568067	62,140.84	141.672256	85,003.35	22,862.51	0.02	
		Base	103.568067	62,140.84	141.672256	85,003.35	22,862.51	0.02	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	220,000.000	Local	98.826941	217,419.27	118.586257	260,889.77	43,470.50	0.07	
		Base	98.826941	217,419.27	118.586257	260,889.77	43,470.50	0.07	
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	50,000.000	Local	99.905900	49,952.95	113.653727	56,826.86	6,873.91	0.01	
		Base	99.905900	49,952.95	113.653727	56,826.86	6,873.91	0.01	
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4					3.227400	15 Oct 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
	10,000.000	Local	100.000000	10,000.00	113.728574	11,372.86	1,372.86	0.00	
		Base	100.000000	10,000.00	113.728574	11,372.86	1,372.86	0.00	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	240,000.000	Local	99.360175	238,464.42	119.558836	286,941.21	48,476.79	0.07	
		Base	99.360175	238,464.42	119.558836	286,941.21	48,476.79	0.07	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	120,000.000	Local	100.429417	120,515.30	122.010443	146,412.53	25,897.23	0.04	
		Base	100.429417	120,515.30	122.010443	146,412.53	25,897.23	0.04	
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	190,000.000	Local	100.000000	190,000.00	110.162838	209,309.39	19,309.39	0.05	
		Base	100.000000	190,000.00	110.162838	209,309.39	19,309.39	0.05	
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		
	130,000.000	Local	100.000000	130,000.00	105.612655	137,296.45	7,296.45	0.04	
		Base	100.000000	130,000.00	105.612655	137,296.45	7,296.45	0.04	
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
	100,000.000	Local	100.709060	100,709.06	107.486207	107,486.21	6,777.15	0.03	
		Base	100.709060	100,709.06	107.486207	107,486.21	6,777.15	0.03	

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46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	40,000.000	Local	100.000000	40,000.00	111.341779	44,536.71	4,536.71	0.01	
		Base	100.000000	40,000.00	111.341779	44,536.71	4,536.71	0.01	
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
	440,000.000	Local	107.161932	471,512.50	109.659099	482,500.04	10,987.54	0.13	
		Base	107.161932	471,512.50	109.659099	482,500.04	10,987.54	0.13	
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
	210,000.000	Local	100.000000	210,000.00	102.669453	215,605.85	5,605.85	0.06	
		Base	100.000000	210,000.00	102.669453	215,605.85	5,605.85	0.06	
46652DAG0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 MKST D 144A					1.641000	15 Dec 2036		
	380,000.000	Local	100.000000	380,000.00	94.182090	357,891.94	-22,108.06	0.09	
	Original Face:	380,000.000	Base	100.000000	380,000.00	94.182090	357,891.94	-22,108.06	0.09
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		
	30,000.000	Local	94.284133	28,285.24	127.528465	38,258.54	9,973.30	0.01	
		Base	94.284133	28,285.24	127.528465	38,258.54	9,973.30	0.01	
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	30,000.000	Local	99.032200	29,709.66	122.264407	36,679.32	6,969.66	0.01	
		Base	99.032200	29,709.66	122.264407	36,679.32	6,969.66	0.01	
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	50,000.000	Local	99.898600	49,949.30	100.433127	50,216.56	267.26	0.01	
		Base	99.898600	49,949.30	100.433127	50,216.56	267.26	0.01	
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
	90,000.000	Local	99.935333	89,941.80	100.496063	90,446.46	504.66	0.02	
		Base	99.935333	89,941.80	100.496063	90,446.46	504.66	0.02	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	100,000.000	Local	100.119430	100,119.43	100.842901	100,842.90	723.47	0.03	
		Base	100.119430	100,119.43	100.842901	100,842.90	723.47	0.03	
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875					4.875000	14 Oct 2044		
	200,000.000	Local	135.683720	271,367.44	135.464000	270,928.00	-439.44	0.07	
		Base	135.683720	271,367.44	135.464000	270,928.00	-439.44	0.07	

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48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	340,000.000	Local		101.106724	343,762.86	123.268800	419,113.92	75,351.06	0.11
		Base		101.106724	343,762.86	123.268800	419,113.92	75,351.06	0.11
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1					3.100000	26 Mar 2030		
	20,000.000	Local		103.370150	20,674.03	115.158025	23,031.61	2,357.58	0.01
		Base		103.370150	20,674.03	115.158025	23,031.61	2,357.58	0.01
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
	50,000.000	Local		99.998200	49,999.10	100.000000	50,000.00	0.90	0.01
		Base		99.998200	49,999.10	100.000000	50,000.00	0.90	0.01
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.250000	01 Sep 2024		
	30,000.000	Local		101.418433	30,425.53	111.682390	33,504.72	3,079.19	0.01
		Base		101.418433	30,425.53	111.682390	33,504.72	3,079.19	0.01
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
	50,000.000	Local		106.703500	53,351.75	114.100236	57,050.12	3,698.37	0.01
		Base		106.703500	53,351.75	114.100236	57,050.12	3,698.37	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	20,000.000	Local		117.893600	23,578.72	128.512834	25,702.57	2,123.85	0.01
		Base		117.893600	23,578.72	128.512834	25,702.57	2,123.85	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	10,000.000	Local		116.534200	11,653.42	127.186274	12,718.63	1,065.21	0.00
		Base		116.534200	11,653.42	127.186274	12,718.63	1,065.21	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	110,000.000	Local		92.764591	102,041.05	104.427174	114,869.89	12,828.84	0.03
		Base		92.764591	102,041.05	104.427174	114,869.89	12,828.84	0.03
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	7,000.000	Local		103.699714	7,258.98	110.127036	7,708.89	449.91	0.00
		Base		103.699714	7,258.98	110.127036	7,708.89	449.91	0.00
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	300,000.000	Local		97.887293	293,661.88	113.750000	341,250.00	47,588.12	0.09
		Base		97.887293	293,661.88	113.750000	341,250.00	47,588.12	0.09

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517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	70,000.000	Local	99.942043	69,959.43	105.917403	74,142.18	4,182.75	0.02	
		Base	99.942043	69,959.43	105.917403	74,142.18	4,182.75	0.02	
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	10,000.000	Local	98.175500	9,817.55	104.643271	10,464.33	646.78	0.00	
		Base	98.175500	9,817.55	104.643271	10,464.33	646.78	0.00	
52475AAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS2 A1 144A					2.750000	25 Mar 2060		
	238,854.910	Local	100.497427	240,043.04	100.439840	239,905.49	-137.55	0.06	
Original Face:	250,000.000	Base	100.497427	240,043.04	100.439840	239,905.49	-137.55	0.06	
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
	245,353.230	Local	100.631510	246,902.66	100.711010	247,097.72	195.06	0.06	
Original Face:	250,000.000	Base	100.631510	246,902.66	100.711010	247,097.72	195.06	0.06	
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	260,000.000	Local	98.170408	255,243.06	119.014547	309,437.82	54,194.76	0.08	
		Base	98.170408	255,243.06	119.014547	309,437.82	54,194.76	0.08	
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
	120,000.000	Local	99.053567	118,864.28	113.590367	136,308.44	17,444.16	0.04	
		Base	99.053567	118,864.28	113.590367	136,308.44	17,444.16	0.04	
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
	130,000.000	Local	118.181323	153,635.72	124.476745	161,819.77	8,184.05	0.04	
		Base	118.181323	153,635.72	124.476745	161,819.77	8,184.05	0.04	
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	50,000.000	Local	95.144460	47,572.23	114.381459	57,190.73	9,618.50	0.01	
		Base	95.144460	47,572.23	114.381459	57,190.73	9,618.50	0.01	
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	70,000.000	Local	92.503243	64,752.27	118.587983	83,011.59	18,259.32	0.02	
		Base	92.503243	64,752.27	118.587983	83,011.59	18,259.32	0.02	
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	10,000.000	Local	100.363800	10,036.38	120.856320	12,085.63	2,049.25	0.00	
		Base	100.363800	10,036.38	120.856320	12,085.63	2,049.25	0.00	

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55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	90,000.000	Local		98.712756	88,841.48	131.681286	118,513.16	29,671.68	0.03
		Base		98.712756	88,841.48	131.681286	118,513.16	29,671.68	0.03
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	150,000.000	Local		114.754080	172,131.12	114.983737	172,475.61	344.49	0.04
		Base		114.754080	172,131.12	114.983737	172,475.61	344.49	0.04
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	80,000.000	Local		99.860650	79,888.52	102.417079	81,933.66	2,045.14	0.02
		Base		99.860650	79,888.52	102.417079	81,933.66	2,045.14	0.02
57629WCU2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/23 0.85					0.850000	09 Jun 2023		
	220,000.000	Local		99.951964	219,894.32	101.222082	222,688.58	2,794.26	0.06
		Base		99.951964	219,894.32	101.222082	222,688.58	2,794.26	0.06
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375000	01 Apr 2024		
	10,000.000	Local		103.078100	10,307.81	109.577230	10,957.72	649.91	0.00
		Base		103.078100	10,307.81	109.577230	10,957.72	649.91	0.00
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	280,000.000	Local		123.368093	345,430.66	129.071696	361,400.75	15,970.09	0.09
		Base		123.368093	345,430.66	129.071696	361,400.75	15,970.09	0.09
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	70,000.000	Local		103.885171	72,719.62	113.908777	79,736.14	7,016.52	0.02
		Base		103.885171	72,719.62	113.908777	79,736.14	7,016.52	0.02
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	60,000.000	Local		103.145367	61,887.22	135.863461	81,518.08	19,630.86	0.02
		Base		103.145367	61,887.22	135.863461	81,518.08	19,630.86	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
	20,000.000	Local		109.221100	21,844.22	114.442039	22,888.41	1,044.19	0.01
		Base		109.221100	21,844.22	114.442039	22,888.41	1,044.19	0.01
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
	110,000.000	Local		100.079718	110,087.69	116.894211	128,583.63	18,495.94	0.03
		Base		100.079718	110,087.69	116.894211	128,583.63	18,495.94	0.03

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	10,000.000	Local	111.533500	11,153.35	117.351827	11,735.18	581.83	0.00	
		Base	111.533500	11,153.35	117.351827	11,735.18	581.83	0.00	
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
	80,000.000	Local	99.814250	79,851.40	103.700615	82,960.49	3,109.09	0.02	
		Base	99.814250	79,851.40	103.700615	82,960.49	3,109.09	0.02	
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
	140,000.000	Local	102.689000	143,764.60	105.432911	147,606.08	3,841.48	0.04	
		Base	102.689000	143,764.60	105.432911	147,606.08	3,841.48	0.04	
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	50,000.000	Local	107.868760	53,934.38	111.356698	55,678.35	1,743.97	0.01	
		Base	107.868760	53,934.38	111.356698	55,678.35	1,743.97	0.01	
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
	50,000.000	Local	112.963640	56,481.82	114.713357	57,356.68	874.86	0.01	
		Base	112.963640	56,481.82	114.713357	57,356.68	874.86	0.01	
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	40,000.000	Local	99.311725	39,724.69	117.204766	46,881.91	7,157.22	0.01	
		Base	99.311725	39,724.69	117.204766	46,881.91	7,157.22	0.01	
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	120,000.000	Local	113.812917	136,575.50	128.558797	154,270.56	17,695.06	0.04	
		Base	113.812917	136,575.50	128.558797	154,270.56	17,695.06	0.04	
58505BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.500000	15 Mar 2025		
	16,000.000	Local	99.399250	15,903.88	112.221297	17,955.41	2,051.53	0.00	
		Base	99.399250	15,903.88	112.221297	17,955.41	2,051.53	0.00	
58505BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
	17,000.000	Local	104.602176	17,782.37	141.877367	24,119.15	6,336.78	0.01	
		Base	104.602176	17,782.37	141.877367	24,119.15	6,336.78	0.01	
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
	80,000.000	Local	99.542275	79,633.82	101.129321	80,903.46	1,269.64	0.02	
		Base	99.542275	79,633.82	101.129321	80,903.46	1,269.64	0.02	

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58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
	40,000.000	Local	99.182650	39,673.06	101.391763	40,556.71	883.65	0.01	
		Base	99.182650	39,673.06	101.391763	40,556.71	883.65	0.01	
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					0.788000	25 Jan 2029		
	343,512.160	Local	99.190107	340,730.08	98.793250	339,366.83	-1,363.25	0.09	
Original Face:	20,000,000.000	Base	99.190107	340,730.08	98.793250	339,366.83	-1,363.25	0.09	
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.733000	25 Aug 2036		
	150,000.000	Local	95.065167	142,597.75	99.558440	149,337.66	6,739.91	0.04	
Original Face:	150,000.000	Base	95.065167	142,597.75	99.558440	149,337.66	6,739.91	0.04	
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	110,000.000	Local	105.402691	115,942.96	129.343935	142,278.33	26,335.37	0.04	
		Base	105.402691	115,942.96	129.343935	142,278.33	26,335.37	0.04	
59217GEH8	MET LIFE GLOB FUNDING I SECURED 144A 06/23 0.9					0.900000	08 Jun 2023		
	150,000.000	Local	99.882047	149,823.07	101.267717	151,901.58	2,078.51	0.04	
		Base	99.882047	149,823.07	101.267717	151,901.58	2,078.51	0.04	
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	10,000.000	Local	98.572100	9,857.21	108.634155	10,863.42	1,006.21	0.00	
		Base	98.572100	9,857.21	108.634155	10,863.42	1,006.21	0.00	
594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125					3.125000	03 Nov 2025		
	340,000.000	Local	98.229915	333,981.71	111.793489	380,097.86	46,116.15	0.10	
		Base	98.229915	333,981.71	111.793489	380,097.86	46,116.15	0.10	
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.700000	08 Aug 2046		
	70,000.000	Local	98.268057	68,787.64	126.798455	88,758.92	19,971.28	0.02	
		Base	98.268057	68,787.64	126.798455	88,758.92	19,971.28	0.02	
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	220,000.000	Local	98.539655	216,787.24	107.414559	236,312.03	19,524.79	0.06	
		Base	98.539655	216,787.24	107.414559	236,312.03	19,524.79	0.06	
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	20,000.000	Local	99.630250	19,926.05	114.105531	22,821.11	2,895.06	0.01	
		Base	99.630250	19,926.05	114.105531	22,821.11	2,895.06	0.01	

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595112BR3	MICRON TECHNOLOGY INC SR UNSECURED 04/23 2.497					2.497000	24 Apr 2023		
	70,000.000	Local		100.000000	70,000.00	104.201782	72,941.25	2,941.25	0.02
		Base		100.000000	70,000.00	104.201782	72,941.25	2,941.25	0.02
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
	130,000.000	Local		99.925677	129,903.38	118.773934	154,406.11	24,502.73	0.04
		Base		99.925677	129,903.38	118.773934	154,406.11	24,502.73	0.04
60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229					3.229000	15 May 2050		
	70,000.000	Local		100.000000	70,000.00	116.758000	81,730.60	11,730.60	0.02
		Base		100.000000	70,000.00	116.758000	81,730.60	11,730.60	0.02
609207AS4	MONDELEZ INTERNATIONAL SR UNSECURED 04/23 2.125					2.125000	13 Apr 2023		
	30,000.000	Local		100.286867	30,086.06	103.864754	31,159.43	1,073.37	0.01
		Base		100.286867	30,086.06	103.864754	31,159.43	1,073.37	0.01
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
	130,000.000	Local		100.409831	130,532.78	103.424875	134,452.34	3,919.56	0.03
		Base		100.409831	130,532.78	103.424875	134,452.34	3,919.56	0.03
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	10,000.000	Local		100.000000	10,000.00	121.640704	12,164.07	2,164.07	0.00
		Base		100.000000	10,000.00	121.640704	12,164.07	2,164.07	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	270,000.000	Local		104.064093	280,973.05	108.875300	293,963.31	12,990.26	0.08
		Base		104.064093	280,973.05	108.875300	293,963.31	12,990.26	0.08
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	220,000.000	Local		100.000000	220,000.00	116.310273	255,882.60	35,882.60	0.07
		Base		100.000000	220,000.00	116.310273	255,882.60	35,882.60	0.07
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	200,000.000	Local		100.072460	200,144.92	105.624198	211,248.40	11,103.48	0.05
		Base		100.072460	200,144.92	105.624198	211,248.40	11,103.48	0.05
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	170,000.000	Local		96.683853	164,362.55	115.928657	197,078.72	32,716.17	0.05
		Base		96.683853	164,362.55	115.928657	197,078.72	32,716.17	0.05

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4				3.244000	15 Mar 2045		
		70,000.000	Local 103.521914	72,465.34	101.556440	71,089.51	-1,375.83	0.02
Original Face:		70,000.000	Base 103.521914	72,465.34	101.556440	71,089.51	-1,375.83	0.02
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5				3.635000	15 Oct 2048		
		80,000.000	Local 100.518650	80,414.92	112.006640	89,605.31	9,190.39	0.02
Original Face:		80,000.000	Base 100.518650	80,414.92	112.006640	89,605.31	9,190.39	0.02
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7				2.700000	01 May 2025		
		40,000.000	Local 100.462800	40,185.12	107.630000	43,052.00	2,866.88	0.01
			Base 100.462800	40,185.12	107.630000	43,052.00	2,866.88	0.01
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2				1.200000	23 Apr 2023		
		250,000.000	Local 99.927400	249,818.50	101.995546	254,988.87	5,170.37	0.07
			Base 99.927400	249,818.50	101.995546	254,988.87	5,170.37	0.07
63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A				1.200130	26 Jul 2066		
		250,000.000	Local 100.444192	251,110.48	101.128360	252,820.90	1,710.42	0.07
Original Face:		250,000.000	Base 100.444192	251,110.48	101.128360	252,820.90	1,710.42	0.07
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A				2.491880	25 Sep 2059		
		309,116.260	Local 99.999987	309,116.22	101.856190	314,854.05	5,737.83	0.08
Original Face:		450,000.000	Base 99.999987	309,116.22	101.856190	314,854.05	5,737.83	0.08
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A				3.500000	25 Sep 2059		
		300,595.970	Local 102.234238	307,312.00	106.106470	318,951.77	11,639.77	0.08
Original Face:		370,000.000	Base 102.234238	307,312.00	106.106470	318,951.77	11,639.77	0.08
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A				4.000000	25 Sep 2059		
		227,150.850	Local 110.911951	251,937.44	111.023510	252,190.85	253.41	0.07
Original Face:		240,000.000	Base 110.911951	251,937.44	111.023510	252,190.85	253.41	0.07
64828GBB5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B2 144A				4.250000	25 Sep 2059		
		227,150.850	Local 110.802751	251,689.39	110.676220	251,401.97	-287.42	0.07
Original Face:		240,000.000	Base 110.802751	251,689.39	110.676220	251,401.97	-287.42	0.07
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
		432,643.580	Local 102.492086	443,425.43	106.343760	460,089.45	16,664.02	0.12
Original Face:		970,000.000	Base 102.492086	443,425.43	106.343760	460,089.45	16,664.02	0.12

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64829EAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 2A A1 144A					3.750000	25 Aug 2055		
	233,640.640	Local		106.418738	248,637.42	106.562010	248,972.16	334.74	0.06
Original Face:	820,000.000	Base		106.418738	248,637.42	106.562010	248,972.16	334.74	0.06
64829VAD8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A					3.500000	25 Dec 2057		
	240,000.000	Local		103.049179	247,318.03	104.936760	251,848.22	4,530.19	0.07
Original Face:	240,000.000	Base		103.049179	247,318.03	104.936760	251,848.22	4,530.19	0.07
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
	60,000.000	Local		99.908400	59,945.04	101.372565	60,823.54	878.50	0.02
		Base		99.908400	59,945.04	101.372565	60,823.54	878.50	0.02
654106AH6	NIKE INC SR UNSECURED 03/25 2.4					2.400000	27 Mar 2025		
	40,000.000	Local		105.184725	42,073.89	107.769288	43,107.72	1,033.83	0.01
		Base		105.184725	42,073.89	107.769288	43,107.72	1,033.83	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
	70,000.000	Local		108.056057	75,639.24	110.652558	77,456.79	1,817.55	0.02
		Base		108.056057	75,639.24	110.652558	77,456.79	1,817.55	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
	60,000.000	Local		99.862850	59,917.71	113.286850	67,972.11	8,054.40	0.02
		Base		99.862850	59,917.71	113.286850	67,972.11	8,054.40	0.02
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	40,000.000	Local		99.391200	39,756.48	116.318706	46,527.48	6,771.00	0.01
		Base		99.391200	39,756.48	116.318706	46,527.48	6,771.00	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
	240,000.000	Local		110.003288	264,007.89	123.714213	296,914.11	32,906.22	0.08
		Base		110.003288	264,007.89	123.714213	296,914.11	32,906.22	0.08
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	70,000.000	Local		95.829943	67,080.96	142.424026	99,696.82	32,615.86	0.03
		Base		95.829943	67,080.96	142.424026	99,696.82	32,615.86	0.03
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.850000	15 Jan 2028		
	30,000.000	Local		104.769733	31,430.92	116.379758	34,913.93	3,483.01	0.01
		Base		104.769733	31,430.92	116.379758	34,913.93	3,483.01	0.01

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65557CBE2	NORDEA BANK ABP SR UNSECURED 144A 06/23 1					1.000000	09 Jun 2023		
	210,000.000	Local		99.916100	209,823.81	101.576267	213,310.16	3,486.35	0.06
		Base		99.916100	209,823.81	101.576267	213,310.16	3,486.35	0.06
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	130,000.000	Local		96.908692	125,981.30	108.765606	141,395.29	15,413.99	0.04
		Base		96.908692	125,981.30	108.765606	141,395.29	15,413.99	0.04
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	60,000.000	Local		95.246917	57,148.15	113.081292	67,848.78	10,700.63	0.02
		Base		95.246917	57,148.15	113.081292	67,848.78	10,700.63	0.02
666807BQ4	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55					2.550000	15 Oct 2022		
	80,000.000	Local		98.463313	78,770.65	103.791578	83,033.26	4,262.61	0.02
		Base		98.463313	78,770.65	103.791578	83,033.26	4,262.61	0.02
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	450,000.000	Local		138.415480	622,869.66	148.653859	668,942.37	46,072.71	0.17
		Base		138.415480	622,869.66	148.653859	668,942.37	46,072.71	0.17
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 2030		
	30,000.000	Local		99.653500	29,896.05	112.493653	33,748.10	3,852.05	0.01
		Base		99.653500	29,896.05	112.493653	33,748.10	3,852.05	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	100,000.000	Local		101.963830	101,963.83	120.091782	120,091.78	18,127.95	0.03
		Base		101.963830	101,963.83	120.091782	120,091.78	18,127.95	0.03
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	450,000.000	Local		109.115278	491,018.75	121.308862	545,889.88	54,871.13	0.14
		Base		109.115278	491,018.75	121.308862	545,889.88	54,871.13	0.14
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	70,000.000	Local		108.374643	75,862.25	128.488795	89,942.16	14,079.91	0.02
		Base		108.374643	75,862.25	128.488795	89,942.16	14,079.91	0.02
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	400,000.000	Local		100.926470	403,705.88	108.796600	435,186.40	31,480.52	0.11
		Base		100.926470	403,705.88	108.796600	435,186.40	31,480.52	0.11

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
	209,694.820	Local		99.996070	209,686.58	100.797520	211,367.18	1,680.60	0.05
Original Face:	210,000.000	Base		99.996070	209,686.58	100.797520	211,367.18	1,680.60	0.05
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	10,000.000	Local		99.061200	9,906.12	87.146500	8,714.65	-1,191.47	0.00
		Base		99.061200	9,906.12	87.146500	8,714.65	-1,191.47	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	40,000.000	Local		96.479275	38,591.71	81.745000	32,698.00	-5,893.71	0.01
		Base		96.479275	38,591.71	81.745000	32,698.00	-5,893.71	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	220,000.000	Local		96.138400	211,504.48	89.000000	195,800.00	-15,704.48	0.05
		Base		96.138400	211,504.48	89.000000	195,800.00	-15,704.48	0.05
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	60,000.000	Local		97.398750	58,439.25	81.500000	48,900.00	-9,539.25	0.01
		Base		97.398750	58,439.25	81.500000	48,900.00	-9,539.25	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
	60,000.000	Local		100.593050	60,355.83	93.500000	56,100.00	-4,255.83	0.01
		Base		100.593050	60,355.83	93.500000	56,100.00	-4,255.83	0.01
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
	80,000.000	Local		100.142538	80,114.03	96.250000	77,000.00	-3,114.03	0.02
		Base		100.142538	80,114.03	96.250000	77,000.00	-3,114.03	0.02
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	70,000.000	Local		112.789314	78,952.52	108.000000	75,600.00	-3,352.52	0.02
		Base		112.789314	78,952.52	108.000000	75,600.00	-3,352.52	0.02
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	60,000.000	Local		109.513050	65,707.83	104.394000	62,636.40	-3,071.43	0.02
		Base		109.513050	65,707.83	104.394000	62,636.40	-3,071.43	0.02
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	140,000.000	Local		133.744400	187,242.16	111.500000	156,100.00	-31,142.16	0.04
		Base		133.744400	187,242.16	111.500000	156,100.00	-31,142.16	0.04

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674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	310,000.000	Local	100.600081	311,860.25	84.750000	262,725.00	-49,135.25	0.07	
		Base	100.600081	311,860.25	84.750000	262,725.00	-49,135.25	0.07	
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
	30,000.000	Local	99.999000	29,999.70	105.984306	31,795.29	1,795.59	0.01	
		Base	99.999000	29,999.70	105.984306	31,795.29	1,795.59	0.01	
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local	98.443957	206,732.31	127.756443	268,288.53	61,556.22	0.07	
		Base	98.443957	206,732.31	127.756443	268,288.53	61,556.22	0.07	
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75					1.750000	16 Jun 2022		
	100,000.000	Local	99.995600	99,995.60	100.282212	100,282.21	286.61	0.03	
		Base	99.995600	99,995.60	100.282212	100,282.21	286.61	0.03	
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	40,000.000	Local	100.067300	40,026.92	101.762088	40,704.84	677.92	0.01	
		Base	100.067300	40,026.92	101.762088	40,704.84	677.92	0.01	
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	40,000.000	Local	99.900625	39,960.25	100.365135	40,146.05	185.80	0.01	
		Base	99.900625	39,960.25	100.365135	40,146.05	185.80	0.01	
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	20,000.000	Local	99.510450	19,902.09	99.806246	19,961.25	59.16	0.01	
		Base	99.510450	19,902.09	99.806246	19,961.25	59.16	0.01	
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	20,000.000	Local	99.375350	19,875.07	99.391107	19,878.22	3.15	0.01	
		Base	99.375350	19,875.07	99.391107	19,878.22	3.15	0.01	
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.700000	26 Jan 2036		
	530,000.000	Local	128.986187	683,626.79	148.501000	787,055.30	103,428.51	0.20	
	Original Face:	530,000.000	Base	128.986187	683,626.79	148.501000	787,055.30	103,428.51	0.20
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35					1.350000	01 Jun 2023		
	60,000.000	Local	99.926550	59,955.93	102.391470	61,434.88	1,478.95	0.02	
		Base	99.926550	59,955.93	102.391470	61,434.88	1,478.95	0.02	

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70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
	60,000.000	Local		99.982283	59,989.37	104.478143	62,686.89	2,697.52	0.02
		Base		99.982283	59,989.37	104.478143	62,686.89	2,697.52	0.02
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049		
	20,000.000	Local		104.478650	20,895.73	111.955509	22,391.10	1,495.37	0.01
		Base		104.478650	20,895.73	111.955509	22,391.10	1,495.37	0.01
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25					2.250000	19 Mar 2025		
	10,000.000	Local		104.903700	10,490.37	106.818721	10,681.87	191.50	0.00
		Base		104.903700	10,490.37	106.818721	10,681.87	191.50	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
	10,000.000	Local		107.447700	10,744.77	110.024033	11,002.40	257.63	0.00
		Base		107.447700	10,744.77	110.024033	11,002.40	257.63	0.00
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625					3.625000	19 Mar 2050		
	10,000.000	Local		123.768300	12,376.83	126.893403	12,689.34	312.51	0.00
		Base		123.768300	12,376.83	126.893403	12,689.34	312.51	0.00
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875					3.875000	19 Mar 2060		
	20,000.000	Local		119.167850	23,833.57	133.977207	26,795.44	2,961.87	0.01
		Base		119.167850	23,833.57	133.977207	26,795.44	2,961.87	0.01
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	80,000.000	Local		99.845713	79,876.57	101.425995	81,140.80	1,264.23	0.02
		Base		99.845713	79,876.57	101.425995	81,140.80	1,264.23	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
	70,000.000	Local		99.595643	69,716.95	102.634139	71,843.90	2,126.95	0.02
		Base		99.595643	69,716.95	102.634139	71,843.90	2,126.95	0.02
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
	350,000.000	Local		134.615477	471,154.17	151.751000	531,128.50	59,974.33	0.14
	Original Face:	Base		134.615477	471,154.17	151.751000	531,128.50	59,974.33	0.14
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
	400,000.000	Local		115.405450	461,621.80	130.500000	522,000.00	60,378.20	0.14
		Base		115.405450	461,621.80	130.500000	522,000.00	60,378.20	0.14

Holdings

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71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
	440,000.000	Local		84.884632	373,492.38	86.000000	378,400.00	4,907.62	0.10
		Base		84.884632	373,492.38	86.000000	378,400.00	4,907.62	0.10
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
	430,000.000	Local		95.099200	408,926.56	115.300000	495,790.00	86,863.44	0.13
		Base		95.099200	408,926.56	115.300000	495,790.00	86,863.44	0.13
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	80,000.000	Local		102.905150	82,324.12	111.614847	89,291.88	6,967.76	0.02
		Base		102.905150	82,324.12	111.614847	89,291.88	6,967.76	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
	100,000.000	Local		99.448640	99,448.64	101.785794	101,785.79	2,337.15	0.03
		Base		99.448640	99,448.64	101.785794	101,785.79	2,337.15	0.03
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	60,000.000	Local		99.870400	59,922.24	103.833188	62,299.91	2,377.67	0.02
		Base		99.870400	59,922.24	103.833188	62,299.91	2,377.67	0.02
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
	220,000.000	Local		102.799641	226,159.21	107.430770	236,347.69	10,188.48	0.06
		Base		102.799641	226,159.21	107.430770	236,347.69	10,188.48	0.06
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	40,000.000	Local		100.187075	40,074.83	126.583563	50,633.43	10,558.60	0.01
		Base		100.187075	40,074.83	126.583563	50,633.43	10,558.60	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		100.633500	10,063.35	103.636479	10,363.65	300.30	0.00
		Base		100.633500	10,063.35	103.636479	10,363.65	300.30	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	240,000.000	Local		98.414379	236,194.51	103.776766	249,064.24	12,869.73	0.06
		Base		98.414379	236,194.51	103.776766	249,064.24	12,869.73	0.06
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	50,000.000	Local		99.420260	49,710.13	104.294691	52,147.35	2,437.22	0.01
		Base		99.420260	49,710.13	104.294691	52,147.35	2,437.22	0.01

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718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
	40,000.000	Local		99.738650	39,895.46	101.974726	40,789.89	894.43	0.01
		Base		99.738650	39,895.46	101.974726	40,789.89	894.43	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
	20,000.000	Local		99.926350	19,985.27	102.090044	20,418.01	432.74	0.01
		Base		99.926350	19,985.27	102.090044	20,418.01	432.74	0.01
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
	10,000.000	Local		109.282200	10,928.22	111.413879	11,141.39	213.17	0.00
		Base		109.282200	10,928.22	111.413879	11,141.39	213.17	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	30,000.000	Local		99.776067	29,932.82	115.315521	34,594.66	4,661.84	0.01
		Base		99.776067	29,932.82	115.315521	34,594.66	4,661.84	0.01
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	200,000.000	Local		137.142550	274,285.10	136.438000	272,876.00	-1,409.10	0.07
		Base		137.142550	274,285.10	136.438000	272,876.00	-1,409.10	0.07
74952PAJ6	RETL RETL 2019 RVP C 144A					2.241000	15 Mar 2036		
	860,000.000	Local		100.000000	860,000.00	96.281950	828,024.77	-31,975.23	0.21
	Original Face: 860,000.000	Base		100.000000	860,000.00	96.281950	828,024.77	-31,975.23	0.21
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR					1.339000	24 Jun 2026		
	250,000.000	Local		100.000000	250,000.00	102.114027	255,285.07	5,285.07	0.07
		Base		100.000000	250,000.00	102.114027	255,285.07	5,285.07	0.07
75513EAC5	RAYTHEON TECH CORP SR UNSECURED 07/50 3.125					3.125000	01 Jul 2050		
	170,000.000	Local		102.089512	173,552.17	110.269193	187,457.63	13,905.46	0.05
		Base		102.089512	173,552.17	110.269193	187,457.63	13,905.46	0.05
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	160,000.000	Local		103.405100	165,448.16	106.219448	169,951.12	4,502.96	0.04
		Base		103.405100	165,448.16	106.219448	169,951.12	4,502.96	0.04
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
	30,000.000	Local		107.509500	32,252.85	108.631370	32,589.41	336.56	0.01
		Base		107.509500	32,252.85	108.631370	32,589.41	336.56	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
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024		
		50,000.000	Local 99.882600	49,941.30	106.787740	53,393.87	3,452.57	0.01
			Base 99.882600	49,941.30	106.787740	53,393.87	3,452.57	0.01
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050		
		250,000.000	Local 99.352516	248,381.29	139.876000	349,690.00	101,308.71	0.09
Original Face:		250,000.000	Base 99.352516	248,381.29	139.876000	349,690.00	101,308.71	0.09
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A				2.633000	25 Sep 2059		
		240,443.330	Local 99.999064	240,441.08	101.684470	244,493.53	4,052.45	0.06
Original Face:		380,000.000	Base 99.999064	240,441.08	101.684470	244,493.53	4,052.45	0.06
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A				2.941000	25 Sep 2059		
		270,331.720	Local 99.999094	270,329.27	101.091300	273,281.85	2,952.58	0.07
Original Face:		380,000.000	Base 99.999094	270,329.27	101.091300	273,281.85	2,952.58	0.07
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A				3.044000	25 Sep 2059		
		270,331.720	Local 99.999789	270,331.15	100.127420	270,676.18	345.03	0.07
Original Face:		380,000.000	Base 99.999789	270,331.15	100.127420	270,676.18	345.03	0.07
76123MAA1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A				1.654000	25 May 2060		
		698,101.540	Local 99.999003	698,094.58	100.859760	704,103.54	6,008.96	0.18
Original Face:		810,000.000	Base 99.999003	698,094.58	100.859760	704,103.54	6,008.96	0.18
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.150000	15 Sep 2043		
		130,000.000	Local 115.126508	149,664.46	129.383862	168,199.02	18,534.56	0.04
			Base 115.126508	149,664.46	129.383862	168,199.02	18,534.56	0.04
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
		10,000.000	Local 122.719900	12,271.99	127.875054	12,787.51	515.52	0.00
			Base 122.719900	12,271.99	127.875054	12,787.51	515.52	0.00
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024		
		320,000.000	Local 99.662122	318,918.79	109.181056	349,379.38	30,460.59	0.09
			Base 99.662122	318,918.79	109.181056	349,379.38	30,460.59	0.09
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2				3.200000	30 Apr 2021		
		120,000.000	Local 99.973850	119,968.62	100.958192	121,149.83	1,181.21	0.03
			Base 99.973850	119,968.62	100.958192	121,149.83	1,181.21	0.03

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FUND: HBQ1



STATE STREET

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78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6					1.600000	17 Apr 2023		
	120,000.000	Local		99.950850	119,941.02	102.834981	123,401.98	3,460.96	0.03
		Base		99.950850	119,941.02	102.834981	123,401.98	3,460.96	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
	70,000.000	Local		99.689971	69,782.98	102.187351	71,531.15	1,748.17	0.02
		Base		99.689971	69,782.98	102.187351	71,531.15	1,748.17	0.02
78397EAS5	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C 144A					3.979000	13 Feb 2053		
	240,000.000	Local		102.917350	247,001.64	101.678000	244,027.20	-2,974.44	0.06
	Original Face: 240,000.000	Base		102.917350	247,001.64	101.678000	244,027.20	-2,974.44	0.06
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6					1.748490	15 Sep 2039		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
78442GLK0	SLM STUDENT LOAN TRUST SLMA 2004 3A A6A 144A					0.764750	25 Oct 2064		
	427,389.950	Local		98.192246	419,663.79	98.728090	421,953.93	2,290.14	0.11
	Original Face: 470,000.000	Base		98.192246	419,663.79	98.728090	421,953.93	2,290.14	0.11
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6					0.364750	25 Mar 2044		
	241,303.220	Local		96.953232	233,951.27	97.439840	235,125.47	1,174.20	0.06
	Original Face: 250,000.000	Base		96.953232	233,951.27	97.439840	235,125.47	1,174.20	0.06
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					1.461220	15 Jun 2039		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A					1.714750	25 Apr 2023		
	432,641.040	Local		100.815228	436,168.05	99.952750	432,436.62	-3,731.43	0.11
	Original Face: 4,000,000.000	Base		100.815228	436,168.05	99.952750	432,436.62	-3,731.43	0.11
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
	140,000.000	Local		99.586936	139,421.71	106.530762	149,143.07	9,721.36	0.04
		Base		99.586936	139,421.71	106.530762	149,143.07	9,721.36	0.04
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
	160,000.000	Local		98.650044	157,840.07	117.991816	188,786.91	30,946.84	0.05
		Base		98.650044	157,840.07	117.991816	188,786.91	30,946.84	0.05

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80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	240,000.000	Local	99.711117	239,306.68	112.226000	269,342.40	30,035.72	0.07	
		Base	99.711117	239,306.68	112.226000	269,342.40	30,035.72	0.07	
80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A					1.108000	25 Aug 2034		
	235,823.080	Local	99.892114	235,568.66	99.881320	235,543.21	-25.45	0.06	
Original Face:	29,871,000.000	Base	99.892114	235,568.66	99.881320	235,543.21	-25.45	0.06	
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	150,000.000	Local	96.282687	144,424.03	125.941525	188,912.29	44,488.26	0.05	
		Base	96.282687	144,424.03	125.941525	188,912.29	44,488.26	0.05	
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
	120,000.000	Local	97.417108	116,900.53	110.596031	132,715.24	15,814.71	0.03	
		Base	97.417108	116,900.53	110.596031	132,715.24	15,814.71	0.03	
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
	130,000.000	Local	105.289315	136,876.11	110.633385	143,823.40	6,947.29	0.04	
		Base	105.289315	136,876.11	110.633385	143,823.40	6,947.29	0.04	
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
	280,000.000	Local	102.095025	285,866.07	113.392457	317,498.88	31,632.81	0.08	
		Base	102.095025	285,866.07	113.392457	317,498.88	31,632.81	0.08	
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
	200,000.000	Local	100.599090	201,198.18	109.695067	219,390.13	18,191.95	0.06	
		Base	100.599090	201,198.18	109.695067	219,390.13	18,191.95	0.06	
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
	150,000.000	Local	100.837480	151,256.22	106.885909	160,328.86	9,072.64	0.04	
		Base	100.837480	151,256.22	106.885909	160,328.86	9,072.64	0.04	
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	140,000.000	Local	100.312200	140,437.08	109.151234	152,811.73	12,374.65	0.04	
Original Face:	140,000.000	Base	100.312200	140,437.08	109.151234	152,811.73	12,374.65	0.04	
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
	101,902.230	Local	100.000000	101,902.23	109.195380	111,272.53	9,370.30	0.03	
Original Face:	110,000.000	Base	100.000000	101,902.23	109.195380	111,272.53	9,370.30	0.03	

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83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
	57,904.410	Local	100.000000	57,904.41	108.008040	62,541.42	4,637.01	0.02	
Original Face:	60,000.000	Base	100.000000	57,904.41	108.008040	62,541.42	4,637.01	0.02	
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	95,441.540	Local	100.000000	95,441.54	106.218110	101,376.20	5,934.66	0.03	
Original Face:	130,000.000	Base	100.000000	95,441.54	106.218110	101,376.20	5,934.66	0.03	
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
	245,842.690	Local	100.000000	245,842.69	106.369470	261,501.57	15,658.88	0.07	
Original Face:	280,000.000	Base	100.000000	245,842.69	106.369470	261,501.57	15,658.88	0.07	
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A					1.158630	15 Jun 2037		
	490,000.000	Local	100.000000	490,000.00	100.398040	491,950.40	1,950.40	0.13	
Original Face:	490,000.000	Base	100.000000	490,000.00	100.398040	491,950.40	1,950.40	0.13	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	270,000.000	Local	99.303641	268,119.83	134.056376	361,952.22	93,832.39	0.09	
		Base	99.303641	268,119.83	134.056376	361,952.22	93,832.39	0.09	
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
	380,000.000	Local	101.232605	384,683.90	110.737530	420,802.61	36,118.71	0.11	
		Base	101.232605	384,683.90	110.737530	420,802.61	36,118.71	0.11	
86765BAP4	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3					5.300000	01 Apr 2044		
	10,000.000	Local	107.172900	10,717.29	108.062606	10,806.26	88.97	0.00	
		Base	107.172900	10,717.29	108.062606	10,806.26	88.97	0.00	
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	460,000.000	Local	107.916711	496,416.87	120.251000	553,154.60	56,737.73	0.14	
		Base	107.916711	496,416.87	120.251000	553,154.60	56,737.73	0.14	
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
	200,000.000	Local	99.905355	199,810.71	101.930975	203,861.95	4,051.24	0.05	
		Base	99.905355	199,810.71	101.930975	203,861.95	4,051.24	0.05	
872540AR0	TJX COS INC SR UNSECURED 04/25 3.5					3.500000	15 Apr 2025		
	50,000.000	Local	104.697820	52,348.91	111.649177	55,824.59	3,475.68	0.01	
		Base	104.697820	52,348.91	111.649177	55,824.59	3,475.68	0.01	

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872540AS8	TJX COS INC SR UNSECURED 04/27 3.75					3.750000	15 Apr 2027		
	20,000.000	Local		112.805600	22,561.12	115.645543	23,129.11	567.99	0.01
		Base		112.805600	22,561.12	115.645543	23,129.11	567.99	0.01
87264ABA2	T MOBILE USA INC SR SECURED 144A 04/25 3.5					3.500000	15 Apr 2025		
	70,000.000	Local		104.877300	73,414.11	110.498000	77,348.60	3,934.49	0.02
		Base		104.877300	73,414.11	110.498000	77,348.60	3,934.49	0.02
87264ABC8	T MOBILE USA INC SR SECURED 144A 04/27 3.75					3.750000	15 Apr 2027		
	20,000.000	Local		105.552000	21,110.40	113.880000	22,776.00	1,665.60	0.01
		Base		105.552000	21,110.40	113.880000	22,776.00	1,665.60	0.01
87264ABE4	T MOBILE USA INC SR SECURED 144A 04/30 3.875					3.875000	15 Apr 2030		
	230,000.000	Local		103.758765	238,645.16	115.820000	266,386.00	27,740.84	0.07
		Base		103.758765	238,645.16	115.820000	266,386.00	27,740.84	0.07
87264ABH7	T MOBILE USA INC SR SECURED 144A 02/28 2.05					2.050000	15 Feb 2028		
	20,000.000	Local		102.575700	20,515.14	104.016000	20,803.20	288.06	0.01
		Base		102.575700	20,515.14	104.016000	20,803.20	288.06	0.01
87264ABJ3	T MOBILE USA INC SR SECURED 144A 02/31 2.55					2.550000	15 Feb 2031		
	50,000.000	Local		104.225780	52,112.89	105.007000	52,503.50	390.61	0.01
		Base		104.225780	52,112.89	105.007000	52,503.50	390.61	0.01
87264ABK0	T MOBILE USA INC SR SECURED 144A 02/41 3					3.000000	15 Feb 2041		
	60,000.000	Local		97.603133	58,561.88	103.672000	62,203.20	3,641.32	0.02
		Base		97.603133	58,561.88	103.672000	62,203.20	3,641.32	0.02
87264ABM6	T MOBILE USA INC SR SECURED 144A 02/51 3.3					3.300000	15 Feb 2051		
	10,000.000	Local		96.986100	9,698.61	102.883000	10,288.30	589.69	0.00
		Base		96.986100	9,698.61	102.883000	10,288.30	589.69	0.00
87264ABP9	T MOBILE USA INC SR SECURED 144A 11/31 2.25					2.250000	15 Nov 2031		
	80,000.000	Local		99.990138	79,992.11	102.634000	82,107.20	2,115.09	0.02
		Base		99.990138	79,992.11	102.634000	82,107.20	2,115.09	0.02
872882AE5	TSMC GLOBAL LTD COMPANY GUAR 144A 09/25 0.75					0.750000	28 Sep 2025		
	200,000.000	Local		99.911795	199,823.59	99.604000	199,208.00	-615.59	0.05
		Base		99.911795	199,823.59	99.604000	199,208.00	-615.59	0.05

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87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25						2.250000	15 Apr 2025		
	90,000.000	Local		104.260478	93,834.43	107.045845	96,341.26	2,506.83	0.02	
		Base		104.260478	93,834.43	107.045845	96,341.26	2,506.83	0.02	
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213						5.213000	08 Mar 2047		
	150,000.000	Local		103.187667	154,781.50	128.181062	192,271.59	37,490.09	0.05	
		Base		103.187667	154,781.50	128.181062	192,271.59	37,490.09	0.05	
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595						3.595000	19 Jan 2028		
	370,000.000	Local		94.212270	348,585.40	110.393136	408,454.60	59,869.20	0.11	
		Base		94.212270	348,585.40	110.393136	408,454.60	59,869.20	0.11	
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9						2.900000	01 Mar 2030		
	260,000.000	Local		100.763962	261,986.30	106.934063	278,028.56	16,042.26	0.07	
		Base		100.763962	261,986.30	106.934063	278,028.56	16,042.26	0.07	
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15						4.150000	15 May 2048		
	110,000.000	Local		100.403691	110,444.06	133.796827	147,176.51	36,732.45	0.04	
		Base		100.403691	110,444.06	133.796827	147,176.51	36,732.45	0.04	
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75						1.750000	04 May 2030		
	40,000.000	Local		99.832825	39,933.13	103.707824	41,483.13	1,550.00	0.01	
		Base		99.832825	39,933.13	103.707824	41,483.13	1,550.00	0.01	
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375						2.375000	26 Aug 2029		
	210,000.000	Local		99.131610	208,176.38	108.202040	227,224.28	19,047.90	0.06	
		Base		99.131610	208,176.38	108.202040	227,224.28	19,047.90	0.06	
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05						3.050000	15 Apr 2030		
	50,000.000	Local		108.493600	54,246.80	113.685982	56,842.99	2,596.19	0.01	
		Base		108.493600	54,246.80	113.685982	56,842.99	2,596.19	0.01	
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7						3.700000	15 Apr 2050		
	140,000.000	Local		112.761100	157,865.54	124.128720	173,780.21	15,914.67	0.05	
		Base		112.761100	157,865.54	124.128720	173,780.21	15,914.67	0.05	
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3						7.300000	01 Jul 2038		
	70,000.000	Local		144.790100	101,353.07	148.193765	103,735.64	2,382.57	0.03	
		Base		144.790100	101,353.07	148.193765	103,735.64	2,382.57	0.03	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
	80,000.000	Local		99.987338	79,989.87	101.316857	81,053.49	1,063.62	0.02
		Base		99.987338	79,989.87	101.316857	81,053.49	1,063.62	0.02
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
	130,000.000	Local		99.939562	129,921.43	101.058751	131,376.38	1,454.95	0.03
		Base		99.939562	129,921.43	101.058751	131,376.38	1,454.95	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
	70,000.000	Local		99.995529	69,996.87	102.110891	71,477.62	1,480.75	0.02
		Base		99.995529	69,996.87	102.110891	71,477.62	1,480.75	0.02
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	60,000.000	Local		97.597150	58,558.29	116.375638	69,825.38	11,267.09	0.02
		Base		97.597150	58,558.29	116.375638	69,825.38	11,267.09	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	30,000.000	Local		115.509433	34,652.83	131.080594	39,324.18	4,671.35	0.01
		Base		115.509433	34,652.83	131.080594	39,324.18	4,671.35	0.01
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR					3.126000	13 Aug 2030		
	500,000.000	Local		107.885152	539,425.76	111.881443	559,407.22	19,981.46	0.15
		Base		107.885152	539,425.76	111.881443	559,407.22	19,981.46	0.15
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75					1.750000	21 Apr 2022		
	200,000.000	Local		99.914200	199,828.40	101.779281	203,558.56	3,730.16	0.05
		Base		99.914200	199,828.40	101.779281	203,558.56	3,730.16	0.05
90278LBD0	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C15 C					5.110125	15 Dec 2051		
	200,000.000	Local		102.669770	205,339.54	104.811180	209,622.36	4,282.82	0.05
	Original Face:	200,000.000	Base	102.669770	205,339.54	104.811180	209,622.36	4,282.82	0.05
90327QD55	USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125					2.125000	01 May 2030		
	150,000.000	Local		99.730073	149,595.11	105.149079	157,723.62	8,128.51	0.04
		Base		99.730073	149,595.11	105.149079	157,723.62	8,128.51	0.04
90353KBC2	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C13 B					4.786300	15 Oct 2051		
	220,000.000	Local		112.520186	247,544.41	112.051130	246,512.49	-1,031.92	0.06
	Original Face:	220,000.000	Base	112.520186	247,544.41	112.051130	246,512.49	-1,031.92	0.06

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	110,000.000	Local		99.859073	109,844.98	113.470867	124,817.95	14,972.97	0.03
		Base		99.859073	109,844.98	113.470867	124,817.95	14,972.97	0.03
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	70,000.000	Local		100.105629	70,073.94	118.719660	83,103.76	13,029.82	0.02
		Base		100.105629	70,073.94	118.719660	83,103.76	13,029.82	0.02
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	140,000.000	Local		100.165307	140,231.43	123.783662	173,297.13	33,065.70	0.04
		Base		100.165307	140,231.43	123.783662	173,297.13	33,065.70	0.04
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	10,000.000	Local		99.937600	9,993.76	106.097054	10,609.71	615.95	0.00
		Base		99.937600	9,993.76	106.097054	10,609.71	615.95	0.00
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	40,000.000	Local		102.337100	40,934.84	120.959047	48,383.62	7,448.78	0.01
		Base		102.337100	40,934.84	120.959047	48,383.62	7,448.78	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	940,000.000	Local		94.553641	888,804.23	118.751000	1,116,259.40	227,455.17	0.29
		Base		94.553641	888,804.23	118.751000	1,116,259.40	227,455.17	0.29
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	160,000.000	Local		99.899219	159,838.75	103.780242	166,048.39	6,209.64	0.04
		Base		99.899219	159,838.75	103.780242	166,048.39	6,209.64	0.04
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125000	15 Feb 2040		
	1,457,699.100	Local		151.261822	2,204,942.22	154.837240	2,257,061.05	52,118.83	0.59
	Original Face:	1,210,000.000	Base	151.261822	2,204,942.22	154.837240	2,257,061.05	52,118.83	0.59
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125000	15 Feb 2041		
	142,682.400	Local		150.832955	215,212.08	156.779948	223,697.39	8,485.31	0.06
	Original Face:	120,000.000	Base	150.832955	215,212.08	156.779948	223,697.39	8,485.31	0.06
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	980,000.000	Local		132.830682	1,301,740.68	141.605469	1,387,733.60	85,992.92	0.36
		Base		132.830682	1,301,740.68	141.605469	1,387,733.60	85,992.92	0.36

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

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912810RF7	TSY INFL IX N/B 02/44 1.375				1.375000	15 Feb 2044			
		1,318,355.000	Local	112.938413	1,488,929.22	143.949219	1,897,761.73	408,832.51	0.49
Original Face:		1,180,000.000	Base	112.938413	1,488,929.22	143.949219	1,897,761.73	408,832.51	0.49
912810RK6	US TREASURY N/B 02/45 2.5				2.500000	15 Feb 2045			
		180,000.000	Local	127.363056	229,253.50	119.253906	214,657.03	-14,596.47	0.06
			Base	127.363056	229,253.50	119.253906	214,657.03	-14,596.47	0.06
912810RL4	TSY INFL IX N/B 02/45 0.75				0.750000	15 Feb 2045			
		176,920.000	Local	124.277984	219,872.61	128.907552	228,063.24	8,190.63	0.06
Original Face:		160,000.000	Base	124.277984	219,872.61	128.907552	228,063.24	8,190.63	0.06
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045			
		340,000.000	Local	97.863312	332,735.26	127.230469	432,583.59	99,848.33	0.11
			Base	97.863312	332,735.26	127.230469	432,583.59	99,848.33	0.11
912810RY6	US TREASURY N/B 08/47 2.75				2.750000	15 Aug 2047			
		1,850,000.000	Local	97.440205	1,802,643.80	125.371094	2,319,365.24	516,721.44	0.60
			Base	97.440205	1,802,643.80	125.371094	2,319,365.24	516,721.44	0.60
912810SB5	TSY INFL IX N/B 02/48 1				1.000000	15 Feb 2048			
		422,364.000	Local	110.773212	467,866.17	139.149740	587,718.41	119,852.24	0.15
Original Face:		400,000.000	Base	110.773212	467,866.17	139.149740	587,718.41	119,852.24	0.15
912810SC3	US TREASURY N/B 05/48 3.125				3.125000	15 May 2048			
		910,000.000	Local	119.477487	1,087,245.13	134.234375	1,221,532.81	134,287.68	0.32
			Base	119.477487	1,087,245.13	134.234375	1,221,532.81	134,287.68	0.32
912810SG4	TSY INFL IX N/B 02/49 1				1.000000	15 Feb 2049			
		175,910.900	Local	109.955574	193,423.84	140.744792	247,585.43	54,161.59	0.06
Original Face:		170,000.000	Base	109.954682	193,422.27	140.744792	247,585.43	54,163.16	0.06
912810SL3	US TREASURY N/B 02/50 2				2.000000	15 Feb 2050			
		2,930,000.000	Local	111.373198	3,263,234.70	108.609375	3,182,254.69	-80,980.01	0.83
			Base	111.373198	3,263,234.70	108.609375	3,182,254.69	-80,980.01	0.83
912810SN9	US TREASURY N/B 05/50 1.25				1.250000	15 May 2050			
		3,910,000.000	Local	94.016886	3,676,060.25	90.718750	3,547,103.13	-128,957.12	0.92
			Base	94.016886	3,676,060.25	90.718750	3,547,103.13	-128,957.12	0.92

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Holdings

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STATE STREET

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912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
	4,480,000.000	Local		96.185969	4,309,131.43	93.656250	4,195,800.00	-113,331.43	1.09
		Base		96.185969	4,309,131.43	93.656250	4,195,800.00	-113,331.43	1.09
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
	2,040,000.000	Local		96.766426	1,974,035.10	94.671875	1,931,306.25	-42,728.85	0.50
		Base		96.766426	1,974,035.10	94.671875	1,931,306.25	-42,728.85	0.50
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
	980,000.000	Local		98.900753	969,227.38	99.625000	976,325.00	7,097.62	0.25
		Base		98.900753	969,227.38	99.625000	976,325.00	7,097.62	0.25
912810ST6	US TREASURY N/B 11/40 1.375					1.375000	15 Nov 2040		
	1,230,000.000	Local		98.767875	1,214,844.86	98.875000	1,216,162.50	1,317.64	0.32
		Base		98.767875	1,214,844.86	98.875000	1,216,162.50	1,317.64	0.32
9128285C0	US TREASURY N/B 09/25 3					3.000000	30 Sep 2025		
	290,000.000	Local		99.850745	289,567.16	112.531250	326,340.63	36,773.47	0.08
		Base		99.850745	289,567.16	112.531250	326,340.63	36,773.47	0.08
912828Y79	US TREASURY N/B 07/25 2.875					2.875000	31 Jul 2025		
	10,000.000	Local		99.765600	9,976.56	111.625000	11,162.50	1,185.94	0.00
		Base		99.765600	9,976.56	111.625000	11,162.50	1,185.94	0.00
912828YU8	US TREASURY N/B 11/26 1.625					1.625000	30 Nov 2026		
	30,000.000	Local		99.473500	29,842.05	106.679688	32,003.91	2,161.86	0.01
		Base		99.473500	29,842.05	106.679688	32,003.91	2,161.86	0.01
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
	4,850,000.000	Local		99.946477	4,847,404.12	99.808594	4,840,716.81	-6,687.31	1.26
		Base		99.946477	4,847,404.12	99.808594	4,840,716.81	-6,687.31	1.26
912828ZV5	US TREASURY N/B 06/27 0.5					0.500000	30 Jun 2027		
	3,140,000.000	Local		99.929792	3,137,795.46	99.582031	3,126,875.77	-10,919.69	0.81
		Base		99.929792	3,137,795.46	99.582031	3,126,875.77	-10,919.69	0.81
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	90,000.000	Local		99.761044	89,784.94	99.746094	89,771.48	-13.46	0.02
		Base		99.761044	89,784.94	99.746094	89,771.48	-13.46	0.02

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91282CAE1	US TREASURY N/B 08/30 0.625					0.625000	15 Aug 2030		
	2,050,000.000	Local	99.451953	2,038,765.04	97.500000	1,998,750.00	-40,015.04	0.52	
		Base	99.451953	2,038,765.04	97.500000	1,998,750.00	-40,015.04	0.52	
91282CAH4	US TREASURY N/B 08/27 0.5					0.500000	31 Aug 2027		
	1,240,000.000	Local	99.875778	1,238,459.65	99.390625	1,232,443.75	-6,015.90	0.32	
		Base	99.875778	1,238,459.65	99.390625	1,232,443.75	-6,015.90	0.32	
91282CAL5	US TREASURY N/B 09/27 0.375					0.375000	30 Sep 2027		
	2,180,000.000	Local	99.422943	2,167,420.15	98.472656	2,146,703.90	-20,716.25	0.56	
		Base	99.422943	2,167,420.15	98.472656	2,146,703.90	-20,716.25	0.56	
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	200,000.000	Local	99.351115	198,702.23	99.570312	199,140.62	438.39	0.05	
		Base	99.351115	198,702.23	99.570312	199,140.62	438.39	0.05	
91282CAU5	US TREASURY N/B 10/27 0.5					0.500000	31 Oct 2027		
	1,600,000.000	Local	99.327784	1,589,244.54	99.218750	1,587,500.00	-1,744.54	0.41	
		Base	99.327784	1,589,244.54	99.218750	1,587,500.00	-1,744.54	0.41	
91282CAV3	US TREASURY N/B 11/30 0.875					0.875000	15 Nov 2030		
	920,000.000	Local	99.727950	917,497.14	99.671875	916,981.25	-515.89	0.24	
		Base	99.727950	917,497.14	99.671875	916,981.25	-515.89	0.24	
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
	10,000.000	Local	100.098100	10,009.81	100.281250	10,028.13	18.32	0.00	
		Base	100.098100	10,009.81	100.281250	10,028.13	18.32	0.00	
91282CAY7	US TREASURY N/B 11/27 0.625					0.625000	30 Nov 2027		
	1,530,000.000	Local	99.811069	1,527,109.35	99.984375	1,529,760.94	2,651.59	0.40	
		Base	99.811069	1,527,109.35	99.984375	1,529,760.94	2,651.59	0.40	
91282CBB6	US TREASURY N/B 12/27 0.625					0.625000	31 Dec 2027		
	2,820,000.000	Local	99.747415	2,812,877.11	99.890625	2,816,915.63	4,038.52	0.73	
		Base	99.747415	2,812,877.11	99.890625	2,816,915.63	4,038.52	0.73	
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	70,000.000	Local	99.687114	69,780.98	119.216364	83,451.45	13,670.47	0.02	
		Base	99.687114	69,780.98	119.216364	83,451.45	13,670.47	0.02	

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913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
	80,000.000	Local		99.542550	79,634.04	114.691309	91,753.05	12,119.01	0.02
		Base		99.542550	79,634.04	114.691309	91,753.05	12,119.01	0.02
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7					5.700000	15 Oct 2040		
	50,000.000	Local		116.833880	58,416.94	150.408580	75,204.29	16,787.35	0.02
		Base		116.833880	58,416.94	150.408580	75,204.29	16,787.35	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
	10,000.000	Local		99.706200	9,970.62	102.415137	10,241.51	270.89	0.00
		Base		99.706200	9,970.62	102.415137	10,241.51	270.89	0.00
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	80,000.000	Local		105.036513	84,029.21	113.933593	91,146.87	7,117.66	0.02
		Base		105.036513	84,029.21	113.933593	91,146.87	7,117.66	0.02
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	10,000.000	Local		102.250900	10,225.09	103.926437	10,392.64	167.55	0.00
		Base		102.250900	10,225.09	103.926437	10,392.64	167.55	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	20,000.000	Local		127.609950	25,521.99	133.533942	26,706.79	1,184.80	0.01
		Base		127.609950	25,521.99	133.533942	26,706.79	1,184.80	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	40,000.000	Local		101.388250	40,555.30	119.923965	47,969.59	7,414.29	0.01
		Base		101.388250	40,555.30	119.923965	47,969.59	7,414.29	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	10,000.000	Local		131.746900	13,174.69	137.908279	13,790.83	616.14	0.00
		Base		131.746900	13,174.69	137.908279	13,790.83	616.14	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	20,000.000	Local		101.409900	20,281.98	125.369454	25,073.89	4,791.91	0.01
		Base		101.409900	20,281.98	125.369454	25,073.89	4,791.91	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	50,000.000	Local		102.259660	51,129.83	129.468587	64,734.29	13,604.46	0.02
		Base		102.259660	51,129.83	129.468587	64,734.29	13,604.46	0.02

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	20,000.000	Local		99.654150	19,930.83	103.088028	20,617.61	686.78	0.01
		Base		99.654150	19,930.83	103.088028	20,617.61	686.78	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	30,000.000	Local		99.204533	29,761.36	106.068860	31,820.66	2,059.30	0.01
		Base		99.204533	29,761.36	106.068860	31,820.66	2,059.30	0.01
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	60,000.000	Local		97.151450	58,290.87	108.482535	65,089.52	6,798.65	0.02
		Base		97.151450	58,290.87	108.482535	65,089.52	6,798.65	0.02
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
	60,000.000	Local		97.217283	58,330.37	110.714980	66,428.99	8,098.62	0.02
		Base		97.217283	58,330.37	110.714980	66,428.99	8,098.62	0.02
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	10,000.000	Local		105.607400	10,560.74	116.084496	11,608.45	1,047.71	0.00
		Base		105.607400	10,560.74	116.084496	11,608.45	1,047.71	0.00
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
	200,000.000	Local		99.529955	199,059.91	122.626000	245,252.00	46,192.09	0.06
	Original Face: 200,000.000	Base		99.529955	199,059.91	122.626000	245,252.00	46,192.09	0.06
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	490,000.000	Local		116.609308	571,385.61	148.876000	729,492.40	158,106.79	0.19
		Base		116.609308	571,385.61	148.876000	729,492.40	158,106.79	0.19
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local		95.576500	38,230.60	118.603106	47,441.24	9,210.64	0.01
		Base		95.576500	38,230.60	118.603106	47,441.24	9,210.64	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	40,000.000	Local		122.189050	48,875.62	135.143686	54,057.47	5,181.85	0.01
		Base		122.189050	48,875.62	135.143686	54,057.47	5,181.85	0.01
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	170,000.000	Local		130.212371	221,361.03	130.408217	221,693.97	332.94	0.06
		Base		130.212371	221,361.03	130.408217	221,693.97	332.94	0.06

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

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92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	40,000.000	Local		117.133475	46,853.39	122.695128	49,078.05	2,224.66	0.01
		Base		117.133475	46,853.39	122.695128	49,078.05	2,224.66	0.01
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	50,000.000	Local		92.915340	46,457.67	109.576927	54,788.46	8,330.79	0.01
		Base		92.915340	46,457.67	109.576927	54,788.46	8,330.79	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	30,000.000	Local		103.671500	31,101.45	135.519001	40,655.70	9,554.25	0.01
		Base		103.671500	31,101.45	135.519001	40,655.70	9,554.25	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	30,000.000	Local		110.482767	33,144.83	145.674031	43,702.21	10,557.38	0.01
		Base		110.482767	33,144.83	145.674031	43,702.21	10,557.38	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	230,000.000	Local		99.539157	228,940.06	117.868999	271,098.70	42,158.64	0.07
		Base		99.539157	228,940.06	117.868999	271,098.70	42,158.64	0.07
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	510,000.000	Local		119.101982	607,420.11	126.181006	643,523.13	36,103.02	0.17
		Base		119.101982	607,420.11	126.181006	643,523.13	36,103.02	0.17
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	250,000.000	Local		99.892532	249,731.33	111.063511	277,658.78	27,927.45	0.07
		Base		99.892532	249,731.33	111.063511	277,658.78	27,927.45	0.07
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local		99.841460	49,920.73	117.709805	58,854.90	8,934.17	0.02
		Base		99.841460	49,920.73	117.709805	58,854.90	8,934.17	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	130,000.000	Local		122.119638	158,755.53	121.005654	157,307.35	-1,448.18	0.04
		Base		122.119638	158,755.53	121.005654	157,307.35	-1,448.18	0.04
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	50,000.000	Local		99.713820	49,856.91	112.141110	56,070.56	6,213.65	0.01
		Base		99.713820	49,856.91	112.141110	56,070.56	6,213.65	0.01

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Holdings

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



STATE STREET

As of: December 31, 2020

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92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	20,000.000	Local		99.960500	19,992.10	110.944441	22,188.89	2,196.79	0.01
		Base		99.960500	19,992.10	110.944441	22,188.89	2,196.79	0.01
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
	30,000.000	Local		99.549667	29,864.90	99.500271	29,850.08	-14.82	0.01
		Base		99.549667	29,864.90	99.500271	29,850.08	-14.82	0.01
92343VFS8	VERIZON COMMUNICATIONS SR UNSECURED 11/25 0.85					0.850000	20 Nov 2025		
	30,000.000	Local		99.990233	29,997.07	100.785413	30,235.62	238.55	0.01
		Base		99.990233	29,997.07	100.785413	30,235.62	238.55	0.01
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	140,000.000	Local		100.197393	140,276.35	100.976573	141,367.20	1,090.85	0.04
		Base		100.197393	140,276.35	100.976573	141,367.20	1,090.85	0.04
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	110,000.000	Local		99.740618	109,714.68	100.760352	110,836.39	1,121.71	0.03
		Base		99.740618	109,714.68	100.760352	110,836.39	1,121.71	0.03
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	250,000.000	Local		97.794128	244,485.32	112.184506	280,461.27	35,975.95	0.07
		Base		97.794128	244,485.32	112.184506	280,461.27	35,975.95	0.07
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	110,000.000	Local		131.160618	144,276.68	136.973816	150,671.20	6,394.52	0.04
		Base		131.160618	144,276.68	136.973816	150,671.20	6,394.52	0.04
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	80,000.000	Local		97.757550	78,206.04	119.765832	95,812.67	17,606.63	0.02
		Base		97.757550	78,206.04	119.765832	95,812.67	17,606.63	0.02
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	60,000.000	Local		100.094767	60,056.86	101.263000	60,757.80	700.94	0.02
		Base		100.094767	60,056.86	101.263000	60,757.80	700.94	0.02
931142ED1	WALMART INC SR UNSECURED 06/25 3.55					3.550000	26 Jun 2025		
	20,000.000	Local		111.307900	22,261.58	113.235490	22,647.10	385.52	0.01
		Base		111.307900	22,261.58	113.235490	22,647.10	385.52	0.01

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
	220,000.000	Local		99.873500	219,721.70	117.785232	259,127.51	39,405.81	0.07
		Base		99.873500	219,721.70	117.785232	259,127.51	39,405.81	0.07
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	30,000.000	Local		105.186067	31,555.82	107.394358	32,218.31	662.49	0.01
		Base		105.186067	31,555.82	107.394358	32,218.31	662.49	0.01
931142EM1	WALMART INC SR UNSECURED 07/26 3.05					3.050000	08 Jul 2026		
	10,000.000	Local		99.896400	9,989.64	112.581331	11,258.13	1,268.49	0.00
		Base		99.896400	9,989.64	112.581331	11,258.13	1,268.49	0.00
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	40,000.000	Local		101.390225	40,556.09	133.270784	53,308.31	12,752.22	0.01
		Base		101.390225	40,556.09	133.270784	53,308.31	12,752.22	0.01
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	60,000.000	Local		101.039950	60,623.97	105.974705	63,584.82	2,960.85	0.02
		Base		101.039950	60,623.97	105.974705	63,584.82	2,960.85	0.02
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	220,000.000	Local		100.285400	220,627.88	117.177583	257,790.68	37,162.80	0.07
		Base		100.285400	220,627.88	117.177583	257,790.68	37,162.80	0.07
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	50,000.000	Local		100.195100	50,097.55	125.183282	62,591.64	12,494.09	0.02
		Base		100.195100	50,097.55	125.183282	62,591.64	12,494.09	0.02
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	310,000.000	Local		98.432306	305,140.15	130.874084	405,709.66	100,569.51	0.11
		Base		98.432306	305,140.15	130.874084	405,709.66	100,569.51	0.11
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
	120,000.000	Local		102.380583	122,856.70	109.725170	131,670.20	8,813.50	0.03
	Original Face: 120,000.000	Base		102.380583	122,856.70	109.725170	131,670.20	8,813.50	0.03
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931000	15 Jul 2048		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
	400,000.000	Local	96.327525	385,310.10	113.359003	453,436.01	68,125.91	0.12	
		Base	96.327525	385,310.10	113.359003	453,436.01	68,125.91	0.12	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	70,000.000	Local	99.885129	69,919.59	109.168956	76,418.27	6,498.68	0.02	
		Base	99.885129	69,919.59	109.168956	76,418.27	6,498.68	0.02	
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	260,000.000	Local	99.851008	259,612.62	118.700127	308,620.33	49,007.71	0.08	
		Base	99.851008	259,612.62	118.700127	308,620.33	49,007.71	0.08	
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	40,000.000	Local	99.573600	39,829.44	109.099021	43,639.61	3,810.17	0.01	
		Base	99.573600	39,829.44	109.099021	43,639.61	3,810.17	0.01	
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	150,000.000	Local	114.101567	171,152.35	122.255275	183,382.91	12,230.56	0.05	
		Base	114.101567	171,152.35	122.255275	183,382.91	12,230.56	0.05	
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	970,000.000	Local	121.343421	1,177,031.18	142.121709	1,378,580.58	201,549.40	0.36	
		Base	121.343421	1,177,031.18	142.121709	1,378,580.58	201,549.40	0.36	
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	130,000.000	Local	100.041838	130,054.39	105.288738	136,875.36	6,820.97	0.04	
		Base	100.041838	130,054.39	105.288738	136,875.36	6,820.97	0.04	
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
	80,000.000	Local	100.000000	80,000.00	106.462198	85,169.76	5,169.76	0.02	
		Base	100.000000	80,000.00	106.462198	85,169.76	5,169.76	0.02	
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.1					4.100000	01 Feb 2025		
	30,000.000	Local	99.968733	29,990.62	103.057000	30,917.10	926.48	0.01	
		Base	99.968733	29,990.62	103.057000	30,917.10	926.48	0.01	
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					2.074130	13 Jan 2023		
	20,000.000	Local	100.000000	20,000.00	98.026295	19,605.26	-394.74	0.01	
		Base	100.000000	20,000.00	98.026295	19,605.26	-394.74	0.01	

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Holdings

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FUND: HBQ1



STATE STREET

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969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	100,000.000	Local		118.269780	118,269.78	135.940283	135,940.28	17,670.50	0.04
		Base		118.269780	118,269.78	135.940283	135,940.28	17,670.50	0.04
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	200,000.000	Local		104.667985	209,335.97	114.103658	228,207.32	18,871.35	0.06
		Base		104.667985	209,335.97	114.103658	228,207.32	18,871.35	0.06
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	110,000.000	Local		118.050155	129,855.17	149.914751	164,906.23	35,051.06	0.04
		Base		118.050155	129,855.17	149.914751	164,906.23	35,051.06	0.04
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875					3.875000	23 Apr 2023		
	610,000.000	Local		100.246226	611,501.98	107.480000	655,628.00	44,126.02	0.17
		Base		100.246226	611,501.98	107.480000	655,628.00	44,126.02	0.17
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875					5.875000	16 Sep 2043		
	400,000.000	Local		106.161283	424,645.13	144.260000	577,040.00	152,394.87	0.15
		Base		106.161283	424,645.13	144.260000	577,040.00	152,394.87	0.15
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375					5.375000	17 Oct 2023		
	720,000.000	Local		103.744382	746,959.55	112.947279	813,220.41	66,260.86	0.21
		Base		103.744382	746,959.55	112.947279	813,220.41	66,260.86	0.21
US DOLLAR Total									
	199,623,667.430	Local			200,782,017.84		212,808,249.94	12,026,232.10	55.18
Original Face:	196,803,131.010	Base			200,782,016.27		212,808,249.94	12,026,233.67	55.18
FIXED INCOME Total									
	199,623,667.430	Base			200,782,016.27		212,808,249.94	12,026,233.67	55.18
Original Face:	196,803,131.010								

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

Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI1STVW3	US 10YR FUT OPTN FEB21C 138 JAN21 138 CALL					22 Jan 2021		
10,000.000		10.000	Local 0.548605	5,486.05	0.531250	5,312.50	-173.55	0.00
			Base 0.548605	5,486.05	0.531250	5,312.50	-173.55	0.00

ADI1T8MS7	US BOND FUTR OPTN FEB21C 173 JAN21 173 CALL					22 Jan 2021		
10,000.000		10.000	Local 1.353293	13,532.93	1.625000	16,250.00	2,717.07	0.00
			Base 1.353293	13,532.93	1.625000	16,250.00	2,717.07	0.00

ADI1TTNP6	US 10YR FUT OPTN FEB21C 137.7 JAN21 137.75 CALL					22 Jan 2021		
11,000.000		11.000	Local 0.486105	5,347.16	0.687500	7,562.50	2,215.34	0.00
			Base 0.486105	5,347.16	0.687500	7,562.50	2,215.34	0.00

ADI1TTNR2	US BOND FUTR OPTN FEB21C 172.5 JAN21 172.5 CALL					22 Jan 2021		
6,000.000		6.000	Local 1.298605	7,791.63	1.906250	11,437.50	3,645.87	0.00
			Base 1.298605	7,791.63	1.906250	11,437.50	3,645.87	0.00

US DOLLAR Total								
37,000.000		37.000	Local	32,157.77		40,562.50	8,404.73	0.01
			Base	32,157.77		40,562.50	8,404.73	0.01

OPTIONS PURCHASED - CALLS Total								
37,000.000		37.000	Base	32,157.77		40,562.50	8,404.73	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI1SVTL5	US BOND FUTR OPTN FEB21P 172 JAN21 172 PUT					22 Jan 2021		
6,000.000		6.000	Local 1.189230	7,135.38	1.031250	6,187.50	-947.88	0.00
			Base 1.189230	7,135.38	1.031250	6,187.50	-947.88	0.00

ADI1T2JF2	US 10YR FUT OPTN FEB21P 137.5 JAN21 137.5 PUT					22 Jan 2021		
17,000.000		17.000	Local 0.298605	5,076.29	0.281250	4,781.25	-295.04	0.00
			Base 0.298605	5,076.29	0.281250	4,781.25	-295.04	0.00

ADI1T9KW8	US 10YR FUT OPTN FEB21P 138 JAN21 138 PUT					22 Jan 2021		
26,000.000		26.000	Local 0.591388	15,376.08	0.453125	11,781.25	-3,594.83	0.00
			Base 0.591388	15,376.08	0.453125	11,781.25	-3,594.83	0.00

ADI1TVB90	US 10Y NOTE W2 OP JAN21P 137.7 JAN21 137.75 PUT					08 Jan 2021		
24,000.000		24.000	Local 0.298605	7,166.52	0.203125	4,875.00	-2,291.52	0.00
			Base 0.298605	7,166.52	0.203125	4,875.00	-2,291.52	0.00

US DOLLAR Total								
73,000.000		73.000	Local	34,754.27		27,625.00	-7,129.27	0.01
			Base	34,754.27		27,625.00	-7,129.27	0.01

OPTIONS PURCHASED - PUTS Total								
73,000.000		73.000	Base	34,754.27		27,625.00	-7,129.27	0.01

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

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
ADI1SQP71	US 10YR FUT OPTN FEB21C 138.5 JAN21 138.5 CALL					22 Jan 2021				
-10,000.000		-10.000	Local	0.310770	-3,107.70	0.281250	-2,812.50	295.20	0.00	
			Base	0.310770	-3,107.70	0.281250	-2,812.50	295.20	0.00	
ADI1SRN89	US 10YR FUT OPTN FEB21C 139 JAN21 139 CALL					22 Jan 2021				
-25,000.000		-25.000	Local	0.226395	-5,659.88	0.125000	-3,125.00	2,534.88	0.00	
			Base	0.226395	-5,659.88	0.125000	-3,125.00	2,534.88	0.00	
ADI1SV6M8	US BOND FUTR OPTN FEB21C 177 JAN21 177 CALL					22 Jan 2021				
-10,000.000		-10.000	Local	0.973270	-9,732.70	0.296875	-2,968.75	6,763.95	0.00	
			Base	0.973270	-9,732.70	0.296875	-2,968.75	6,763.95	0.00	
ADI1SX651	US BOND FUTR OPTN FEB21C 178 JAN21 178 CALL					22 Jan 2021				
-10,000.000		-10.000	Local	0.806083	-8,060.83	0.187500	-1,875.00	6,185.83	0.00	
			Base	0.806083	-8,060.83	0.187500	-1,875.00	6,185.83	0.00	
ADI1SYST3	US BOND FUTR OPTN MAR21C 179 FEB21 179 CALL					19 Feb 2021				
-10,000.000		-10.000	Local	0.662333	-6,623.33	0.421875	-4,218.75	2,404.58	0.00	
			Base	0.662333	-6,623.33	0.421875	-4,218.75	2,404.58	0.00	
ADI1T0926	US BOND FUTR OPTN FEB21C 176 JAN21 176 CALL					22 Jan 2021				
-30,000.000		-30.000	Local	0.738374	-22,151.23	0.468750	-14,062.50	8,088.73	0.00	
			Base	0.738374	-22,151.23	0.468750	-14,062.50	8,088.73	0.00	
ADI1T1LV6	US BOND FUTR OPTN FEB21C 179 JAN21 179 CALL					22 Jan 2021				
-14,000.000		-14.000	Local	1.022824	-14,319.54	0.125000	-1,750.00	12,569.54	0.00	
			Base	1.022824	-14,319.54	0.125000	-1,750.00	12,569.54	0.00	
ADI1TFQT5	US BOND FUTR OPTN FEB21C 174 JAN21 174 CALL					22 Jan 2021				
-8,000.000		-8.000	Local	0.767801	-6,142.41	1.125000	-9,000.00	-2,857.59	0.00	
			Base	0.767801	-6,142.41	1.125000	-9,000.00	-2,857.59	0.00	
ADI1TV9C6	US 10YR FUT OPTN FEB21C 138.2 JAN21 138.25 CALL					22 Jan 2021				
-10,000.000		-10.000	Local	0.302958	-3,029.58	0.390625	-3,906.25	-876.67	0.00	
			Base	0.302958	-3,029.58	0.390625	-3,906.25	-876.67	0.00	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
-127,000.000		-127.000		-78,827.20		-43,718.75	35,108.45	0.01
				-78,827.20		-43,718.75	35,108.45	0.01
OPTIONS WRITTEN - CALLS Total								
-127,000.000		-127.000		-78,827.20		-43,718.75	35,108.45	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI1SMHC8	US BOND FUTR OPTN FEB21P 169 JAN21 169 PUT					22 Jan 2021			
-14,000.000		-14.000	Local 0.538449	-7,538.28	0.312500		-4,375.00	3,163.28	0.00
			Base 0.538449	-7,538.28	0.312500		-4,375.00	3,163.28	0.00

ADI1SMHJ3	US BOND FUTR OPTN FEB21P 170 JAN21 170 PUT					22 Jan 2021			
-12,000.000		-12.000	Local 0.529520	-6,354.24	0.484375		-5,812.50	541.74	0.00
			Base 0.529520	-6,354.24	0.484375		-5,812.50	541.74	0.00

ADI1SR928	US 10YR FUT OPTN FEB21P 136 JAN21 136 PUT					22 Jan 2021			
-44,000.000		-44.000	Local 0.209208	-9,205.14	0.031250		-1,375.00	7,830.14	0.00
			Base 0.209208	-9,205.14	0.031250		-1,375.00	7,830.14	0.00

ADI1T1510	US 10YR FUT OPTN FEB21P 137 JAN21 137 PUT					22 Jan 2021			
-22,000.000		-22.000	Local 0.263895	-5,805.69	0.156250		-3,437.50	2,368.19	0.00
			Base 0.263895	-5,805.69	0.156250		-3,437.50	2,368.19	0.00

ADI1T3078	US 10YR FUT OPTN MAR21P 135.5 FEB21 135.5 PUT					19 Feb 2021			
-34,000.000		-34.000	Local 0.107645	-3,659.93	0.109375		-3,718.75	-58.82	0.00
			Base 0.107645	-3,659.93	0.109375		-3,718.75	-58.82	0.00

ADI1TBK86	US 5YR FUTR OPTN FEB21P 125.5 JAN21 125.5 PUT					22 Jan 2021			
-6,000.000		-6.000	Local 0.177958	-1,067.75	0.023438		-140.63	927.12	0.00
			Base 0.177958	-1,067.75	0.023438		-140.63	927.12	0.00

ADI1TTNL5	US 10YR FUT OPTN FEB21P 137.2 JAN21 137.25 PUT					22 Jan 2021			
-6,000.000		-6.000	Local 0.279520	-1,677.12	0.203125		-1,218.75	458.37	0.00
			Base 0.279520	-1,677.12	0.203125		-1,218.75	458.37	0.00

US DOLLAR Total									
-138,000.000		-138.000	Local	-35,308.15			-20,078.13	15,230.02	0.01
			Base	-35,308.15			-20,078.13	15,230.02	0.01

OPTIONS WRITTEN - PUTS Total									
-138,000.000		-138.000	Base	-35,308.15			-20,078.13	15,230.02	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

99S1EDKR6	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.228750	17 Mar 2050		
	568,000.000	Local	101.651391	577,379.90	100.000000	568,000.00	-9,379.90	0.15
		Base	101.651391	577,379.90	100.000000	568,000.00	-9,379.90	0.15
99S1EDKS4	BWS034686 IRS USD P F .90000 2 CCPVANILLA				0.900000	17 Mar 2050		
	-568,000.000	Local	100.000000	-568,000.00	87.274750	-495,720.58	72,279.42	0.13
		Base	100.000000	-568,000.00	87.274750	-495,720.58	72,279.42	0.13
99S1ENU93	SWS035188 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2025		
	17,347,000.000	Local	100.121605	17,368,094.78	101.628400	17,629,478.55	261,383.77	4.57
		Base	100.121605	17,368,094.78	101.628400	17,629,478.55	261,383.77	4.57
99S1ENUA0	SWS035188 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025		
	-17,347,000.000	Local	100.000000	-17,347,000.00	100.000000	-17,347,000.00	0.00	4.50
		Base	100.000000	-17,347,000.00	100.000000	-17,347,000.00	0.00	4.50
99S1GD4R2	SWS035725 IRS USD R F .10000 2 CCPOIS				0.100000	30 Nov 2024		
	4,895,000.000	Local	100.055397	4,897,711.68	99.737478	4,882,149.55	-15,562.13	1.27
		Base	100.055397	4,897,711.68	99.737478	4,882,149.55	-15,562.13	1.27
99S1GD4S0	SWS035725 IRS USD P V 00MFEDL 1 CCPOIS				1.000000	30 Nov 2024		
	-4,895,000.000	Local	100.000000	-4,895,000.00	100.000000	-4,895,000.00	0.00	1.27
		Base	100.000000	-4,895,000.00	100.000000	-4,895,000.00	0.00	1.27
99S1GGC16	BWS035808 IRS USD R V 00MFEDL 1 CCPOIS				1.000000	15 May 2027		
	5,155,000.000	Local	99.689071	5,138,971.63	100.000000	5,155,000.00	16,028.37	1.34
		Base	99.689071	5,138,971.63	100.000000	5,155,000.00	16,028.37	1.34
99S1GGCJ4	BWS035808 IRS USD P F .26000 2 CCPOIS				0.260000	15 May 2027		
	-5,155,000.000	Local	100.000000	-5,155,000.00	99.070907	-5,107,105.26	47,894.74	1.32
		Base	100.000000	-5,155,000.00	99.070907	-5,107,105.26	47,894.74	1.32
99S1GSWR8	BWS036004 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Jul 2045		
	1,890,000.000	Local	100.730411	1,903,804.77	100.000000	1,890,000.00	-13,804.77	0.49
		Base	100.730411	1,903,804.77	100.000000	1,890,000.00	-13,804.77	0.49

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1GSWS6	BWS036004 IRS USD P F	.56000 2 CCPOIS			0.560000	20 Jul 2045			
	-1,890,000.00	Local	100.000000	-1,890,000.00	87.710301	-1,657,724.69	232,275.31	0.43	
		Base	100.000000	-1,890,000.00	87.710301	-1,657,724.69	232,275.31	0.43	
99S1GW3O8	BWS035501 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.221000	15 May 2027			
	2,151,000.00	Local	99.764226	2,145,928.50	100.000000	2,151,000.00	5,071.50	0.56	
		Base	99.764226	2,145,928.50	100.000000	2,151,000.00	5,071.50	0.56	
99S1GW3P5	BWS035501 IRS USD P F	.45000 2 CCPVANILLA			0.450000	15 May 2027			
	-2,151,000.00	Local	100.000000	-2,151,000.00	99.110560	-2,131,868.15	19,131.85	0.55	
		Base	100.000000	-2,151,000.00	99.110560	-2,131,868.15	19,131.85	0.55	
99S1GXOF2	BWS035485 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.221000	15 Nov 2045			
	710,000.00	Local	104.512182	742,036.49	100.000000	710,000.00	-32,036.49	0.18	
		Base	104.512182	742,036.49	100.000000	710,000.00	-32,036.49	0.18	
99S1GXOG0	BWS035485 IRS USD P F	.80000 2 CCPVANILLA			0.800000	15 Nov 2045			
	-710,000.00	Local	100.000000	-710,000.00	87.223988	-619,290.31	90,709.69	0.16	
		Base	100.000000	-710,000.00	87.223988	-619,290.31	90,709.69	0.16	
99S1H41U7	SWS036020 IRS USD R F	.19000 2 CCPVANILLA			0.190000	15 Jun 2022			
	6,069,000.00	Local	99.999648	6,068,978.61	100.006570	6,069,398.73	420.12	1.57	
		Base	99.999648	6,068,978.61	100.006570	6,069,398.73	420.12	1.57	
99S1H41V5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.216500	15 Jun 2022			
	-6,069,000.00	Local	100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.57	
		Base	100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.57	
99S1H9VL3	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	19 Aug 2045			
	720,000.00	Local	100.000000	720,000.00	100.000000	720,000.00	0.00	0.19	
		Base	100.000000	720,000.00	100.000000	720,000.00	0.00	0.19	
99S1H9VM1	BWS036087 IRS USD P F	.74000 2 CCPOIS			0.740000	19 Aug 2045			
	-720,000.00	Local	100.000000	-720,000.00	91.683355	-660,120.16	59,879.84	0.17	
		Base	100.000000	-720,000.00	91.683355	-660,120.16	59,879.84	0.17	
99S1HIR38	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.253880	15 Feb 2047			
	1,626,000.00	Local	101.196846	1,645,460.71	100.000000	1,626,000.00	-19,460.71	0.42	
		Base	101.196846	1,645,460.71	100.000000	1,626,000.00	-19,460.71	0.42	

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1HIR46	BWS036103 IRS USD P F	1.00000	2 CCPVANILLA		1.000000	15 Feb 2047			
		-1,626,000.000	Local	100.000000	-1,626,000.00	91.070855	-1,480,812.10	145,187.90	0.38
			Base	100.000000	-1,626,000.00	91.070855	-1,480,812.10	145,187.90	0.38
99S1HVWL3	SWS039206 CDS USD R F	1.00000	2 CCPCDX		1.000000	20 Dec 2025			
		14,193,000.000	Local	102.367321	14,528,993.81	102.446800	14,540,274.32	11,280.51	3.77
			Base	102.367321	14,528,993.81	102.446800	14,540,274.32	11,280.51	3.77
99S1HVWM1	SWS039206 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2025			
		-14,193,000.000	Local	100.000000	-14,193,000.00	100.000000	-14,193,000.00	0.00	3.68
			Base	100.000000	-14,193,000.00	100.000000	-14,193,000.00	0.00	3.68
99S1I4ZU9	BWS039545 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.220250	07 Oct 2050			
		829,000.000	Local	100.492662	833,084.17	100.000000	829,000.00	-4,084.17	0.21
			Base	100.492662	833,084.17	100.000000	829,000.00	-4,084.17	0.21
99S1I4ZV7	BWS039545 IRS USD P F	1.20000	2 CCPVANILLA		1.200000	07 Oct 2050			
		-829,000.000	Local	100.000000	-829,000.00	94.730734	-785,317.78	43,682.22	0.20
			Base	100.000000	-829,000.00	94.730734	-785,317.78	43,682.22	0.20
99S1IG469	SWS039768 IRS USD R F	.38000	2 CCPVANILLA		0.380000	28 Feb 2025			
		7,280,000.000	Local	100.019667	7,281,431.74	100.147703	7,290,752.78	9,321.04	1.89
			Base	100.019667	7,281,431.74	100.147703	7,290,752.78	9,321.04	1.89
99S1IG477	SWS039768 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	28 Feb 2025			
		-7,280,000.000	Local	100.000000	-7,280,000.00	100.000000	-7,280,000.00	0.00	1.89
			Base	100.000000	-7,280,000.00	100.000000	-7,280,000.00	0.00	1.89
99S1IP7C3	BWS040048 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.253880	15 Feb 2047			
		901,000.000	Local	100.547609	905,933.96	100.000000	901,000.00	-4,933.96	0.23
			Base	100.547609	905,933.96	100.000000	901,000.00	-4,933.96	0.23
99S1IP7D1	BWS040048 IRS USD P F	1.20000	2 CCPVANILLA		1.200000	15 Feb 2047			
		-901,000.000	Local	100.000000	-901,000.00	95.679223	-862,069.80	38,930.20	0.22
			Base	100.000000	-901,000.00	95.679223	-862,069.80	38,930.20	0.22
99S1IP7L3	BWS040063 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.253880	15 Feb 2047			
		362,000.000	Local	100.114174	362,413.31	100.000000	362,000.00	-413.31	0.09
			Base	100.114174	362,413.31	100.000000	362,000.00	-413.31	0.09

& 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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1IP7M1	BWS040063 IRS USD P F	1.22500 2	CCPVANILLA		1.225000	15 Feb 2047			
		-362,000.000	Local	100.000000	-362,000.00	96.255269	-348,444.07	13,555.93	0.09
			Base	100.000000	-362,000.00	96.255269	-348,444.07	13,555.93	0.09
99S1J95R7	SWS040261 IRS USD R F	.84000 2	CCPVANILLA		0.840000	27 Nov 2025			
		10,771,000.000	Local	99.957030	10,766,371.68	100.010286	10,772,107.91	5,736.23	2.79
			Base	99.957030	10,766,371.68	100.010286	10,772,107.91	5,736.23	2.79
99S1J95S5	SWS040261 IRS USD P V	03MLIBOR 1	CCPVANILLA		1.000000	27 Nov 2025			
		-10,771,000.000	Local	100.000000	-10,771,000.00	100.000000	-10,771,000.00	0.00	2.79
			Base	100.000000	-10,771,000.00	100.000000	-10,771,000.00	0.00	2.79
US DOLLAR Total			Local		419,595.74		1,392,688.94	973,093.20	39.10
			Base		419,595.74		1,392,688.94	973,093.20	39.10
SWAPS FIXED INCOME Total		0.000	Base		419,595.74		1,392,688.94	973,093.20	39.10

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-155,000.000		221,470,174.420	Base	222,997,269.28		236,049,271.72	13,052,002.44	99.97
Original Face:		196,803,131.010						

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI1M5MM3	US 5YR NOTE (CBT) DEC20 XCBT 20201231						31 Dec 2020			
8.000	800,000.000	Local	1,006,875.00	1,004,420.09	125.859375	2,454.91		2,079.91	375.00	
		Base	1,006,875.00		125.859375	2,454.91		2,079.91	375.00	0.00

ADI1NDLP9	US 10YR NOTE (CBT)MAR21 XCBT 20210322						22 Mar 2021			
7.000	700,000.000	Local	966,546.88	964,258.61	138.078125	2,288.27		1,522.64	765.63	
		Base	966,546.88		138.078125	2,288.27		1,522.64	765.63	0.00

ADI1NDN10	US ULTRA BOND CBT MAR21 XCBT 20210322						22 Mar 2021			
55.000	5,500,000.000	Local	11,745,937.50	11,817,661.87	213.562500	-71,724.37		-112,974.37	41,250.00	
		Base	11,745,937.50		213.562500	-71,724.37		-112,974.37	41,250.00	0.01

ADI1P2PL6	US 5YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021			
294.000	29,400,000.000	Local	37,092,234.52	37,012,722.29	126.164063	79,512.23		65,730.98	13,781.25	
		Base	37,092,234.52		126.164063	79,512.23		65,730.98	13,781.25	0.00

US DOLLAR Total										
364.000	36,400,000.000	Local	50,811,593.90	50,799,062.86		12,531.04		-43,640.84	56,171.88	
		Base				12,531.04		-43,640.84	56,171.88	0.01

FUTURES LONG Total										
364.000	36,400,000.000	Base				12,531.04		-43,640.84	56,171.88	0.01

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
-35.000	-8,750,000.000	Local	-8,735,125.00	-8,719,426.50	99.830000	-15,698.50		-15,698.50	0.00	
		Base	-8,735,125.00		99.830000	-15,698.50		-15,698.50	0.00	0.00

ADI0GCMF1	90DAY EUR FUTR DEC21 XCME 20211213						13 Dec 2021			
-100.000	-25,000,000.000	Local	-24,947,500.00	-24,787,615.00	99.790000	-159,885.00		-158,635.00	-1,250.00	
		Base	-24,947,500.00		99.790000	-159,885.00		-158,635.00	-1,250.00	0.00

ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614						14 Jun 2021			
-87.000	-21,750,000.000	Local	-21,714,112.50	-21,642,704.80	99.835000	-71,407.70		-71,407.70	0.00	
		Base	-21,714,112.50		99.835000	-71,407.70		-71,407.70	0.00	0.00

ADI1M5MM3	US 5YR NOTE (CBT) DEC20 XCBT 20201231						31 Dec 2020			
-8.000	-800,000.000	Local	-1,006,875.00	-1,004,298.66	125.859375	-2,576.34		-2,201.34	-375.00	
		Base	-1,006,875.00		125.859375	-2,576.34		-2,201.34	-375.00	0.00

ADI1NDRM4	US LONG BOND(CBT) MAR21 XCBT 20210322						22 Mar 2021			
-109.000	-10,900,000.000	Local	-18,877,437.50	-18,990,020.06	173.187500	112,582.56		150,051.31	-37,468.75	
		Base	-18,877,437.50		173.187500	112,582.56		150,051.31	-37,468.75	0.01

ADI1P2MG0	US 2YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021			
-4.000	-800,000.000	Local	-883,906.25	-883,039.96	110.488281	-866.29		-772.54	-93.75	
		Base	-883,906.25		110.488281	-866.29		-772.54	-93.75	0.00

ADI1PN2R2	US 10YR ULTRA FUT MAR21 XCBT 20210322						22 Mar 2021			
-27.000	-2,700,000.000	Local	-4,221,703.13	-4,238,109.54	156.359375	16,406.41		22,312.66	-5,906.25	
		Base	-4,221,703.13		156.359375	16,406.41		22,312.66	-5,906.25	0.00

US DOLLAR Total										
-370.000	-70,700,000.000	Local	-80,386,659.38	-80,265,214.52		-121,444.86		-76,351.11	-45,093.75	
		Base				-121,444.86		-76,351.11	-45,093.75	0.01

FUTURES SHORT Total										
-370.000	-70,700,000.000	Base				-121,444.86		-76,351.11	-45,093.75	0.01

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Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-6.000	-34,300,000.000	Base			-108,913.82		-119,991.95	11,078.13	0.03

Holdings



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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		307,216.920	Local	1.000000	307,216.92	1.000000	307,216.92	0.08
			Base	1.000000	307,216.92	1.000000	307,216.92	0.08
US DOLLAR Total								
		307,216.920	Local		307,216.92		307,216.92	0.08
			Base		307,216.92		307,216.92	0.08
CASH Total								
		307,216.920	Base		307,216.92		307,216.92	0.08
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.030085	31 Dec 2030		
		5,129,445.070	Local	100.000000	5,129,445.07	100.000000	5,129,445.07	1.33
			Base	100.000000	5,129,445.07	100.000000	5,129,445.07	1.33
9127962F5	TREASURY BILL 03/21 0.00000				0.010000	25 Mar 2021		
		6,890,000.000	Local	99.975909	6,888,340.13	99.983333	6,888,851.64	1.79
			Base	99.975909	6,888,340.13	99.983333	6,888,851.64	1.79
9127964D8	TREASURY BILL 02/21 0.00000				0.010000	18 Feb 2021		
		3,330,000.000	Local	99.988000	3,329,600.40	99.991875	3,329,729.44	0.86
			Base	99.988000	3,329,600.40	99.991875	3,329,729.44	0.86
9127964N6	TREASURY BILL 03/21 0.00000				0.010000	18 Mar 2021		
		1,960,000.000	Local	99.979417	1,959,596.57	99.985806	1,959,721.80	0.51
			Base	99.979417	1,959,596.57	99.985806	1,959,721.80	0.51
9127964Z9	TREASURY BILL 04/21 0.00000				0.010000	29 Apr 2021		
		3,020,000.000	Local	99.963945	3,018,911.13	99.972847	3,019,179.98	0.78
			Base	99.963945	3,018,911.13	99.972847	3,019,179.98	0.78

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796A58	TREASURY BILL 01/21 0.00000					0.010000	05 Jan 2021		
	350,000.000	Local		99.998889	349,996.11	99.999986	349,999.95	3.84	0.09
		Base		99.998889	349,996.11	99.999986	349,999.95	3.84	0.09
912796D97	CASH MGMT BILL 04/21 0.00000					0.010000	20 Apr 2021		
	860,000.000	Local		99.973750	859,774.25	99.976444	859,797.42	23.17	0.22
		Base		99.973750	859,774.25	99.976444	859,797.42	23.17	0.22
US DOLLAR Total									
	21,539,445.070	Local			21,535,663.66		21,536,725.30	1,061.64	5.58
		Base			21,535,663.66		21,536,725.30	1,061.64	5.58
CASH EQUIVALENT Total									
	21,539,445.070	Base			21,535,663.66		21,536,725.30	1,061.64	5.58
FIXED INCOME									
US DOLLAR									
								Exchange Rate:	1.000000
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	42,000.000	Local		87.139405	36,598.55	115.538073	48,525.99	11,927.44	0.01
		Base		87.139405	36,598.55	115.538073	48,525.99	11,927.44	0.01
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027		
	130,000.000	Local		104.109131	135,341.87	115.092806	149,620.65	14,278.78	0.04
		Base		104.109131	135,341.87	115.092806	149,620.65	14,278.78	0.04
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027		
	130,000.000	Local		100.131792	130,171.33	106.653796	138,649.93	8,478.60	0.04
		Base		100.131792	130,171.33	106.653796	138,649.93	8,478.60	0.04
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1					3.100000	01 Feb 2043		
	200,000.000	Local		99.226925	198,453.85	101.496822	202,993.64	4,539.79	0.05
		Base		99.226925	198,453.85	101.496822	202,993.64	4,539.79	0.05
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65					1.650000	01 Feb 2028		
	130,000.000	Local		99.880462	129,844.60	102.029363	132,638.17	2,793.57	0.03
		Base		99.880462	129,844.60	102.029363	132,638.17	2,793.57	0.03

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
	10,000.000	Local		102.562100	10,256.21	101.441859	10,144.19	-112.02	0.00
		Base		102.562100	10,256.21	101.441859	10,144.19	-112.02	0.00
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55					3.550000	15 Sep 2055		
	133,000.000	Local		88.538038	117,755.59	99.660526	132,548.50	14,792.91	0.03
		Base		88.538038	117,755.59	99.660526	132,548.50	14,792.91	0.03
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	106,000.000	Local		99.987509	105,986.76	117.144348	124,173.01	18,186.25	0.03
		Base		99.987509	105,986.76	117.144348	124,173.01	18,186.25	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	30,000.000	Local		106.770300	32,031.09	137.551906	41,265.57	9,234.48	0.01
		Base		106.770300	32,031.09	137.551906	41,265.57	9,234.48	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	50,000.000	Local		105.983160	52,991.58	148.250394	74,125.20	21,133.62	0.02
		Base		105.983160	52,991.58	148.250394	74,125.20	21,133.62	0.02
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
	110,000.000	Local		97.555845	107,311.43	111.408764	122,549.64	15,238.21	0.03
		Base		97.555845	107,311.43	111.408764	122,549.64	15,238.21	0.03
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
	20,000.000	Local		106.575050	21,315.01	109.039595	21,807.92	492.91	0.01
		Base		106.575050	21,315.01	109.039595	21,807.92	492.91	0.01
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000	21 Nov 2022		
	230,000.000	Local		99.937591	229,856.46	103.639983	238,371.96	8,515.50	0.06
		Base		99.937591	229,856.46	103.639983	238,371.96	8,515.50	0.06
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	50,000.000	Local		99.898340	49,949.17	110.584919	55,292.46	5,343.29	0.01
		Base		99.898340	49,949.17	110.584919	55,292.46	5,343.29	0.01
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	160,000.000	Local		99.999194	159,998.71	112.069561	179,311.30	19,312.59	0.05
		Base		99.999194	159,998.71	112.069561	179,311.30	19,312.59	0.05

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
	240,000.000	Local		99.991738	239,980.17	107.179578	257,230.99	17,250.82	0.07
		Base		99.991738	239,980.17	107.179578	257,230.99	17,250.82	0.07
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	100,000.000	Local		115.750150	115,750.15	125.382116	125,382.12	9,631.97	0.03
		Base		115.750150	115,750.15	125.382116	125,382.12	9,631.97	0.03
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
	110,000.000	Local		107.106273	117,816.90	111.517843	122,669.63	4,852.73	0.03
		Base		107.106273	117,816.90	111.517843	122,669.63	4,852.73	0.03
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	50,000.000	Local		97.603540	48,801.77	112.694258	56,347.13	7,545.36	0.01
		Base		97.603540	48,801.77	112.694258	56,347.13	7,545.36	0.01
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3					2.300000	01 Feb 2030		
	200,000.000	Local		99.723630	199,447.26	108.238101	216,476.20	17,028.94	0.06
		Base		99.723630	199,447.26	108.238101	216,476.20	17,028.94	0.06
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	10,000.000	Local		99.702300	9,970.23	119.267368	11,926.74	1,956.51	0.00
		Base		99.702300	9,970.23	119.267368	11,926.74	1,956.51	0.00
00833LAA4	AFFIRM ASSET SECURITIZATION TR AFFRM 2020 A A 144A					2.100000	18 Feb 2025		
	410,000.000	Local		100.532066	412,181.47	100.569990	412,336.96	155.49	0.11
Original Face:	410,000.000	Base		100.532066	412,181.47	100.569990	412,336.96	155.49	0.11
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
	50,000.000	Local		99.072760	49,536.38	107.539799	53,769.90	4,233.52	0.01
		Base		99.072760	49,536.38	107.539799	53,769.90	4,233.52	0.01
01F012411	FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE					1.500000	16 Jan 2036		
	1,700,000.000	Local		102.387868	1,740,593.75	102.890625	1,749,140.63	8,546.88	0.45
Original Face:	1,700,000.000	Base		102.387868	1,740,593.75	102.890625	1,749,140.63	8,546.88	0.45
01F020612	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	14 Jan 2051		
	3,100,000.000	Local		103.438092	3,206,580.85	103.878906	3,220,246.09	13,665.24	0.83
Original Face:	3,100,000.000	Base		103.438092	3,206,580.85	103.878906	3,220,246.09	13,665.24	0.83

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
01F020620	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE						2.000000	12 Feb 2051		
	3,000,000.000	Local		103.326042	3,099,781.26	103.703560		3,111,106.80	11,325.54	0.81
Original Face:	3,000,000.000	Base		103.326042	3,099,781.26	103.703560		3,111,106.80	11,325.54	0.81
01F022618	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE						2.500000	14 Jan 2051		
	2,800,000.000	Local		104.890067	2,936,921.88	105.414062		2,951,593.74	14,671.86	0.77
Original Face:	2,800,000.000	Base		104.890067	2,936,921.88	105.414062		2,951,593.74	14,671.86	0.77
01F030611	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE						3.000000	14 Jan 2051		
	200,000.000	Local		104.773435	209,546.87	104.773437		209,546.87	0.00	0.05
Original Face:	200,000.000	Base		104.773435	209,546.87	104.773437		209,546.87	0.00	0.05
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1						1.100000	15 Aug 2030		
	40,000.000	Local		99.736475	39,894.59	98.632808		39,453.12	-441.47	0.01
		Base		99.736475	39,894.59	98.632808		39,453.12	-441.47	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05						2.050000	15 Aug 2050		
	60,000.000	Local		99.163267	59,497.96	95.443012		57,265.81	-2,232.15	0.01
		Base		99.163267	59,497.96	95.443012		57,265.81	-2,232.15	0.01
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45						0.450000	15 Aug 2025		
	20,000.000	Local		99.908900	19,981.78	100.224914		20,044.98	63.20	0.01
		Base		99.908900	19,981.78	100.224914		20,044.98	63.20	0.01
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8						0.800000	15 Aug 2027		
	30,000.000	Local		99.679067	29,903.72	99.942834		29,982.85	79.13	0.01
		Base		99.679067	29,903.72	99.942834		29,982.85	79.13	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75						4.750000	05 May 2021		
	80,000.000	Local		100.451925	80,361.54	101.441081		81,152.86	791.32	0.02
		Base		100.451925	80,361.54	101.441081		81,152.86	791.32	0.02
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85						2.850000	09 Aug 2022		
	10,000.000	Local		100.889700	10,088.97	103.848144		10,384.81	295.84	0.00
		Base		100.889700	10,088.97	103.848144		10,384.81	295.84	0.00
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49						3.490000	14 Feb 2022		
	60,000.000	Local		99.997717	59,998.63	103.435796		62,061.48	2,062.85	0.02
		Base		99.997717	59,998.63	103.435796		62,061.48	2,062.85	0.02

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02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
	40,000.000	Local	99.931825	39,972.73	109.198648	43,679.46	3,706.73	0.01	
		Base	99.931825	39,972.73	109.198648	43,679.46	3,706.73	0.01	
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	260,000.000	Local	100.447265	261,162.89	116.107038	301,878.30	40,715.41	0.08	
		Base	100.447265	261,162.89	116.107038	301,878.30	40,715.41	0.08	
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	160,000.000	Local	106.440156	170,304.25	119.809674	191,695.48	21,391.23	0.05	
		Base	106.440156	170,304.25	119.809674	191,695.48	21,391.23	0.05	
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	230,000.000	Local	134.689296	309,785.38	140.095891	322,220.55	12,435.17	0.08	
		Base	134.689296	309,785.38	140.095891	322,220.55	12,435.17	0.08	
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	50,000.000	Local	101.269660	50,634.83	140.398970	70,199.49	19,564.66	0.02	
		Base	101.269660	50,634.83	140.398970	70,199.49	19,564.66	0.02	
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
	20,000.000	Local	99.963200	19,992.64	106.248502	21,249.70	1,257.06	0.01	
		Base	99.963200	19,992.64	106.248502	21,249.70	1,257.06	0.01	
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
	10,000.000	Local	116.314200	11,631.42	146.700507	14,670.05	3,038.63	0.00	
		Base	116.314200	11,631.42	146.700507	14,670.05	3,038.63	0.00	
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	110,000.000	Local	96.638091	106,301.90	113.856390	125,242.03	18,940.13	0.03	
		Base	96.638091	106,301.90	113.856390	125,242.03	18,940.13	0.03	
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	100,000.000	Local	96.797690	96,797.69	124.746926	124,746.93	27,949.24	0.03	
		Base	96.797690	96,797.69	124.746926	124,746.93	27,949.24	0.03	
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	20,000.000	Local	140.332000	28,066.40	142.493354	28,498.67	432.27	0.01	
		Base	140.332000	28,066.40	142.493354	28,498.67	432.27	0.01	

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023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
	80,000.000	Local	99.965438	79,972.35	101.466814	81,173.45	1,201.10	0.02	
		Base	99.965438	79,972.35	101.466814	81,173.45	1,201.10	0.02	
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	100,000.000	Local	99.992390	99,992.39	102.014077	102,014.08	2,021.69	0.03	
		Base	99.992390	99,992.39	102.014077	102,014.08	2,021.69	0.03	
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	90,000.000	Local	99.895000	89,905.50	101.700878	91,530.79	1,625.29	0.02	
		Base	99.895000	89,905.50	101.700878	91,530.79	1,625.29	0.02	
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	420,000.000	Local	101.701112	427,144.67	103.757071	435,779.70	8,635.03	0.11	
		Base	101.701112	427,144.67	103.757071	435,779.70	8,635.03	0.11	
02364WBD6	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125					3.125000	16 Jul 2022		
	210,000.000	Local	99.121729	208,155.63	103.726000	217,824.60	9,668.97	0.06	
		Base	99.121729	208,155.63	103.726000	217,824.60	9,668.97	0.06	
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
	40,000.000	Local	98.068075	39,227.23	104.383990	41,753.60	2,526.37	0.01	
		Base	98.068075	39,227.23	104.383990	41,753.60	2,526.37	0.01	
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	30,000.000	Local	100.547767	30,164.33	110.963774	33,289.13	3,124.80	0.01	
		Base	100.547767	30,164.33	110.963774	33,289.13	3,124.80	0.01	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	250,000.000	Local	99.765408	249,413.52	106.680472	266,701.18	17,287.66	0.07	
		Base	99.765408	249,413.52	106.680472	266,701.18	17,287.66	0.07	
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
	40,000.000	Local	100.431250	40,172.50	107.499658	42,999.86	2,827.36	0.01	
		Base	100.431250	40,172.50	107.499658	42,999.86	2,827.36	0.01	
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.000000	14 Dec 2050		
	0.000	Local	0.000000	-105.50	0.000000	0.00	105.50	0.00	
		Base	0.000000	-105.50	0.000000	0.00	105.50	0.00	

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034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	250,000.000	Local		99.854960	249,637.40	117.964559	294,911.40	45,274.00	0.08
		Base		99.854960	249,637.40	117.964559	294,911.40	45,274.00	0.08
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	70,000.000	Local		95.875086	67,112.56	113.036971	79,125.88	12,013.32	0.02
		Base		95.875086	67,112.56	113.036971	79,125.88	12,013.32	0.02
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	20,000.000	Local		95.720000	19,144.00	130.023060	26,004.61	6,860.61	0.01
		Base		95.720000	19,144.00	130.023060	26,004.61	6,860.61	0.01
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	120,000.000	Local		100.627892	120,753.47	142.187311	170,624.77	49,871.30	0.04
		Base		100.627892	120,753.47	142.187311	170,624.77	49,871.30	0.04
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
	40,000.000	Local		99.929675	39,971.87	113.868997	45,547.60	5,575.73	0.01
		Base		99.929675	39,971.87	113.868997	45,547.60	5,575.73	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	250,000.000	Local		98.222180	245,555.45	117.895954	294,739.89	49,184.44	0.08
		Base		98.222180	245,555.45	117.895954	294,739.89	49,184.44	0.08
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	30,000.000	Local		100.332300	30,099.69	123.489559	37,046.87	6,947.18	0.01
		Base		100.332300	30,099.69	123.489559	37,046.87	6,947.18	0.01
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
	100,000.000	Local		99.938490	99,938.49	122.695313	122,695.31	22,756.82	0.03
		Base		99.938490	99,938.49	122.695313	122,695.31	22,756.82	0.03
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
	260,000.000	Local		106.157000	276,008.20	126.225983	328,187.56	52,179.36	0.09
		Base		106.157000	276,008.20	126.225983	328,187.56	52,179.36	0.09
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	30,000.000	Local		99.803000	29,940.90	115.836317	34,750.90	4,810.00	0.01
		Base		99.803000	29,940.90	115.836317	34,750.90	4,810.00	0.01

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036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	100,000.000	Local	96.006950	96,006.95	115.317099	115,317.10	19,310.15	0.03	
		Base	96.006950	96,006.95	115.317099	115,317.10	19,310.15	0.03	
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	20,000.000	Local	99.980750	19,996.15	110.182748	22,036.55	2,040.40	0.01	
		Base	99.980750	19,996.15	110.182748	22,036.55	2,040.40	0.01	
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	40,000.000	Local	98.765950	39,506.38	104.761225	41,904.49	2,398.11	0.01	
		Base	98.765950	39,506.38	104.761225	41,904.49	2,398.11	0.01	
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	110,000.000	Local	102.862791	113,149.07	107.784000	118,562.40	5,413.33	0.03	
		Base	102.862791	113,149.07	107.784000	118,562.40	5,413.33	0.03	
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	18,000.000	Local	99.788500	17,961.93	100.750000	18,135.00	173.07	0.00	
		Base	99.788500	17,961.93	100.750000	18,135.00	173.07	0.00	
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	440,000.000	Local	94.308614	414,957.90	103.686500	456,220.60	41,262.70	0.12	
		Base	94.308614	414,957.90	103.686500	456,220.60	41,262.70	0.12	
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	170,000.000	Local	88.370394	150,229.67	98.663000	167,727.10	17,497.43	0.04	
		Base	88.370394	150,229.67	98.663000	167,727.10	17,497.43	0.04	
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	290,000.000	Local	94.328717	273,553.28	109.151301	316,538.77	42,985.49	0.08	
		Base	94.328717	273,553.28	109.151301	316,538.77	42,985.49	0.08	
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	70,000.000	Local	94.783614	66,348.53	128.596476	90,017.53	23,669.00	0.02	
		Base	94.783614	66,348.53	128.596476	90,017.53	23,669.00	0.02	
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	170,000.000	Local	100.334618	170,568.85	102.836487	174,822.03	4,253.18	0.05	
		Base	100.334618	170,568.85	102.836487	174,822.03	4,253.18	0.05	

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03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049		
	488,775.000	Local		100.000000	488,775.00	98.632000	482,088.56	-6,686.44	0.12
Original Face:	490,000.000	Base		100.000000	488,775.00	98.632000	482,088.56	-6,686.44	0.12
038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75					1.750000	01 Jun 2030		
	190,000.000	Local		99.637863	189,311.94	103.775798	197,174.02	7,862.08	0.05
		Base		99.637863	189,311.94	103.775798	197,174.02	7,862.08	0.05
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25					7.250000	15 Oct 2039		
	50,000.000	Local		116.216840	58,108.42	140.312000	70,156.00	12,047.58	0.02
		Base		116.216840	58,108.42	140.312000	70,156.00	12,047.58	0.02
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6					3.600000	16 Jul 2024		
	210,000.000	Local		101.448376	213,041.59	107.914812	226,621.11	13,579.52	0.06
		Base		101.448376	213,041.59	107.914812	226,621.11	13,579.52	0.06
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A					3.350000	22 Sep 2025		
	519,000.000	Local		100.596940	522,098.12	106.771600	554,144.60	32,046.48	0.14
Original Face:	519,000.000	Base		100.596940	522,098.12	106.771600	554,144.60	32,046.48	0.14
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	150,000.000	Local		108.967780	163,451.67	111.347889	167,021.83	3,570.16	0.04
		Base		108.967780	163,451.67	111.347889	167,021.83	3,570.16	0.04
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	130,000.000	Local		110.505262	143,656.84	147.092737	191,220.56	47,563.72	0.05
		Base		110.505262	143,656.84	147.092737	191,220.56	47,563.72	0.05
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A					1.408630	15 Jul 2035		
	260,000.000	Local		99.889062	259,711.56	97.242340	252,830.08	-6,881.48	0.07
Original Face:	260,000.000	Base		99.889062	259,711.56	97.242340	252,830.08	-6,881.48	0.07
056059AA6	BX TRUST BX 2018 IND A 144A					0.909000	15 Nov 2035		
	583,780.540	Local		100.000000	583,780.54	99.968710	583,597.88	-182.66	0.15
Original Face:	1,480,000.000	Base		100.000000	583,780.54	99.968710	583,597.88	-182.66	0.15
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
	400,000.000	Local		101.219610	404,878.44	106.752471	427,009.88	22,131.44	0.11
		Base		101.219610	404,878.44	106.752471	427,009.88	22,131.44	0.11

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	90,000.000	Local		100.856267	90,770.64	106.021000	95,418.90	4,648.26	0.02
		Base		100.856267	90,770.64	106.021000	95,418.90	4,648.26	0.02
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	200,000.000	Local		104.869825	209,739.65	140.369718	280,739.44	70,999.79	0.07
		Base		104.869825	209,739.65	140.369718	280,739.44	70,999.79	0.07
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	710,000.000	Local		99.769897	708,366.27	117.296746	832,806.90	124,440.63	0.22
		Base		99.769897	708,366.27	117.296746	832,806.90	124,440.63	0.22
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	10,000.000	Local		101.719300	10,171.93	116.554953	11,655.50	1,483.57	0.00
		Base		101.719300	10,171.93	116.554953	11,655.50	1,483.57	0.00
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	110,000.000	Local		100.046209	110,050.83	113.602018	124,962.22	14,911.39	0.03
		Base		100.046209	110,050.83	113.602018	124,962.22	14,911.39	0.03
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	60,000.000	Local		98.066783	58,840.07	105.251000	63,150.60	4,310.53	0.02
		Base		98.066783	58,840.07	105.251000	63,150.60	4,310.53	0.02
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	150,000.000	Local		93.913807	140,870.71	112.954409	169,431.61	28,560.90	0.04
		Base		93.913807	140,870.71	112.954409	169,431.61	28,560.90	0.04
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	30,000.000	Local		100.000000	30,000.00	106.828965	32,048.69	2,048.69	0.01
		Base		100.000000	30,000.00	106.828965	32,048.69	2,048.69	0.01
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	150,000.000	Local		100.970200	151,455.30	119.074577	178,611.87	27,156.57	0.05
		Base		100.970200	151,455.30	119.074577	178,611.87	27,156.57	0.05
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	70,000.000	Local		100.000000	70,000.00	117.783227	82,448.26	12,448.26	0.02
		Base		100.000000	70,000.00	117.783227	82,448.26	12,448.26	0.02

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WESTERN ASSET MANAGEMENT COMPANY
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06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	340,000.000	Local		107.799132	366,517.05	126.286850	429,375.29	62,858.24	0.11
		Base		107.799132	366,517.05	126.286850	429,375.29	62,858.24	0.11
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	580,000.000	Local		104.911712	608,487.93	107.175839	621,619.87	13,131.94	0.16
		Base		104.911712	608,487.93	107.175839	621,619.87	13,131.94	0.16
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	160,000.000	Local		100.000000	160,000.00	102.133097	163,412.96	3,412.96	0.04
		Base		100.000000	160,000.00	102.133097	163,412.96	3,412.96	0.04
06054AAx7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	30,000.000	Local		100.501633	30,150.49	110.886680	33,266.00	3,115.51	0.01
	Original Face:	30,000.000	Base	100.501633	30,150.49	110.886680	33,266.00	3,115.51	0.01
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	130,000.000	Local		99.933900	129,914.07	104.982638	136,477.43	6,563.36	0.04
		Base		99.933900	129,914.07	104.982638	136,477.43	6,563.36	0.04
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
	40,000.000	Local		99.967050	39,986.82	104.547476	41,818.99	1,832.17	0.01
		Base		99.967050	39,986.82	104.547476	41,818.99	1,832.17	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	70,000.000	Local		99.802029	69,861.42	102.605259	71,823.68	1,962.26	0.02
		Base		99.802029	69,861.42	102.605259	71,823.68	1,962.26	0.02
06540WBG7	BANK BANK 2019 BN19 C					4.033562	15 Aug 2061		
	210,000.000	Local		104.366171	219,168.96	106.027560	222,657.88	3,488.92	0.06
	Original Face:	210,000.000	Base	104.366171	219,168.96	106.027560	222,657.88	3,488.92	0.06
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	200,000.000	Local		113.822870	227,645.74	119.958395	239,916.79	12,271.05	0.06
		Base		113.822870	227,645.74	119.958395	239,916.79	12,271.05	0.06
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7					1.700000	12 May 2022		
	200,000.000	Local		99.943880	199,887.76	101.768515	203,537.03	3,649.27	0.05
		Base		99.943880	199,887.76	101.768515	203,537.03	3,649.27	0.05

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067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	20,000.000	Local		107.522450	21,504.49	137.932277	27,586.46	6,081.97	0.01
		Base		107.522450	21,504.49	137.932277	27,586.46	6,081.97	0.01
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	140,000.000	Local		109.900571	153,860.80	143.973342	201,562.68	47,701.88	0.05
		Base		109.900571	153,860.80	143.973342	201,562.68	47,701.88	0.05
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	5,000.000	Local		103.366000	5,168.30	110.868599	5,543.43	375.13	0.00
		Base		103.366000	5,168.30	110.868599	5,543.43	375.13	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	8,000.000	Local		108.804875	8,704.39	129.081304	10,326.50	1,622.11	0.00
		Base		108.804875	8,704.39	129.081304	10,326.50	1,622.11	0.00
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	220,000.000	Local		97.802627	215,165.78	108.707466	239,156.43	23,990.65	0.06
		Base		97.802627	215,165.78	108.707466	239,156.43	23,990.65	0.06
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	120,000.000	Local		99.012542	118,815.05	132.839948	159,407.94	40,592.89	0.04
		Base		99.012542	118,815.05	132.839948	159,407.94	40,592.89	0.04
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	230,000.000	Local		100.000000	230,000.00	111.142959	255,628.81	25,628.81	0.07
		Base		100.000000	230,000.00	111.142959	255,628.81	25,628.81	0.07
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	200,000.000	Local		100.325985	200,651.97	124.019293	248,038.59	47,386.62	0.06
		Base		100.325985	200,651.97	124.019293	248,038.59	47,386.62	0.06
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
	400,000.000	Local		101.787730	407,150.92	104.663170	418,652.68	11,501.76	0.11
		Base		101.787730	407,150.92	104.663170	418,652.68	11,501.76	0.11
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	50,000.000	Local		97.313060	48,656.53	103.926888	51,963.44	3,306.91	0.01
		Base		97.313060	48,656.53	103.926888	51,963.44	3,306.91	0.01

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097023CD5	BOEING CO SR UNSECURED 03/29 3.2				3.200000	01 Mar 2029			
		50,000.000	Local	98.962620	49,481.31	105.563428	52,781.71	3,300.40	0.01
			Base	98.962620	49,481.31	105.563428	52,781.71	3,300.40	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1				3.100000	01 May 2026			
		40,000.000	Local	99.963250	39,985.30	107.079566	42,831.83	2,846.53	0.01
			Base	99.963250	39,985.30	107.079566	42,831.83	2,846.53	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7				2.700000	01 Feb 2027			
		20,000.000	Local	99.776950	19,955.39	104.014706	20,802.94	847.55	0.01
			Base	99.776950	19,955.39	104.014706	20,802.94	847.55	0.01
097023CP8	BOEING CO SR UNSECURED 02/35 3.25				3.250000	01 Feb 2035			
		130,000.000	Local	100.395731	130,514.45	102.550471	133,315.61	2,801.16	0.03
			Base	100.395731	130,514.45	102.550471	133,315.61	2,801.16	0.03
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75				3.750000	01 Feb 2050			
		40,000.000	Local	99.176550	39,670.62	105.158985	42,063.59	2,392.97	0.01
			Base	99.176550	39,670.62	105.158985	42,063.59	2,392.97	0.01
097023CT0	BOEING CO SR UNSECURED 05/25 4.875				4.875000	01 May 2025			
		220,000.000	Local	100.000000	220,000.00	113.990765	250,779.68	30,779.68	0.07
			Base	100.000000	220,000.00	113.990765	250,779.68	30,779.68	0.07
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040			
		90,000.000	Local	100.000000	90,000.00	129.772068	116,794.86	26,794.86	0.03
			Base	100.000000	90,000.00	129.772068	116,794.86	26,794.86	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050			
		300,000.000	Local	105.896337	317,689.01	137.814505	413,443.52	95,754.51	0.11
			Base	105.896337	317,689.01	137.814505	413,443.52	95,754.51	0.11
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060			
		40,000.000	Local	100.000000	40,000.00	141.859391	56,743.76	16,743.76	0.01
			Base	100.000000	40,000.00	141.859391	56,743.76	16,743.76	0.01
097023CY9	BOEING CO SR UNSECURED 05/30 5.15				5.150000	01 May 2030			
		210,000.000	Local	105.628362	221,819.56	121.025146	254,152.81	32,333.25	0.07
			Base	105.628362	221,819.56	121.025146	254,152.81	32,333.25	0.07

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10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79					3.790000	06 Feb 2024		
	10,000.000	Local	102.732000	10,273.20	109.283845	10,928.38	655.18	0.00	
		Base	102.732000	10,273.20	109.283845	10,928.38	655.18	0.00	
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	220,000.000	Local	96.274523	211,803.95	110.715855	243,574.88	31,770.93	0.06	
		Base	96.274523	211,803.95	110.715855	243,574.88	31,770.93	0.06	
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
	50,000.000	Local	99.089560	49,544.78	107.244518	53,622.26	4,077.48	0.01	
		Base	99.089560	49,544.78	107.244518	53,622.26	4,077.48	0.01	
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	60,000.000	Local	100.008817	60,005.29	112.116010	67,269.61	7,264.32	0.02	
		Base	100.008817	60,005.29	112.116010	67,269.61	7,264.32	0.02	
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	180,000.000	Local	98.725200	177,705.36	102.673102	184,811.58	7,106.22	0.05	
		Base	98.725200	177,705.36	102.673102	184,811.58	7,106.22	0.05	
10373QBH2	BP CAP MARKETS AMERICA COMPANY GUAR 04/23 2.937					2.937000	06 Apr 2023		
	10,000.000	Local	100.626100	10,062.61	105.533201	10,553.32	490.71	0.00	
		Base	100.626100	10,062.61	105.533201	10,553.32	490.71	0.00	
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
	140,000.000	Local	108.769721	152,277.61	116.496165	163,094.63	10,817.02	0.04	
		Base	108.769721	152,277.61	116.496165	163,094.63	10,817.02	0.04	
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
	70,000.000	Local	99.874343	69,912.04	103.183191	72,228.23	2,316.19	0.02	
		Base	99.874343	69,912.04	103.183191	72,228.23	2,316.19	0.02	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	160,000.000	Local	100.483044	160,772.87	108.525528	173,640.84	12,867.97	0.05	
		Base	100.483044	160,772.87	108.525528	173,640.84	12,867.97	0.05	
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2					3.200000	15 Jun 2026		
	60,000.000	Local	99.785267	59,871.16	112.513272	67,507.96	7,636.80	0.02	
		Base	99.785267	59,871.16	112.513272	67,507.96	7,636.80	0.02	

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110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
	200,000.000	Local		106.497355	212,994.71	116.416089	232,832.18	19,837.47	0.06
		Base		106.497355	212,994.71	116.416089	232,832.18	19,837.47	0.06
110122CV8	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/21 2.25					2.250000	15 Aug 2021		
	10,000.000	Local		100.150600	10,015.06	101.088154	10,108.82	93.76	0.00
		Base		100.150600	10,015.06	101.088154	10,108.82	93.76	0.00
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875					3.875000	15 Aug 2025		
	420,000.000	Local		105.980552	445,118.32	114.079096	479,132.20	34,013.88	0.12
		Base		105.980552	445,118.32	114.079096	479,132.20	34,013.88	0.12
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	100,000.000	Local		126.780250	126,780.25	144.638264	144,638.26	17,858.01	0.04
		Base		126.780250	126,780.25	144.638264	144,638.26	17,858.01	0.04
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
	70,000.000	Local		113.895514	79,726.86	115.776221	81,043.35	1,316.49	0.02
		Base		113.895514	79,726.86	115.776221	81,043.35	1,316.49	0.02
11135FAV3	BROADCOM INC COMPANY GUAR 11/23 2.25					2.250000	15 Nov 2023		
	100,000.000	Local		99.991790	99,991.79	104.438439	104,438.44	4,446.65	0.03
		Base		99.991790	99,991.79	104.438439	104,438.44	4,446.65	0.03
11135FBB6	BROADCOM INC COMPANY GUAR 11/25 3.15					3.150000	15 Nov 2025		
	220,000.000	Local		102.826845	226,219.06	109.195169	240,229.37	14,010.31	0.06
		Base		102.826845	226,219.06	109.195169	240,229.37	14,010.31	0.06
11135FBC4	BROADCOM INC COMPANY GUAR 04/25 4.7					4.700000	15 Apr 2025		
	180,000.000	Local		103.956900	187,122.42	114.596773	206,274.19	19,151.77	0.05
		Base		103.956900	187,122.42	114.596773	206,274.19	19,151.77	0.05
12433AAA7	BX TRUST BX 2020 FOX A 144A					1.141000	15 Nov 2032		
	730,000.000	Local		100.000000	730,000.00	100.160340	731,170.48	1,170.48	0.19
	Original Face:		730,000.000	Base	100.000000	730,000.00	100.160340	731,170.48	1,170.48
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA					0.921274	13 Nov 2050		
	1,011,760.510	Local		4.231000	42,807.59	4.129820	41,783.89	-1,023.70	0.01
	Original Face:		1,070,000.000	Base	4.231000	42,807.59	4.129820	41,783.89	-1,023.70

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WESTERN ASSET MANAGEMENT COMPANY

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12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C					4.349000	10 May 2050		
	24,000.000	Local		102.669625	24,640.71	107.749830	25,859.96	1,219.25	0.01
Original Face:	24,000.000	Base		102.669625	24,640.71	107.749830	25,859.96	1,219.25	0.01
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75					3.750000	15 Jul 2023		
	20,000.000	Local		105.210600	21,042.12	108.107021	21,621.40	579.28	0.01
		Base		105.210600	21,042.12	108.107021	21,621.40	579.28	0.01
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
	200,000.000	Local		118.868355	237,736.71	120.868692	241,737.38	4,000.67	0.06
		Base		118.868355	237,736.71	120.868692	241,737.38	4,000.67	0.06
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
	150,000.000	Local		132.191993	198,287.99	137.513635	206,270.45	7,982.46	0.05
		Base		132.191993	198,287.99	137.513635	206,270.45	7,982.46	0.05
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4					4.421600	15 Nov 2051		
	1,170,000.000	Local		102.809526	1,202,871.45	119.658530	1,400,004.80	197,133.35	0.36
Original Face:	1,170,000.000	Base		102.809526	1,202,871.45	119.658530	1,400,004.80	197,133.35	0.36
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A					3.023000	25 Aug 2060		
	245,058.330	Local		99.998470	245,054.58	100.284780	245,756.21	701.63	0.06
Original Face:	250,000.000	Base		99.998470	245,054.58	100.284780	245,756.21	701.63	0.06
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.500000	05 May 2025		
	390,000.000	Local		96.854267	377,731.64	107.657675	419,864.93	42,133.29	0.11
		Base		96.854267	377,731.64	107.657675	419,864.93	42,133.29	0.11
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C					4.616710	10 Oct 2048		
	57,000.000	Local		102.884842	58,644.36	102.371560	58,351.79	-292.57	0.02
Original Face:	57,000.000	Base		102.884842	58,644.36	102.371560	58,351.79	-292.57	0.02
126405AA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL4 A1 144A					2.000000	25 Jan 2060		
	234,136.440	Local		103.187701	241,600.01	102.859800	240,832.27	-767.74	0.06
Original Face:	250,000.000	Base		103.187701	241,600.01	102.859800	240,832.27	-767.74	0.06
12655GAA5	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ A 144A					1.391000	15 Jan 2034		
	850,000.000	Local		100.000000	850,000.00	99.041900	841,856.15	-8,143.85	0.22
Original Face:	850,000.000	Base		100.000000	850,000.00	99.041900	841,856.15	-8,143.85	0.22

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12656KAA5	COMM MORTGAGE TRUST COMM 2020 CX A 144A				2.173000	10 Nov 2046		
		210,000.000	Local 102.973081	216,243.47	104.293130	219,015.57	2,772.10	0.06
Original Face:		210,000.000	Base 102.973081	216,243.47	104.293130	219,015.57	2,772.10	0.06
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025		
		50,000.000	Local 103.291620	51,645.81	113.250965	56,625.48	4,979.67	0.01
			Base 103.291620	51,645.81	113.250965	56,625.48	4,979.67	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
		10,000.000	Local 115.089700	11,508.97	134.636137	13,463.61	1,954.64	0.00
			Base 115.089700	11,508.97	134.636137	13,463.61	1,954.64	0.00
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7				3.700000	09 Mar 2023		
		60,000.000	Local 99.523150	59,713.89	106.981792	64,189.08	4,475.19	0.02
			Base 99.523150	59,713.89	106.981792	64,189.08	4,475.19	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.300000	25 Mar 2028		
		311,000.000	Local 98.947621	307,727.10	118.996077	370,077.80	62,350.70	0.10
			Base 98.947621	307,727.10	118.996077	370,077.80	62,350.70	0.10
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.780000	25 Mar 2038		
		100,000.000	Local 121.704100	121,704.10	126.698065	126,698.07	4,993.97	0.03
			Base 121.704100	121,704.10	126.698065	126,698.07	4,993.97	0.03
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048		
		140,000.000	Local 106.866957	149,613.74	135.527846	189,738.98	40,125.24	0.05
			Base 106.866957	149,613.74	135.527846	189,738.98	40,125.24	0.05
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625				3.625000	01 Apr 2027		
		20,000.000	Local 99.839150	19,967.83	113.797533	22,759.51	2,791.68	0.01
			Base 99.839150	19,967.83	113.797533	22,759.51	2,791.68	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75				3.750000	01 Apr 2030		
		40,000.000	Local 99.791100	39,916.44	116.377257	46,550.90	6,634.46	0.01
			Base 99.791100	39,916.44	116.377257	46,550.90	6,634.46	0.01
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125				4.125000	01 Apr 2040		
		20,000.000	Local 98.355300	19,671.06	119.963480	23,992.70	4,321.64	0.01
			Base 98.355300	19,671.06	119.963480	23,992.70	4,321.64	0.01

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126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25					4.250000	01 Apr 2050		
	140,000.000	Local	113.131829	158,384.56	125.088771	175,124.28	16,739.72	0.05	
		Base	113.131829	158,384.56	125.088771	175,124.28	16,739.72	0.05	
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7					2.700000	21 Aug 2040		
	150,000.000	Local	97.563160	146,344.74	101.165393	151,748.09	5,403.35	0.04	
		Base	97.563160	146,344.74	101.165393	151,748.09	5,403.35	0.04	
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					0.338630	15 Jul 2035		
	32,363.220	Local	95.781755	30,998.06	96.873650	31,351.43	353.37	0.01	
	Original Face: 2,010,000.000	Base	95.781755	30,998.06	96.873650	31,351.43	353.37	0.01	
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	180,000.000	Local	102.608400	184,695.12	109.513554	197,124.40	12,429.28	0.05	
		Base	102.608400	184,695.12	109.513554	197,124.40	12,429.28	0.05	
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	150,000.000	Local	107.337380	161,006.07	112.845765	169,268.65	8,262.58	0.04	
		Base	107.337380	161,006.07	112.845765	169,268.65	8,262.58	0.04	
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
	70,000.000	Local	99.953671	69,967.57	101.322242	70,925.57	958.00	0.02	
		Base	99.953671	69,967.57	101.322242	70,925.57	958.00	0.02	
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
	70,000.000	Local	100.096400	70,067.48	102.496558	71,747.59	1,680.11	0.02	
		Base	100.096400	70,067.48	102.496558	71,747.59	1,680.11	0.02	
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	10,000.000	Local	99.870700	9,987.07	107.442184	10,744.22	757.15	0.00	
		Base	99.870700	9,987.07	107.442184	10,744.22	757.15	0.00	
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	20,000.000	Local	100.179550	20,035.91	106.941318	21,388.26	1,352.35	0.01	
		Base	100.179550	20,035.91	106.941318	21,388.26	1,352.35	0.01	
14448CAR5	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377					3.377000	05 Apr 2040		
	20,000.000	Local	101.614750	20,322.95	109.702794	21,940.56	1,617.61	0.01	
		Base	101.614750	20,322.95	109.702794	21,940.56	1,617.61	0.01	

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14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577				3.577000	05 Apr 2050		
		10,000.000	Local 101.731600	10,173.16	111.902142	11,190.21	1,017.05	0.00
			Base 101.731600	10,173.16	111.902142	11,190.21	1,017.05	0.00
152314LE8	CENTEX HOME EQUITY CXHE 2004 D AF5				5.205465	25 Sep 2034		
		568,695.550	Local 100.863168	573,604.35	101.582530	577,695.33	4,090.98	0.15
Original Face:		2,960,000.000	Base 100.863168	573,604.35	101.582530	577,695.33	4,090.98	0.15
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908				4.908000	23 Jul 2025		
		100,000.000	Local 111.145250	111,145.25	116.144796	116,144.80	4,999.55	0.03
			Base 111.145250	111,145.25	116.144796	116,144.80	4,999.55	0.03
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2				4.200000	15 Mar 2028		
		50,000.000	Local 95.847960	47,923.98	115.372734	57,686.37	9,762.39	0.01
			Base 95.847960	47,923.98	115.372734	57,686.37	9,762.39	0.01
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038		
		170,000.000	Local 95.683865	162,662.57	124.894231	212,320.19	49,657.62	0.06
			Base 95.683865	162,662.57	124.894231	212,320.19	49,657.62	0.06
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05				5.050000	30 Mar 2029		
		700,000.000	Local 106.843170	747,902.19	121.586358	851,104.51	103,202.32	0.22
			Base 106.843170	747,902.19	121.586358	851,104.51	103,202.32	0.22
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8				4.800000	01 Mar 2050		
		30,000.000	Local 101.109900	30,332.97	119.440008	35,832.00	5,499.03	0.01
			Base 101.109900	30,332.97	119.440008	35,832.00	5,499.03	0.01
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954000	16 May 2026		
		20,000.000	Local 99.832300	19,966.46	110.947196	22,189.44	2,222.98	0.01
			Base 99.832300	19,966.46	110.947196	22,189.44	2,222.98	0.01
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554				1.554000	11 May 2025		
		80,000.000	Local 100.015500	80,012.40	103.997966	83,198.37	3,185.97	0.02
			Base 100.015500	80,012.40	103.997966	83,198.37	3,185.97	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995				1.995000	11 May 2027		
		30,000.000	Local 100.371833	30,111.55	106.049000	31,814.70	1,703.15	0.01
			Base 100.371833	30,111.55	106.049000	31,814.70	1,703.15	0.01

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166764BZ2	CHEVRON CORP SR UNSECURED 05/40 2.978					2.978000	11 May 2040		
	70,000.000	Local		100.000000	70,000.00	110.707306	77,495.11	7,495.11	0.02
		Base		100.000000	70,000.00	110.707306	77,495.11	7,495.11	0.02
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	90,000.000	Local		100.217100	90,195.39	111.628356	100,465.52	10,270.13	0.03
		Base		100.217100	90,195.39	111.628356	100,465.52	10,270.13	0.03
168863CE6	REPUBLIC OF CHILE SR UNSECURED 06/47 3.86					3.860000	21 Jun 2047		
	400,000.000	Local		121.394445	485,577.78	121.750000	487,000.00	1,422.22	0.13
		Base		121.394445	485,577.78	121.750000	487,000.00	1,422.22	0.13
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	280,000.000	Local		95.817339	268,288.55	110.213764	308,598.54	40,309.99	0.08
		Base		95.817339	268,288.55	110.213764	308,598.54	40,309.99	0.08
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	60,000.000	Local		99.307433	59,584.46	102.927614	61,756.57	2,172.11	0.02
		Base		99.307433	59,584.46	102.927614	61,756.57	2,172.11	0.02
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	70,000.000	Local		98.665014	69,065.51	115.218262	80,652.78	11,587.27	0.02
		Base		98.665014	69,065.51	115.218262	80,652.78	11,587.27	0.02
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	160,000.000	Local		157.554763	252,087.62	178.753639	286,005.82	33,918.20	0.07
		Base		157.554763	252,087.62	178.753639	286,005.82	33,918.20	0.07
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	200,000.000	Local		103.958750	207,917.50	120.163360	240,326.72	32,409.22	0.06
		Base		103.958750	207,917.50	120.163360	240,326.72	32,409.22	0.06
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	35,000.000	Local		109.394714	38,288.15	133.847028	46,846.46	8,558.31	0.01
		Base		109.394714	38,288.15	133.847028	46,846.46	8,558.31	0.01
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	100,000.000	Local		100.606880	100,606.88	118.213818	118,213.82	17,606.94	0.03
		Base		100.606880	100,606.88	118.213818	118,213.82	17,606.94	0.03

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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	113.055468	56,527.73	6,527.73	0.01
		Base		100.000000	50,000.00	113.055468	56,527.73	6,527.73	0.01
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	610,000.000	Local		97.701779	595,980.85	117.288404	715,459.26	119,478.41	0.19
		Base		97.701779	595,980.85	117.288404	715,459.26	119,478.41	0.19
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	260,000.000	Local		99.403358	258,448.73	138.043272	358,912.51	100,463.78	0.09
		Base		99.403358	258,448.73	138.043272	358,912.51	100,463.78	0.09
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	90,000.000	Local		100.000000	90,000.00	121.265709	109,139.14	19,139.14	0.03
		Base		100.000000	90,000.00	121.265709	109,139.14	19,139.14	0.03
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
	50,000.000	Local		104.026340	52,013.17	109.256207	54,628.10	2,614.93	0.01
		Base		104.026340	52,013.17	109.256207	54,628.10	2,614.93	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
	80,000.000	Local		100.000000	80,000.00	103.011096	82,408.88	2,408.88	0.02
		Base		100.000000	80,000.00	103.011096	82,408.88	2,408.88	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
	220,000.000	Local		103.782927	228,322.44	106.586017	234,489.24	6,166.80	0.06
		Base		103.782927	228,322.44	106.586017	234,489.24	6,166.80	0.06
191216CN8	COCA COLA CO/THE SR UNSECURED 03/25 2.95					2.950000	25 Mar 2025		
	40,000.000	Local		107.768925	43,107.57	110.225749	44,090.30	982.73	0.01
		Base		107.768925	43,107.57	110.225749	44,090.30	982.73	0.01
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
	30,000.000	Local		113.670633	34,101.19	114.694335	34,408.30	307.11	0.01
		Base		113.670633	34,101.19	114.694335	34,408.30	307.11	0.01
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
	80,000.000	Local		100.433013	80,346.41	103.292472	82,633.98	2,287.57	0.02
		Base		100.433013	80,346.41	103.292472	82,633.98	2,287.57	0.02

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	120,000.000	Local		102.487275	122,984.73	106.514578	127,817.49	4,832.76	0.03
		Base		102.487275	122,984.73	106.514578	127,817.49	4,832.76	0.03
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
	60,000.000	Local		96.868667	58,121.20	105.521115	63,312.67	5,191.47	0.02
		Base		96.868667	58,121.20	105.521115	63,312.67	5,191.47	0.02
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
	40,000.000	Local		99.389900	39,755.96	103.050720	41,220.29	1,464.33	0.01
		Base		99.389900	39,755.96	103.050720	41,220.29	1,464.33	0.01
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A					1.041000	15 Nov 2037		
	650,000.000	Local		100.000000	650,000.00	100.336210	652,185.37	2,185.37	0.17
	Original Face: 650,000.000	Base		100.000000	650,000.00	100.336210	652,185.37	2,185.37	0.17
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	650,000.000	Local		99.713186	648,135.71	126.930000	825,045.00	176,909.29	0.21
		Base		99.713186	648,135.71	126.930000	825,045.00	176,909.29	0.21
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	10,000.000	Local		127.127700	12,712.77	153.548620	15,354.86	2,642.09	0.00
		Base		127.127700	12,712.77	153.548620	15,354.86	2,642.09	0.00
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
	10,000.000	Local		120.711500	12,071.15	143.563571	14,356.36	2,285.21	0.00
		Base		120.711500	12,071.15	143.563571	14,356.36	2,285.21	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	40,000.000	Local		105.122650	42,049.06	111.646303	44,658.52	2,609.46	0.01
		Base		105.122650	42,049.06	111.646303	44,658.52	2,609.46	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
	10,000.000	Local		107.831500	10,783.15	115.126812	11,512.68	729.53	0.00
		Base		107.831500	10,783.15	115.126812	11,512.68	729.53	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
	60,000.000	Local		95.688817	57,413.29	107.600944	64,560.57	7,147.28	0.02
		Base		95.688817	57,413.29	107.600944	64,560.57	7,147.28	0.02

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20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	10,000.000	Local		112.843300	11,284.33	125.980516	12,598.05	1,313.72	0.00
		Base		112.843300	11,284.33	125.980516	12,598.05	1,313.72	0.00
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
	20,000.000	Local		127.268400	25,453.68	139.713473	27,942.69	2,489.01	0.01
		Base		127.268400	25,453.68	139.713473	27,942.69	2,489.01	0.01
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.700000	15 Apr 2024		
	50,000.000	Local		99.827960	49,913.98	110.020847	55,010.42	5,096.44	0.01
		Base		99.827960	49,913.98	110.020847	55,010.42	5,096.44	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	80,000.000	Local		102.836038	82,268.83	114.887989	91,910.39	9,641.56	0.02
		Base		102.836038	82,268.83	114.887989	91,910.39	9,641.56	0.02
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	250,000.000	Local		99.848084	249,620.21	120.377442	300,943.61	51,323.40	0.08
		Base		99.848084	249,620.21	120.377442	300,943.61	51,323.40	0.08
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	420,000.000	Local		109.875662	461,477.78	123.134736	517,165.89	55,688.11	0.13
		Base		109.875662	461,477.78	123.134736	517,165.89	55,688.11	0.13
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
	20,000.000	Local		101.746450	20,349.29	113.538591	22,707.72	2,358.43	0.01
		Base		101.746450	20,349.29	113.538591	22,707.72	2,358.43	0.01
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
	150,000.000	Local		111.835647	167,753.47	118.006580	177,009.87	9,256.40	0.05
		Base		111.835647	167,753.47	118.006580	177,009.87	9,256.40	0.05
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	40,000.000	Local		99.834525	39,933.81	115.635360	46,254.14	6,320.33	0.01
		Base		99.834525	39,933.81	115.635360	46,254.14	6,320.33	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	10,000.000	Local		109.862900	10,986.29	120.802497	12,080.25	1,093.96	0.00
		Base		109.862900	10,986.29	120.802497	12,080.25	1,093.96	0.00

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20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1					3.100000	01 Apr 2025		
	10,000.000	Local		107.577900	10,757.79	110.031090	11,003.11	245.32	0.00
		Base		107.577900	10,757.79	110.031090	11,003.11	245.32	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
	30,000.000	Local		111.983167	33,594.95	113.709458	34,112.84	517.89	0.01
		Base		111.983167	33,594.95	113.709458	34,112.84	517.89	0.01
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75					3.750000	01 Oct 2027		
	50,000.000	Local		103.847820	51,923.91	114.291178	57,145.59	5,221.68	0.01
		Base		103.847820	51,923.91	114.291178	57,145.59	5,221.68	0.01
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.300000	15 Aug 2028		
	120,000.000	Local		101.814175	122,177.01	118.223567	141,868.28	19,691.27	0.04
		Base		101.814175	122,177.01	118.223567	141,868.28	19,691.27	0.04
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
	20,000.000	Local		99.786750	19,957.35	114.592532	22,918.51	2,961.16	0.01
		Base		99.786750	19,957.35	114.592532	22,918.51	2,961.16	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
	30,000.000	Local		99.346867	29,804.06	121.837508	36,551.25	6,747.19	0.01
		Base		99.346867	29,804.06	121.837508	36,551.25	6,747.19	0.01
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	50,000.000	Local		103.971560	51,985.78	103.110000	51,555.00	-430.78	0.01
		Base		103.971560	51,985.78	103.110000	51,555.00	-430.78	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	60,000.000	Local		100.280417	60,168.25	103.261000	61,956.60	1,788.35	0.02
		Base		100.280417	60,168.25	103.261000	61,956.60	1,788.35	0.02
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	10,000.000	Local		101.126600	10,112.66	98.901000	9,890.10	-222.56	0.00
		Base		101.126600	10,112.66	98.901000	9,890.10	-222.56	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	110,000.000	Local		100.335609	110,369.17	102.520000	112,772.00	2,402.83	0.03
		Base		100.335609	110,369.17	102.520000	112,772.00	2,402.83	0.03

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21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
	400,000.000	Local		101.856358	407,425.43	111.455157	445,820.63	38,395.20	0.12
		Base		101.856358	407,425.43	111.455157	445,820.63	38,395.20	0.12
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
	230,000.000	Local		94.992652	218,483.10	111.616391	256,717.70	38,234.60	0.07
		Base		94.992652	218,483.10	111.616391	256,717.70	38,234.60	0.07
21H020618	GNMA II TBA 30 YR 2 JUMBOS					2.000000	21 Jan 2051		
	1,300,000.000	Local		103.978516	1,351,720.71	104.574219	1,359,464.85	7,744.14	0.35
	Original Face: 1,300,000.000	Base		103.978516	1,351,720.71	104.574219	1,359,464.85	7,744.14	0.35
21H020626	GNMA II TBA 30 YR 2 JUMBOS					2.000000	20 Feb 2051		
	300,000.000	Local		103.953127	311,859.38	104.406250	313,218.75	1,359.37	0.08
	Original Face: 300,000.000	Base		103.953127	311,859.38	104.406250	313,218.75	1,359.37	0.08
21H022614	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	21 Jan 2051		
	600,000.000	Local		104.935938	629,615.63	105.859375	635,156.25	5,540.62	0.16
	Original Face: 600,000.000	Base		104.935938	629,615.63	105.859375	635,156.25	5,540.62	0.16
21H022622	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	20 Feb 2051		
	900,000.000	Local		105.222656	947,003.90	105.656250	950,906.25	3,902.35	0.25
	Original Face: 900,000.000	Base		105.222656	947,003.90	105.656250	950,906.25	3,902.35	0.25
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
	120,000.000	Local		100.256133	120,307.36	103.028980	123,634.78	3,327.42	0.03
		Base		100.256133	120,307.36	103.028980	123,634.78	3,327.42	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
	90,000.000	Local		99.976622	89,978.96	102.469722	92,222.75	2,243.79	0.02
		Base		99.976622	89,978.96	102.469722	92,222.75	2,243.79	0.02
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
	50,000.000	Local		100.723420	50,361.71	103.932495	51,966.25	1,604.54	0.01
		Base		100.723420	50,361.71	103.932495	51,966.25	1,604.54	0.01
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR					1.907000	16 Jun 2026		
	250,000.000	Local		100.000000	250,000.00	103.720685	259,301.71	9,301.71	0.07
		Base		100.000000	250,000.00	103.720685	259,301.71	9,301.71	0.07

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225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	500,000.000	Local	104.968902	524,844.51	117.697359	588,486.80	63,642.29	0.15	
		Base	104.968902	524,844.51	117.697359	588,486.80	63,642.29	0.15	
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					0.628000	25 Feb 2032		
	207,049.240	Local	97.100868	201,046.61	96.281940	199,351.03	-1,695.58	0.05	
	Original Face: 16,100,000.000	Base	97.100868	201,046.61	96.281940	199,351.03	-1,695.58	0.05	
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
	250,000.000	Local	99.852472	249,631.18	109.699180	274,247.95	24,616.77	0.07	
		Base	99.852472	249,631.18	109.699180	274,247.95	24,616.77	0.07	
22550L2D2	CREDIT SUISSE NEW YORK SR UNSECURED 05/23 1					1.000000	05 May 2023		
	400,000.000	Local	99.817905	399,271.62	101.512668	406,050.67	6,779.05	0.11	
		Base	99.817905	399,271.62	101.512668	406,050.67	6,779.05	0.11	
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	280,000.000	Local	97.331318	272,527.69	127.320000	356,496.00	83,968.31	0.09	
		Base	97.331318	272,527.69	127.320000	356,496.00	83,968.31	0.09	
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	200,000.000	Local	99.899135	199,798.27	104.395829	208,791.66	8,993.39	0.05	
		Base	99.899135	199,798.27	104.395829	208,791.66	8,993.39	0.05	
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 Sep 2022		
	200,000.000	Local	100.046220	200,092.44	101.581660	203,163.32	3,070.88	0.05	
		Base	100.046220	200,092.44	101.581660	203,163.32	3,070.88	0.05	
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226					1.226000	22 Jun 2024		
	200,000.000	Local	100.000000	200,000.00	101.169506	202,339.01	2,339.01	0.05	
		Base	100.000000	200,000.00	101.169506	202,339.01	2,339.01	0.05	
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
	10,000.000	Local	99.823300	9,982.33	114.487464	11,448.75	1,466.42	0.00	
		Base	99.823300	9,982.33	114.487464	11,448.75	1,466.42	0.00	
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
	200,000.000	Local	113.655600	227,311.20	129.573539	259,147.08	31,835.88	0.07	
		Base	113.655600	227,311.20	129.573539	259,147.08	31,835.88	0.07	

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25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	40,000.000	Local		121.445450	48,578.18	122.297748	48,919.10	340.92	0.01
		Base		121.445450	48,578.18	122.297748	48,919.10	340.92	0.01
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	10,000.000	Local		90.233500	9,023.35	112.886590	11,288.66	2,265.31	0.00
		Base		90.233500	9,023.35	112.886590	11,288.66	2,265.31	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	190,000.000	Local		107.828453	204,874.06	117.787483	223,796.22	18,922.16	0.06
		Base		107.828453	204,874.06	117.787483	223,796.22	18,922.16	0.06
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	60,000.000	Local		106.742133	64,045.28	117.533820	70,520.29	6,475.01	0.02
		Base		106.742133	64,045.28	117.533820	70,520.29	6,475.01	0.02
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875000	11 May 2022		
	10,000.000	Local		101.176400	10,117.64	103.407264	10,340.73	223.09	0.00
		Base		101.176400	10,117.64	103.407264	10,340.73	223.09	0.00
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		
	20,000.000	Local		103.102100	20,620.42	104.101606	20,820.32	199.90	0.01
		Base		103.102100	20,620.42	104.101606	20,820.32	199.90	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
	10,000.000	Local		102.926100	10,292.61	106.831568	10,683.16	390.55	0.00
		Base		102.926100	10,292.61	106.831568	10,683.16	390.55	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
	388,678.140	Local		99.989827	388,638.60	104.205500	405,024.00	16,385.40	0.11
	Original Face: 500,000.000	Base		99.989827	388,638.60	104.205500	405,024.00	16,385.40	0.11
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25					3.250000	15 Apr 2023		
	10,000.000	Local		104.790200	10,479.02	105.809435	10,580.94	101.92	0.00
		Base		104.790200	10,479.02	105.809435	10,580.94	101.92	0.00
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
	110,000.000	Local		100.143882	110,158.27	101.424353	111,566.79	1,408.52	0.03
		Base		100.143882	110,158.27	101.424353	111,566.79	1,408.52	0.03

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26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.400000	15 Aug 2022		
	130,000.000	Local		98.297662	127,786.96	103.013929	133,918.11	6,131.15	0.03
		Base		98.297662	127,786.96	103.013929	133,918.11	6,131.15	0.03
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027		
	70,000.000	Local		95.205343	66,643.74	111.595635	78,116.94	11,473.20	0.02
		Base		95.205343	66,643.74	111.595635	78,116.94	11,473.20	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
	50,000.000	Local		113.557420	56,778.71	117.338090	58,669.05	1,890.34	0.02
		Base		113.557420	56,778.71	117.338090	58,669.05	1,890.34	0.02
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
	90,000.000	Local		105.698400	95,128.56	116.034680	104,431.21	9,302.65	0.03
		Base		105.698400	95,128.56	116.034680	104,431.21	9,302.65	0.03
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
	180,000.000	Local		125.748794	226,347.83	135.544484	243,980.07	17,632.24	0.06
		Base		125.748794	226,347.83	135.544484	243,980.07	17,632.24	0.06
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
	180,000.000	Local		115.736200	208,325.16	121.535619	218,764.11	10,438.95	0.06
		Base		115.736200	208,325.16	121.535619	218,764.11	10,438.95	0.06
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	90,000.000	Local		98.810822	88,929.74	104.345065	93,910.56	4,980.82	0.02
		Base		98.810822	88,929.74	104.345065	93,910.56	4,980.82	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	30,000.000	Local		96.163900	28,849.17	126.702384	38,010.72	9,161.55	0.01
		Base		96.163900	28,849.17	126.702384	38,010.72	9,161.55	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	510,000.000	Local		97.707302	498,307.24	121.050000	617,355.00	119,047.76	0.16
		Base		97.707302	498,307.24	121.050000	617,355.00	119,047.76	0.16
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
	50,000.000	Local		123.253760	61,626.88	140.823941	70,411.97	8,785.09	0.02
		Base		123.253760	61,626.88	140.823941	70,411.97	8,785.09	0.02

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29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	390,000.000	Local		98.171205	382,867.70	103.530000	403,767.00	20,899.30	0.10
		Base		98.171205	382,867.70	103.530000	403,767.00	20,899.30	0.10
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	200,000.000	Local		108.292805	216,585.61	107.000000	214,000.00	-2,585.61	0.06
		Base		108.292805	216,585.61	107.000000	214,000.00	-2,585.61	0.06
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7					1.700000	02 Mar 2031		
	200,000.000	Local		99.702925	199,405.85	99.938000	199,876.00	470.15	0.05
		Base		99.702925	199,405.85	99.938000	199,876.00	470.15	0.05
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
	10,000.000	Local		110.332400	11,033.24	115.261417	11,526.14	492.90	0.00
		Base		110.332400	11,033.24	115.261417	11,526.14	492.90	0.00
29278NAG8	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/29 5.25					5.250000	15 Apr 2029		
	60,000.000	Local		104.203783	62,522.27	116.755805	70,053.48	7,531.21	0.02
		Base		104.203783	62,522.27	116.755805	70,053.48	7,531.21	0.02
29278NAP8	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/25 2.9					2.900000	15 May 2025		
	50,000.000	Local		99.936680	49,968.34	105.796298	52,898.15	2,929.81	0.01
		Base		99.936680	49,968.34	105.796298	52,898.15	2,929.81	0.01
29278NAQ6	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/30 3.75					3.750000	15 May 2030		
	200,000.000	Local		101.405760	202,811.52	107.865240	215,730.48	12,918.96	0.06
		Base		101.405760	202,811.52	107.865240	215,730.48	12,918.96	0.06
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	10,000.000	Local		121.427600	12,142.76	120.955830	12,095.58	-47.18	0.00
		Base		121.427600	12,142.76	120.955830	12,095.58	-47.18	0.00
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		143.196700	14,319.67	152.623763	15,262.38	942.71	0.00
		Base		143.196700	14,319.67	152.623763	15,262.38	942.71	0.00
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	70,000.000	Local		113.779357	79,645.55	137.290537	96,103.38	16,457.83	0.02
		Base		113.779357	79,645.55	137.290537	96,103.38	16,457.83	0.02

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29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	20,000.000	Local	115.370100	23,074.02	124.054776	24,810.96	1,736.94	0.01	
		Base	115.370100	23,074.02	124.054776	24,810.96	1,736.94	0.01	
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	120,000.000	Local	107.015883	128,419.06	118.968147	142,761.78	14,342.72	0.04	
		Base	107.015883	128,419.06	118.968147	142,761.78	14,342.72	0.04	
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	30,000.000	Local	107.477767	32,243.33	117.480173	35,244.05	3,000.72	0.01	
		Base	107.477767	32,243.33	117.480173	35,244.05	3,000.72	0.01	
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	160,000.000	Local	104.871200	167,793.92	108.381868	173,410.99	5,617.07	0.04	
		Base	104.871200	167,793.92	108.381868	173,410.99	5,617.07	0.04	
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	140,000.000	Local	101.634679	142,288.55	110.077910	154,109.07	11,820.52	0.04	
		Base	101.634679	142,288.55	110.077910	154,109.07	11,820.52	0.04	
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	10,000.000	Local	104.728800	10,472.88	110.696074	11,069.61	596.73	0.00	
		Base	104.728800	10,472.88	110.696074	11,069.61	596.73	0.00	
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778000	10 Sep 2058		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	260,000.000	Local	98.211985	255,351.16	111.377000	289,580.20	34,229.04	0.08	
		Base	98.211985	255,351.16	111.377000	289,580.20	34,229.04	0.08	
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375					3.375000	05 Aug 2026		
	230,000.000	Local	93.224017	214,415.24	108.072343	248,566.39	34,151.15	0.06	
		Base	93.224017	214,415.24	108.072343	248,566.39	34,151.15	0.06	
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	160,000.000	Local	104.632450	167,411.92	110.797842	177,276.55	9,864.63	0.05	
		Base	104.632450	167,411.92	110.797842	177,276.55	9,864.63	0.05	

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30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
		60,000.000	Local 100.077517	60,046.51	123.340546	74,004.33	13,957.82	0.02
			Base 100.077517	60,046.51	123.340546	74,004.33	13,957.82	0.02
30231GBE1	EXXON MOBIL CORPORATION SR UNSECURED 08/29 2.44				2.440000	16 Aug 2029		
		60,000.000	Local 100.000000	60,000.00	108.549176	65,129.51	5,129.51	0.02
			Base 100.000000	60,000.00	108.549176	65,129.51	5,129.51	0.02
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050		
		10,000.000	Local 121.072500	12,107.25	130.925591	13,092.56	985.31	0.00
			Base 121.072500	12,107.25	130.925591	13,092.56	985.31	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992				2.992000	19 Mar 2025		
		180,000.000	Local 102.771161	184,988.09	109.450444	197,010.80	12,022.71	0.05
			Base 102.771161	184,988.09	109.450444	197,010.80	12,022.71	0.05
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482				3.482000	19 Mar 2030		
		60,000.000	Local 100.000000	60,000.00	116.298483	69,779.09	9,779.09	0.02
			Base 100.000000	60,000.00	116.298483	69,779.09	9,779.09	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023		
		10,000.000	Local 100.358600	10,035.86	102.839874	10,283.99	248.13	0.00
			Base 100.358600	10,035.86	102.839874	10,283.99	248.13	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051		
		150,000.000	Local 111.902860	167,854.29	114.288788	171,433.18	3,578.89	0.04
			Base 111.902860	167,854.29	114.288788	171,433.18	3,578.89	0.04
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2				5.048000	25 Nov 2024		
		434,940.360	Local 108.483660	471,839.22	102.577540	446,151.12	-25,688.10	0.12
Original Face:		907,000.000	Base 108.483660	471,839.22	102.577540	446,151.12	-25,688.10	0.12
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				4.398000	25 Jan 2029		
		512,571.490	Local 109.056220	558,991.09	104.084760	533,508.81	-25,482.28	0.14
Original Face:		780,000.000	Base 109.056220	558,991.09	104.084760	533,508.81	-25,482.28	0.14
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

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3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
	151,714.910	Local		98.070163	148,787.06	104.730575	158,891.90	10,104.84	0.04
Original Face:	300,000.000	Base		98.070163	148,787.06	104.730575	158,891.90	10,104.84	0.04
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
	151,129.550	Local		98.072303	148,216.23	104.559195	158,019.84	9,803.61	0.04
Original Face:	300,000.000	Base		98.072303	148,216.23	104.559195	158,019.84	9,803.61	0.04
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5					3.500000	01 Jun 2047		
	49,579.630	Local		100.523058	49,838.96	108.130805	53,610.85	3,771.89	0.01
Original Face:	100,000.000	Base		100.523058	49,838.96	108.130805	53,610.85	3,771.89	0.01
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048		
	299,105.200	Local		103.909899	310,799.91	110.408676	330,238.09	19,438.18	0.09
Original Face:	700,000.000	Base		103.909899	310,799.91	110.408676	330,238.09	19,438.18	0.09
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5					4.500000	01 Dec 2048		
	57,389.310	Local		110.663380	63,508.95	110.533696	63,434.53	-74.42	0.02
Original Face:	100,000.000	Base		110.663380	63,508.95	110.533696	63,434.53	-74.42	0.02
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5					3.500000	01 Mar 2048		
	376,238.660	Local		106.964898	402,443.30	106.977893	402,492.19	48.89	0.10
Original Face:	700,000.000	Base		106.964898	402,443.30	106.977893	402,492.19	48.89	0.10
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	329,298.240	Local		100.658115	331,465.40	106.764848	351,574.77	20,109.37	0.09
Original Face:	600,000.000	Base		100.658115	331,465.40	106.764848	351,574.77	20,109.37	0.09
3132A5H81	FED HM LN PC POOL ZS4755 FR 02/48 FIXED 3.5					3.500000	01 Feb 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4					4.000000	01 Jul 2047		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132A5J71	FED HM LN PC POOL ZS4786 FR 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00

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3132A5KC8	FED HM LN PC POOL ZS4791 FR 09/48 FIXED 4.5					4.500000	01 Sep 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		
	71,281.760	Local	108.982298	77,684.50	109.124749	77,786.04	101.54	0.02	
Original Face:	100,000.000	Base	108.982298	77,684.50	109.124749	77,786.04	101.54	0.02	
3132ADR59	FED HM LN PC POOL ZT1408 FR 10/32 FIXED 2					2.000000	01 Oct 2032		
	66,847.430	Local	104.057942	69,560.06	104.546968	69,886.96	326.90	0.02	
Original Face:	100,000.000	Base	104.057942	69,560.06	104.546968	69,886.96	326.90	0.02	
3132ADUS5	FED HM LN PC POOL ZT1493 FR 09/48 FIXED 3					3.000000	01 Sep 2048		
	144,706.110	Local	101.293919	146,578.49	108.468710	156,960.85	10,382.36	0.04	
Original Face:	200,000.000	Base	101.293919	146,578.49	108.468710	156,960.85	10,382.36	0.04	
3132DMKC8	FED HM LN PC POOL SD0291 FR 03/50 FIXED 5					5.000000	01 Mar 2050		
	189,091.630	Local	108.042820	204,299.93	110.546034	209,033.30	4,733.37	0.05	
Original Face:	300,000.000	Base	108.042820	204,299.93	110.546034	209,033.30	4,733.37	0.05	
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045		
	33,244.710	Local	106.085720	35,267.89	110.490696	36,732.31	1,464.42	0.01	
Original Face:	162,728.000	Base	106.085720	35,267.89	110.490696	36,732.31	1,464.42	0.01	
3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3132LA2Q4	FED HM LN PC POOL V85283 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
	49,382.370	Local	100.685629	49,720.95	108.606880	53,632.65	3,911.70	0.01	
Original Face:	100,000.000	Base	100.685629	49,720.95	108.606880	53,632.65	3,911.70	0.01	
3132WKL3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.000000	01 Jan 2047		
	63,014.450	Local	99.871157	62,933.26	108.319747	68,257.09	5,323.83	0.02	
Original Face:	100,000.000	Base	99.871157	62,933.26	108.319747	68,257.09	5,323.83	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
3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5						4.500000	01 Feb 2047		
		32,481.160	Local	106.130477	34,472.41	108.236380		35,156.43	684.02	0.01
Original Face:		225,631.000	Base	106.130477	34,472.41	108.236380		35,156.43	684.02	0.01
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4						4.000000	01 Jun 2047		
		1,320,995.610	Local	107.060845	1,414,269.06	107.531720		1,420,489.30	6,220.24	0.37
Original Face:		3,700,000.000	Base	107.060845	1,414,269.06	107.531720		1,420,489.30	6,220.24	0.37
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5						3.500000	01 Jun 2047		
		0.000	Local	0.000000	0.01	0.000000		0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000		0.00	-0.01	0.00
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3						3.000000	01 Oct 2046		
		1,804,913.560	Local	97.524911	1,760,240.35	108.260094		1,954,001.12	193,760.77	0.51
Original Face:		3,100,000.000	Base	97.524911	1,760,240.35	108.260094		1,954,001.12	193,760.77	0.51
3132XCSJ5	FED HM LN PC POOL G67721 FG 04/49 FIXED 4.5						4.500000	01 Apr 2049		
		52,030.240	Local	108.862365	56,641.35	109.881136		57,171.42	530.07	0.01
Original Face:		100,000.000	Base	108.862365	56,641.35	109.881136		57,171.42	530.07	0.01
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3						3.000000	01 May 2047		
		877,189.420	Local	97.208434	852,702.10	108.318079		950,154.73	97,452.63	0.25
Original Face:		1,400,000.000	Base	97.208434	852,702.10	108.318079		950,154.73	97,452.63	0.25
31335BQ33	FED HM LN PC POOL G61374 FG 04/48 FIXED 4.5						4.500000	01 Apr 2048		
		97,151.340	Local	108.794094	105,694.92	109.977777		106,844.88	1,149.96	0.03
Original Face:		200,000.000	Base	108.794094	105,694.92	109.977777		106,844.88	1,149.96	0.03
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3						3.000000	01 Sep 2047		
		81,759.250	Local	95.834294	78,353.40	108.574704		88,769.86	10,416.46	0.02
Original Face:		100,000.000	Base	95.834294	78,353.40	108.574704		88,769.86	10,416.46	0.02
3133A2E55	FED HM LN PC POOL QA7356 FR 02/50 FIXED 3						3.000000	01 Feb 2050		
		0.000	Local	0.000000	0.01	0.000000		0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000		0.00	-0.01	0.00
3133A3XU7	FED HM LN PC POOL QA8791 FR 04/50 FIXED 3.5						3.500000	01 Apr 2050		
		87,323.760	Local	107.857335	94,185.08	108.991191		95,175.21	990.13	0.02
Original Face:		100,000.000	Base	107.857335	94,185.08	108.991191		95,175.21	990.13	0.02

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	Units								
3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5					4.500000	01 Jul 2049		
	24,536.530	Local	108.527815	26,628.96	110.413047	27,091.53		462.57	0.01
Original Face:	40,000.000	Base	108.527815	26,628.96	110.413047	27,091.53		462.57	0.01
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	163,053.290	Local	101.855473	166,078.70	107.784033	175,745.41		9,666.71	0.05
Original Face:	200,000.000	Base	101.855473	166,078.70	107.784033	175,745.41		9,666.71	0.05
3133KH3R5	FED HM LN PC POOL RA2608 FR 05/50 FIXED 4.5					4.500000	01 May 2050		
	74,305.040	Local	108.398313	80,545.41	108.170401	80,376.06		-169.35	0.02
Original Face:	100,000.000	Base	108.398313	80,545.41	108.170401	80,376.06		-169.35	0.02
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5					3.500000	01 May 2050		
	89,936.190	Local	108.151424	97,267.27	109.149400	98,164.81		897.54	0.03
Original Face:	100,000.000	Base	108.151424	97,267.27	109.149400	98,164.81		897.54	0.03
3133KHLV6	FED HM LN PC POOL RA2140 FR 02/50 FIXED 3.5					3.500000	01 Feb 2050		
	0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00		-0.01	0.00
3133KHLW4	FED HM LN PC POOL RA2141 FR 02/50 FIXED 4					4.000000	01 Feb 2050		
	74,342.160	Local	105.194576	78,203.92	106.817633	79,410.54		1,206.62	0.02
Original Face:	100,000.000	Base	105.194576	78,203.92	106.817633	79,410.54		1,206.62	0.02
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4					4.000000	01 Mar 2050		
	71,616.000	Local	105.944747	75,873.39	106.889720	76,550.14		676.75	0.02
Original Face:	100,000.000	Base	105.944747	75,873.39	106.889720	76,550.14		676.75	0.02
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5					3.500000	01 Mar 2050		
	86,631.840	Local	104.903267	90,879.63	105.841662	91,692.58		812.95	0.02
Original Face:	100,000.000	Base	104.903267	90,879.63	105.841662	91,692.58		812.95	0.02
3133KHUN4	FED HM LN PC POOL RA2389 FR 04/50 FIXED 4.5					4.500000	01 Apr 2050		
	82,481.430	Local	107.497991	88,665.88	108.437725	89,440.99		775.11	0.02
Original Face:	100,000.000	Base	107.497991	88,665.88	108.437725	89,440.99		775.11	0.02
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3					3.000000	01 Sep 2050		
	98,207.830	Local	107.208733	105,287.37	106.560572	104,650.83		-636.54	0.03
Original Face:	100,000.000	Base	107.208733	105,287.37	106.560572	104,650.83		-636.54	0.03

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3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3				3.000000	01 Jul 2050			
		193,318.120	Local	107.130977	207,103.59	106.560507	206,000.77	-1,102.82	0.05
Original Face:		200,000.000	Base	107.130977	207,103.59	106.560507	206,000.77	-1,102.82	0.05
3136A5LM6	FANNIE MAE FNR 2012 35 SC				6.352000	25 Apr 2042			
		16,561.740	Local	8.111768	1,343.45	21.851730	3,619.03	2,275.58	0.00
Original Face:		100,000.000	Base	8.111768	1,343.45	21.851730	3,619.03	2,275.58	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS				6.002000	25 Jun 2043			
		112,683.700	Local	10.662296	12,014.67	22.207800	25,024.57	13,009.90	0.01
Original Face:		300,000.000	Base	10.662296	12,014.67	22.207800	25,024.57	13,009.90	0.01
3136AHGQ7	FANNIE MAE FNR 2013 124 SB				5.802000	25 Dec 2043			
		87,435.740	Local	10.577745	9,248.73	19.992140	17,480.28	8,231.55	0.00
Original Face:		200,000.000	Base	10.577745	9,248.73	19.992140	17,480.28	8,231.55	0.00
3136AX4N2	FANNIE MAE FNR 2017 76 SB				5.952000	25 Oct 2057			
		53,922.650	Local	7.907475	4,263.92	20.383960	10,991.57	6,727.65	0.00
Original Face:		100,000.000	Base	7.907475	4,263.92	20.383960	10,991.57	6,727.65	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	103.067754	133,988.08	119.383970	155,199.16	21,211.08	0.04
Original Face:		130,000.000	Base	103.067754	133,988.08	119.383970	155,199.16	21,211.08	0.04
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2				3.673000	25 Sep 2028			
		0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
			Base	0.000000	0.02	0.000000	0.00	-0.02	0.00
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2				3.273000	25 Feb 2029			
		220,000.000	Local	101.242345	222,733.16	115.683920	254,504.62	31,771.46	0.07
Original Face:		220,000.000	Base	101.242345	222,733.16	115.683920	254,504.62	31,771.46	0.07
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2				3.450000	01 Jan 2029			
		270,000.000	Local	102.200804	275,942.17	115.127470	310,844.17	34,902.00	0.08
Original Face:		270,000.000	Base	102.200804	275,942.17	115.127470	310,844.17	34,902.00	0.08

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3136B57A7	FANNIEMAE ACES FNA 2019 M19 A2					2.560000	25 Sep 2029		
	423,845.170	Local		101.816935	431,546.16	109.690250	464,916.83	33,370.67	0.12
Original Face:	424,000.000	Base		101.816935	431,546.16	109.690250	464,916.83	33,370.67	0.12
3136B7GA3	FANNIEMAE ACES FNA 2019 M28 AV					2.232000	25 Feb 2027		
	435,511.070	Local		100.268682	436,681.21	106.629990	464,385.41	27,704.20	0.12
Original Face:	500,000.000	Base		100.268682	436,681.21	106.629990	464,385.41	27,704.20	0.12
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
	101,004.170	Local		99.452478	100,451.15	101.260230	102,277.05	1,825.90	0.03
Original Face:	100,000.000	Base		99.452478	100,451.15	101.260230	102,277.05	1,825.90	0.03
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
	97,973.240	Local		11.492097	11,259.18	14.550620	14,255.71	2,996.53	0.00
Original Face:	100,000.000	Base		11.492097	11,259.18	14.550620	14,255.71	2,996.53	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
	98,228.900	Local		13.342010	13,105.71	14.213510	13,961.77	856.06	0.00
Original Face:	100,000.000	Base		13.342010	13,105.71	14.213510	13,961.77	856.06	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
	298,063.010	Local		12.159724	36,243.64	12.644600	37,688.88	1,445.24	0.01
Original Face:	300,000.000	Base		12.159724	36,243.64	12.644600	37,688.88	1,445.24	0.01
3137AJYN8	FREDDIE MAC FHR 3973 SA					6.331370	15 Dec 2041		
	65,876.270	Local		5.659398	3,728.20	22.867770	15,064.43	11,336.23	0.00
Original Face:	300,000.000	Base		5.659398	3,728.20	22.867770	15,064.43	11,336.23	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	21,606.110	Local		96.408747	20,830.18	103.314810	22,322.31	1,492.13	0.01
Original Face:	100,000.000	Base		96.408747	20,830.18	103.314810	22,322.31	1,492.13	0.01
3137FLN91	FHLMC MULTIFAMILY STRUCTURED P FHMS K091 A2					3.505000	25 Mar 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
3137FTBP1	FHLMC MULTIFAMILY STRUCTURED P FHMS K108 X1					1.809886	25 Mar 2030		
	3,600,000.000	Local		13.480576	485,300.73	13.513240	486,476.64	1,175.91	0.13
Original Face:	3,600,000.000	Base		13.480576	485,300.73	13.513240	486,476.64	1,175.91	0.13

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3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
	98,042.610	Local		10.733527	10,523.43	12.156050	11,918.11	1,394.68	0.00
Original Face:	100,000.000	Base		10.733527	10,523.43	12.156050	11,918.11	1,394.68	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
	98,482.490	Local		11.827280	11,647.80	14.368170	14,150.13	2,502.33	0.00
Original Face:	100,000.000	Base		11.827280	11,647.80	14.368170	14,150.13	2,502.33	0.00
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
	99,187.030	Local		11.175594	11,084.74	14.956830	14,835.24	3,750.50	0.00
Original Face:	100,000.000	Base		11.175594	11,084.74	14.956830	14,835.24	3,750.50	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
	99,203.490	Local		12.301412	12,203.43	12.975110	12,871.76	668.33	0.00
Original Face:	100,000.000	Base		12.301412	12,203.43	12.975110	12,871.76	668.33	0.00
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					4.048000	25 Dec 2027		
	157,656.920	Local		107.925881	170,152.62	101.557900	160,113.06	-10,039.56	0.04
Original Face:	270,000.000	Base		107.925881	170,152.62	101.557900	160,113.06	-10,039.56	0.04
3138EPK37	FNMA POOL AL6613 FN 06/28 FIXED VAR					2.500000	01 Jun 2028		
	32,220.820	Local		104.962009	33,819.62	105.168800	33,886.25	66.63	0.01
Original Face:	100,000.000	Base		104.962009	33,819.62	105.168800	33,886.25	66.63	0.01
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR					3.500000	01 Nov 2046		
	86,038.450	Local		107.218924	92,249.50	106.992390	92,054.59	-194.91	0.02
Original Face:	200,000.000	Base		107.218924	92,249.50	106.992390	92,054.59	-194.91	0.02
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	276,846.980	Local		98.424187	272,484.39	107.991788	298,972.00	26,487.61	0.08
Original Face:	500,000.000	Base		98.424187	272,484.39	107.991788	298,972.00	26,487.61	0.08
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	70,339.360	Local		95.702093	67,316.24	108.584683	76,377.77	9,061.53	0.02
Original Face:	100,000.000	Base		95.702093	67,316.24	108.584683	76,377.77	9,061.53	0.02
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
	133,719.410	Local		108.327190	144,854.48	108.336024	144,866.29	11.81	0.04
Original Face:	300,000.000	Base		108.327190	144,854.48	108.336024	144,866.29	11.81	0.04

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3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4				4.000000	01 May 2047		
		46,099.430	Local 105.331346	48,557.15	108.700259	50,110.20	1,553.05	0.01
Original Face:		100,000.000	Base 105.331346	48,557.15	108.700259	50,110.20	1,553.05	0.01
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5				3.500000	01 Apr 2045		
		60,152.730	Local 107.594036	64,720.75	107.117927	64,434.36	-286.39	0.02
Original Face:		200,000.000	Base 107.594036	64,720.75	107.117927	64,434.36	-286.39	0.02
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3				3.000000	01 May 2046		
		66,050.010	Local 95.734232	63,232.47	108.584487	71,720.06	8,487.59	0.02
Original Face:		100,000.000	Base 95.734232	63,232.47	108.584487	71,720.06	8,487.59	0.02
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5				3.500000	01 Dec 2046		
		49,691.730	Local 106.861967	53,101.56	106.697700	53,019.93	-81.63	0.01
Original Face:		100,000.000	Base 106.861967	53,101.56	106.697700	53,019.93	-81.63	0.01
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3				3.000000	01 Feb 2032		
		181,729.740	Local 99.800418	181,367.04	106.303712	193,185.46	11,818.42	0.05
Original Face:		400,000.000	Base 99.800418	181,367.04	106.303712	193,185.46	11,818.42	0.05
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4				4.000000	01 Feb 2056		
		58,741.130	Local 102.019369	59,927.33	111.965553	65,769.83	5,842.50	0.02
Original Face:		100,000.000	Base 102.019369	59,927.33	111.965553	65,769.83	5,842.50	0.02
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4				4.000000	01 Aug 2056		
		116,398.630	Local 105.035566	122,259.96	111.480194	129,761.42	7,501.46	0.03
Original Face:		200,000.000	Base 105.035566	122,259.96	111.480194	129,761.42	7,501.46	0.03
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5				3.500000	01 Mar 2057		
		127,123.970	Local 103.386136	131,428.56	110.493188	140,463.33	9,034.77	0.04
Original Face:		200,000.000	Base 103.386136	131,428.56	110.493188	140,463.33	9,034.77	0.04
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4				4.000000	01 Jun 2057		
		63,462.810	Local 101.894637	64,665.20	111.417221	70,708.50	6,043.30	0.02
Original Face:		100,000.000	Base 101.894637	64,665.20	111.417221	70,708.50	6,043.30	0.02
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5				5.000000	01 Nov 2046		
		44,591.910	Local 108.367392	48,323.09	114.995706	51,278.78	2,955.69	0.01
Original Face:		100,000.000	Base 108.367392	48,323.09	114.995706	51,278.78	2,955.69	0.01

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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								
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	63,145.670	Local	104.574027	66,033.97	114.384539	72,228.88	6,194.91	0.02	
Original Face:	100,000.000	Base	104.574027	66,033.97	114.384539	72,228.88	6,194.91	0.02	
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
	140,422.940	Local	114.062503	160,169.92	114.333490	160,550.45	380.53	0.04	
Original Face:	200,000.000	Base	114.062503	160,169.92	114.333490	160,550.45	380.53	0.04	
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
	215,811.830	Local	105.093780	226,804.81	107.586419	232,184.22	5,379.41	0.06	
Original Face:	500,000.010	Base	105.093780	226,804.81	107.586419	232,184.22	5,379.41	0.06	
3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
	45,318.290	Local	107.174278	48,569.55	107.393961	48,669.11	99.56	0.01	
Original Face:	100,000.000	Base	107.174278	48,569.55	107.393961	48,669.11	99.56	0.01	
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047		
	117,004.230	Local	106.744884	124,896.03	106.272007	124,342.74	-553.29	0.03	
Original Face:	200,000.000	Base	106.744884	124,896.03	106.272007	124,342.74	-553.29	0.03	
3140H1XP0	FNMA POOL BJ0685 FN 04/48 FIXED 4					4.000000	01 Apr 2048		
	47,235.960	Local	107.158931	50,617.55	107.144791	50,610.87	-6.68	0.01	
Original Face:	100,000.000	Base	107.158931	50,617.55	107.144791	50,610.87	-6.68	0.01	
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	159,927.860	Local	98.074601	156,848.61	105.252623	168,328.27	11,479.66	0.04	
Original Face:	300,000.000	Base	98.074601	156,848.61	105.252623	168,328.27	11,479.66	0.04	
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
	150,440.780	Local	108.763681	163,624.93	109.264860	164,378.91	753.98	0.04	
Original Face:	400,000.000	Base	108.763681	163,624.93	109.264860	164,378.91	753.98	0.04	
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
	58,602.100	Local	109.467203	64,150.08	110.684740	64,863.58	713.50	0.02	
Original Face:	100,000.000	Base	109.467203	64,150.08	110.684740	64,863.58	713.50	0.02	
3140HJK42	FNMA POOL BK4814 FN 09/48 FIXED 4.5					4.500000	01 Sep 2048		
	43,170.310	Local	107.666982	46,480.17	108.463441	46,824.00	343.83	0.01	
Original Face:	100,000.000	Base	107.666982	46,480.17	108.463441	46,824.00	343.83	0.01	

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3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	182,311.070	Local		109.724089	200,039.16	110.442549	201,348.99	1,309.83	0.05
Original Face:	300,000.000	Base		109.724089	200,039.16	110.442549	201,348.99	1,309.83	0.05
3140HRNX7	FNMA POOL BL0405 FN 11/28 FIXED 3.64					3.640000	01 Nov 2028		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
	78,391.640	Local		100.613012	78,872.19	113.289353	88,809.38	9,937.19	0.02
Original Face:	80,000.000	Base		100.613012	78,872.19	113.289353	88,809.38	9,937.19	0.02
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52					2.520000	01 Oct 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26					2.260000	01 Apr 2030		
	98,694.440	Local		103.327827	101,978.82	108.639591	107,221.24	5,242.42	0.03
Original Face:	100,000.000	Base		103.327827	101,978.82	108.639591	107,221.24	5,242.42	0.03
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	519,239.640	Local		97.223583	504,823.38	108.314102	562,409.75	57,586.37	0.15
Original Face:	800,000.000	Base		97.223583	504,823.38	108.314102	562,409.75	57,586.37	0.15
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
	51,844.090	Local		120.409636	62,425.28	121.471430	62,975.76	550.48	0.02
Original Face:	100,000.000	Base		120.409636	62,425.28	121.471430	62,975.76	550.48	0.02
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR					3.500000	01 Nov 2047		
	149,296.910	Local		98.571611	147,164.37	109.735969	163,832.41	16,668.04	0.04
Original Face:	200,000.000	Base		98.571611	147,164.37	109.735969	163,832.41	16,668.04	0.04
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
	444,405.570	Local		109.023931	484,508.42	108.671642	482,942.83	-1,565.59	0.13
Original Face:	700,000.000	Base		109.023931	484,508.42	108.671642	482,942.83	-1,565.59	0.13

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3140J8LP6	FNMA POOL BM3933 FN 05/48 FIXED VAR					4.500000	01 May 2048		
	1,212,990.530	Local	110.355544	1,338,602.30	109.863603	1,332,635.10	-5,967.20	0.35	
Original Face:	2,600,000.000	Base	110.355544	1,338,602.30	109.863603	1,332,635.10	-5,967.20	0.35	
3140J94B4	FNMA POOL BM5317 FN 01/49 FIXED VAR					4.500000	01 Jan 2049		
	49,239.400	Local	108.707884	53,527.11	109.684359	54,007.92	480.81	0.01	
Original Face:	100,000.000	Base	108.707884	53,527.11	109.684359	54,007.92	480.81	0.01	
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	243,526.660	Local	95.843014	233,403.29	108.551789	264,352.55	30,949.26	0.07	
Original Face:	300,000.000	Base	95.843014	233,403.29	108.551789	264,352.55	30,949.26	0.07	
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	197,057.940	Local	101.964031	200,928.22	108.642189	214,088.06	13,159.84	0.06	
Original Face:	300,000.000	Base	101.964031	200,928.22	108.642189	214,088.06	13,159.84	0.06	
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
	266,149.460	Local	101.983840	271,429.44	107.769912	286,829.04	15,399.60	0.07	
Original Face:	400,000.000	Base	101.983840	271,429.44	107.769912	286,829.04	15,399.60	0.07	
3140J9VM0	FNMA POOL BM5119 FN 12/48 FIXED VAR					4.500000	01 Dec 2048		
	153,042.810	Local	109.640231	167,796.49	110.041190	168,410.13	613.64	0.04	
Original Face:	300,000.000	Base	109.640231	167,796.49	110.041190	168,410.13	613.64	0.04	
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
	401,639.590	Local	100.557146	403,877.31	106.103804	426,154.88	22,277.57	0.11	
Original Face:	800,000.000	Base	100.557146	403,877.31	106.103804	426,154.88	22,277.57	0.11	
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
	59,959.620	Local	109.409349	65,601.43	110.757238	66,409.62	808.19	0.02	
Original Face:	100,000.000	Base	109.409349	65,601.43	110.757238	66,409.62	808.19	0.02	
3140JNA26	FNMA POOL BN5424 FN 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00	
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00	
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	104,705.480	Local	102.025481	106,826.27	106.859319	111,887.56	5,061.29	0.03	
Original Face:	120,000.000	Base	102.025481	106,826.27	106.859319	111,887.56	5,061.29	0.03	

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3140JSTQ2	FNMA POOL BN9558 FN 07/49 FIXED 3				3.000000	01 Jul 2049			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3				3.000000	01 Aug 2049			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140K5AV9	FNMA POOL BO9019 FN 02/50 FIXED 3				3.000000	01 Feb 2050			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140K5FN2	FNMA POOL BO9172 FN 12/49 FIXED 3.5				3.500000	01 Dec 2049			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140K7GT4	FNMA POOL BP0209 FN 02/50 FIXED 3				3.000000	01 Feb 2050			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140KAFG6	FNMA POOL BP2866 FN 03/50 FIXED 3				3.000000	01 Mar 2050			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140KAMY9	FNMA POOL BP3074 FN 03/50 FIXED 3				3.000000	01 Mar 2050			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140KGVF7	FNMA POOL BP8713 FN 08/50 FIXED 3				3.000000	01 Aug 2050			
		99,234.310	Local	106.374993	105,560.49	106.290351	105,476.50	-83.99	0.03
		Original Face: 100,000.000	Base	106.374993	105,560.49	106.290351	105,476.50	-83.99	0.03
3140Q83R4	FNMA POOL CA1707 FN 05/48 FIXED 4.5				4.500000	01 May 2048			
		96,305.750	Local	110.356318	106,279.48	109.655507	105,604.56	-674.92	0.03
		Original Face: 200,000.000	Base	110.356318	106,279.48	109.655507	105,604.56	-674.92	0.03
3140Q8E35	FNMA POOL CA1053 FN 01/48 FIXED 3.5				3.500000	01 Jan 2048			
		99,482.000	Local	106.563660	106,011.66	106.062631	105,513.23	-498.43	0.03
		Original Face: 200,000.000	Base	106.563660	106,011.66	106.062631	105,513.23	-498.43	0.03

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3140Q8W35	FNMA POOL CA1565 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
		44,652.370	Local 107.985802	48,218.22	108.943427	48,645.82	427.60	0.01
Original Face:		100,000.000	Base 107.985802	48,218.22	108.943427	48,645.82	427.60	0.01
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5				5.000000	01 Nov 2048		
		1,587,669.560	Local 104.293614	1,655,837.96	110.606702	1,756,068.94	100,230.98	0.46
Original Face:		4,000,000.000	Base 104.293614	1,655,837.96	110.606702	1,756,068.94	100,230.98	0.46
3140Q9DP5	FNMA POOL CA1909 FN 06/48 FIXED 4.5				4.500000	01 Jun 2048		
		0.000	Local 0.000000	4.80	0.000000	0.00	-4.80	0.00
			Base 0.000000	4.80	0.000000	0.00	-4.80	0.00
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048		
		108,982.730	Local 109.024999	118,818.42	110.952260	120,918.80	2,100.38	0.03
Original Face:		200,000.000	Base 109.024999	118,818.42	110.952260	120,918.80	2,100.38	0.03
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
		159,173.550	Local 109.392145	174,123.36	109.888996	174,914.22	790.86	0.05
Original Face:		300,000.000	Base 109.392145	174,123.36	109.888996	174,914.22	790.86	0.05
3140Q9NX7	FNMA POOL CA2205 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
		0.000	Local 0.000000	6.45	0.000000	0.00	-6.45	0.00
			Base 0.000000	6.45	0.000000	0.00	-6.45	0.00
3140Q9W90	FNMA POOL CA2471 FN 10/48 FIXED 4				4.000000	01 Oct 2048		
		141,467.090	Local 106.837753	151,140.26	107.359918	151,878.95	738.69	0.04
Original Face:		300,000.000	Base 106.837753	151,140.26	107.359918	151,878.95	738.69	0.04
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		112,778.140	Local 109.026873	122,958.48	110.514844	124,636.59	1,678.11	0.03
Original Face:		200,000.000	Base 109.026873	122,958.48	110.514844	124,636.59	1,678.11	0.03
3140Q9XV0	FNMA POOL CA2491 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140Q9XX6	FNMA POOL CA2493 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00

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3140QA2E9	FNMA POOL CA3472 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QA3B4	FNMA POOL CA3493 FN 05/49 FIXED 4					4.000000	01 May 2049		
	169,538.120	Local		107.978459	183,064.65	108.395157	183,771.11	706.46	0.05
Original Face:	300,000.000	Base		107.978459	183,064.65	108.395157	183,771.11	706.46	0.05
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5					4.500000	01 Dec 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QAMD9	FNMA POOL CA3055 FN 02/49 FIXED 4.5					4.500000	01 Feb 2049		
	45,798.580	Local		109.152773	49,990.42	109.684640	50,234.01	243.59	0.01
Original Face:	100,000.000	Base		109.152773	49,990.42	109.684640	50,234.01	243.59	0.01
3140QANJ5	FNMA POOL CA3092 FN 02/49 FIXED 4.5					4.500000	01 Feb 2049		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QBZU5	FNMA POOL CA4354 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
	89,727.720	Local		110.208607	98,887.67	111.265616	99,836.10	948.43	0.03
Original Face:	100,000.000	Base		110.208607	98,887.67	111.265616	99,836.10	948.43	0.03
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
	72,923.580	Local		105.230160	76,737.60	106.810522	77,890.06	1,152.46	0.02
Original Face:	100,000.000	Base		105.230160	76,737.60	106.810522	77,890.06	1,152.46	0.02
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	88,414.000	Local		101.935463	90,125.22	105.560835	93,330.56	3,205.34	0.02
Original Face:	100,000.000	Base		101.935463	90,125.22	105.560835	93,330.56	3,205.34	0.02
3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5					3.500000	01 Feb 2050		
	154,208.340	Local		106.596945	164,381.38	106.124586	163,652.96	-728.42	0.04
Original Face:	200,000.000	Base		106.596945	164,381.38	106.124586	163,652.96	-728.42	0.04

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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								
3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5					3.500000	01 Apr 2050		
	247,752.610	Local	106.597521	264,098.14	105.614357	261,662.33		-2,435.81	0.07
Original Face:	300,000.000	Base	106.597521	264,098.14	105.614357	261,662.33		-2,435.81	0.07
3140QDU28	FNMA POOL CA6000 FN 06/50 FIXED 3					3.000000	01 Jun 2050		
	93,521.160	Local	105.903509	99,042.19	106.861254	99,937.88		895.69	0.03
Original Face:	100,000.000	Base	105.903509	99,042.19	106.861254	99,937.88		895.69	0.03
3140QDWP5	FNMA POOL CA6053 FN 06/50 FIXED 3					3.000000	01 Jun 2050		
	169,998.840	Local	105.980194	180,165.10	106.861206	181,662.81		1,497.71	0.05
Original Face:	180,000.000	Base	105.980194	180,165.10	106.861206	181,662.81		1,497.71	0.05
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
	94,994.380	Local	105.568824	100,284.45	105.779748	100,484.82		200.37	0.03
Original Face:	100,000.000	Base	105.568824	100,284.45	105.779748	100,484.82		200.37	0.03
3140X3B80	FNMA POOL FM0062 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
	553,194.860	Local	107.138279	592,683.45	107.305244	593,607.09		923.64	0.15
Original Face:	700,000.000	Base	107.138279	592,683.45	107.305244	593,607.09		923.64	0.15
3140X4DG8	FNMA POOL FM1002 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
	333,056.000	Local	101.957551	339,575.74	108.302577	360,708.23		21,132.49	0.09
Original Face:	500,000.000	Base	101.957551	339,575.74	108.302577	360,708.23		21,132.49	0.09
3140X4GG5	FNMA POOL FM1098 FN 05/49 FIXED VAR					4.000000	01 May 2049		
	57,126.500	Local	108.204476	61,813.43	108.327189	61,883.53		70.10	0.02
Original Face:	100,000.000	Base	108.204476	61,813.43	108.327189	61,883.53		70.10	0.02
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		
	161,400.440	Local	109.610092	176,911.17	108.892299	175,752.65		-1,158.52	0.05
Original Face:	300,000.000	Base	109.610092	176,911.17	108.892299	175,752.65		-1,158.52	0.05
3140X4V94	FNMA POOL FM1539 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
	53,005.840	Local	109.206042	57,885.58	108.503129	57,512.99		-372.59	0.01
Original Face:	100,000.000	Base	109.206042	57,885.58	108.503129	57,512.99		-372.59	0.01
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR					4.500000	01 May 2049		
	174,951.780	Local	106.608947	186,514.25	110.309478	192,988.40		6,474.15	0.05
Original Face:	300,000.000	Base	106.608947	186,514.25	110.309478	192,988.40		6,474.15	0.05

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3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR					3.000000	01 Nov 2049		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR					4.000000	01 Jan 2048		
	57,581.600	Local	107.361553	61,820.50	107.121668	61,682.37	-138.13	0.02	
Original Face:	100,000.000	Base	107.361553	61,820.50	107.121668	61,682.37	-138.13	0.02	
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
	155,767.150	Local	104.442644	162,687.33	106.485267	165,869.07	3,181.74	0.04	
Original Face:	200,000.000	Base	104.442644	162,687.33	106.485267	165,869.07	3,181.74	0.04	
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR					3.500000	01 Aug 2048		
	223,234.430	Local	106.771805	238,351.43	106.718159	238,231.67	-119.76	0.06	
Original Face:	300,000.000	Base	106.771805	238,351.43	106.718159	238,231.67	-119.76	0.06	
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
	153,977.450	Local	110.670173	170,407.11	109.942481	169,286.63	-1,120.48	0.04	
Original Face:	200,000.000	Base	110.670173	170,407.11	109.942481	169,286.63	-1,120.48	0.04	
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
	9,284.800	Local	105.040389	9,752.79	109.147849	10,134.16	381.37	0.00	
Original Face:	10,000.000	Base	105.040389	9,752.79	109.147849	10,134.16	381.37	0.00	
3140X6M99	FNMA POOL FM3083 FN 10/49 FIXED VAR					4.500000	01 Oct 2049		
	68,016.980	Local	108.864051	74,046.04	108.055649	73,496.19	-549.85	0.02	
Original Face:	100,000.000	Base	108.864051	74,046.04	108.055649	73,496.19	-549.85	0.02	
3140X6P39	FNMA POOL FM3141 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	149,367.310	Local	106.555946	159,159.75	106.414684	158,948.75	-211.00	0.04	
Original Face:	200,000.000	Base	106.555946	159,159.75	106.414684	158,948.75	-211.00	0.04	
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR					5.000000	01 Dec 2049		
	69,019.300	Local	108.882182	75,149.72	110.408676	76,203.30	1,053.58	0.02	
Original Face:	100,000.000	Base	108.882182	75,149.72	110.408676	76,203.30	1,053.58	0.02	
3140X6QL8	FNMA POOL FM3158 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
	77,265.200	Local	109.059124	84,264.75	108.919777	84,157.08	-107.67	0.02	
Original Face:	100,000.000	Base	109.059124	84,264.75	108.919777	84,157.08	-107.67	0.02	

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3140X6TG6	FNMA POOL FM3250 FN 05/50 FIXED VAR				3.500000	01 May 2050		
		482,810.310	Local 106.716093	515,236.30	107.495296	518,998.37	3,762.07	0.13
Original Face:		600,000.000	Base 106.716093	515,236.30	107.495296	518,998.37	3,762.07	0.13
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR				3.500000	01 Nov 2048		
		128,768.350	Local 105.802233	136,239.79	105.683678	136,087.13	-152.66	0.04
Original Face:		200,000.000	Base 105.802233	136,239.79	105.683678	136,087.13	-152.66	0.04
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR				3.500000	01 May 2047		
		397,136.000	Local 106.775651	424,044.55	106.601310	423,352.18	-692.37	0.11
Original Face:		570,000.000	Base 106.775651	424,044.55	106.601310	423,352.18	-692.37	0.11
3140X6ZK0	FNMA POOL FM3445 FN 09/48 FIXED VAR				4.000000	01 Sep 2048		
		959,672.170	Local 108.084994	1,037,261.61	106.724732	1,024,207.55	-13,054.06	0.27
Original Face:		1,300,000.000	Base 108.084994	1,037,261.61	106.724732	1,024,207.55	-13,054.06	0.27
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR				3.500000	01 Nov 2048		
		557,880.590	Local 106.788655	595,753.18	107.087972	597,423.01	1,669.83	0.15
Original Face:		730,000.000	Base 106.788655	595,753.18	107.087972	597,423.01	1,669.83	0.15
3140X7MF3	FNMA POOL FM3957 FN 03/50 FIXED VAR				5.000000	01 Mar 2050		
		87,754.310	Local 111.442276	97,795.40	110.616262	97,070.54	-724.86	0.03
Original Face:		100,000.000	Base 111.442276	97,795.40	110.616262	97,070.54	-724.86	0.03
3140X7SF7	FNMA POOL FM4117 FN 07/49 FIXED VAR				4.500000	01 Jul 2049		
		83,977.500	Local 109.701968	92,124.97	109.955613	92,337.97	213.00	0.02
Original Face:		100,000.000	Base 109.701968	92,124.97	109.955613	92,337.97	213.00	0.02
3140X7TX7	FNMA POOL FM4165 FN 09/50 FIXED VAR				3.000000	01 Sep 2050		
		887,569.570	Local 106.518876	945,429.13	106.531667	945,542.66	113.53	0.25
Original Face:		900,000.000	Base 106.518876	945,429.13	106.531667	945,542.66	113.53	0.25
3140X7XK0	FNMA POOL FM4281 FN 08/50 FIXED VAR				3.500000	01 Aug 2050		
		284,189.690	Local 108.132797	307,302.26	109.149526	310,191.70	2,889.44	0.08
Original Face:		300,000.000	Base 108.132797	307,302.26	109.149526	310,191.70	2,889.44	0.08
3140X7YE3	FNMA POOL FM4308 FN 05/48 FIXED VAR				3.500000	01 May 2048		
		323,102.840	Local 105.647118	341,348.84	105.659532	341,388.95	40.11	0.09
Original Face:		400,000.000	Base 105.647118	341,348.84	105.659532	341,388.95	40.11	0.09

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3140X86G7	FNMA POOL FM5370 FN 12/48 FIXED VAR				3.000000	01 Dec 2048		
		100,000.000	Local 105.903930	105,903.93	105.593864	105,593.86	-310.07	0.03
Original Face:		100,000.000	Base 105.903930	105,903.93	105.593864	105,593.86	-310.07	0.03
3140X8C96	FNMA POOL FM4595 FN 09/50 FIXED VAR				3.000000	01 Sep 2050		
		392,457.920	Local 106.999999	419,929.97	106.810834	419,187.58	-742.39	0.11
Original Face:		400,000.000	Base 106.999999	419,929.97	106.810834	419,187.58	-742.39	0.11
3140X8PK7	FNMA POOL FM4925 FN 11/50 FIXED VAR				3.000000	01 Nov 2050		
		99,837.840	Local 107.249997	107,076.08	106.861495	106,688.21	-387.87	0.03
Original Face:		100,000.000	Base 107.249997	107,076.08	106.861495	106,688.21	-387.87	0.03
3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR				4.000000	01 Nov 2048		
		94,623.220	Local 106.956443	101,205.63	107.234750	101,468.97	263.34	0.03
Original Face:		100,000.000	Base 106.956443	101,205.63	107.234750	101,468.97	263.34	0.03
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047		
		610,058.900	Local 98.419600	600,417.53	107.860884	658,014.92	57,597.39	0.17
Original Face:		890,000.000	Base 98.419600	600,417.53	107.860884	658,014.92	57,597.39	0.17
31418C4M3	FNMA POOL MA3527 FN 11/48 FIXED 5				5.000000	01 Nov 2048		
		113,465.490	Local 108.622675	123,249.25	110.722960	125,632.35	2,383.10	0.03
Original Face:		300,000.000	Base 108.622675	123,249.25	110.722960	125,632.35	2,383.10	0.03
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
		49,777.520	Local 105.935591	52,732.11	105.724995	52,627.28	-104.83	0.01
Original Face:		100,000.000	Base 105.935591	52,732.11	105.724995	52,627.28	-104.83	0.01
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4				4.000000	01 Jul 2047		
		1,158,610.530	Local 106.943318	1,239,056.54	107.512521	1,245,651.39	6,594.85	0.32
Original Face:		3,300,000.000	Base 106.943318	1,239,056.54	107.512521	1,245,651.39	6,594.85	0.32
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4				4.000000	01 Aug 2047		
		188,368.900	Local 107.045887	201,641.16	107.704723	202,882.20	1,241.04	0.05
Original Face:		500,000.000	Base 107.045887	201,641.16	107.704723	202,882.20	1,241.04	0.05
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4				4.000000	01 Oct 2047		
		124,101.520	Local 107.394067	133,277.67	107.279835	133,135.91	-141.76	0.03
Original Face:		300,000.000	Base 107.394067	133,277.67	107.279835	133,135.91	-141.76	0.03

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31418DPR7	FNMA POOL MA4031 FN 05/50 FIXED 4.5				4.500000	01 May 2050			
		573,189.890	Local	108.180566	620,080.07	108.625480	622,630.27	2,550.20	0.16
Original Face:		800,000.000	Base	108.180566	620,080.07	108.625480	622,630.27	2,550.20	0.16
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031			
		290,000.000	Local	126.925486	368,083.91	142.596441	413,529.68	45,445.77	0.11
			Base	126.925486	368,083.91	142.596441	413,529.68	45,445.77	0.11
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25				4.250000	15 Mar 2023			
		200,000.000	Local	100.704360	201,408.72	105.597829	211,195.66	9,786.94	0.05
			Base	100.704360	201,408.72	105.597829	211,195.66	9,786.94	0.05
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9				3.900000	15 Jul 2027			
		250,000.000	Local	98.345244	245,863.11	110.229630	275,574.08	29,710.97	0.07
			Base	98.345244	245,863.11	110.229630	275,574.08	29,710.97	0.07
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047			
		60,000.000	Local	104.499350	62,699.61	124.449511	74,669.71	11,970.10	0.02
			Base	104.499350	62,699.61	124.449511	74,669.71	11,970.10	0.02
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6				1.600000	15 Jan 2026			
		30,000.000	Local	100.076067	30,022.82	97.736750	29,321.03	-701.79	0.01
			Base	100.076067	30,022.82	97.736750	29,321.03	-701.79	0.01
35137LAH8	FOX CORP SR UNSECURED 01/29 4.709				4.709000	25 Jan 2029			
		150,000.000	Local	117.777020	176,665.53	121.330032	181,995.05	5,329.52	0.05
			Base	117.777020	176,665.53	121.330032	181,995.05	5,329.52	0.05
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039			
		150,000.000	Local	124.798460	187,197.69	137.132130	205,698.20	18,500.51	0.05
			Base	124.798460	187,197.69	137.132130	205,698.20	18,500.51	0.05
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3				3.000000	15 Sep 2042			
		62,821.930	Local	100.145411	62,913.28	107.547299	67,563.29	4,650.01	0.02
Original Face:		200,000.000	Base	100.145411	62,913.28	107.547299	67,563.29	4,650.01	0.02
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3				3.000000	15 Sep 2042			
		60,528.580	Local	99.379186	60,152.81	105.251106	63,707.00	3,554.19	0.02
Original Face:		300,000.000	Base	99.379186	60,152.81	105.251106	63,707.00	3,554.19	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
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	124,395.330	Local		102.072626	126,973.58	105.255351	130,932.74	3,959.16	0.03
Original Face:	500,000.000	Base		102.072626	126,973.58	105.255351	130,932.74	3,959.16	0.03
36179Q6N6	GNMA II POOL MA2677 G2 03/45 FIXED 3					3.000000	20 Mar 2045		
	80,526.110	Local		106.164423	85,490.08	106.460619	85,728.60	238.52	0.02
Original Face:	300,000.000	Base		106.164423	85,490.08	106.460619	85,728.60	238.52	0.02
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
	22,663.890	Local		101.736683	23,057.49	107.955983	24,467.03	1,409.54	0.01
Original Face:	100,000.000	Base		101.736683	23,057.49	107.955983	24,467.03	1,409.54	0.01
36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5					3.500000	20 Jun 2044		
	438,971.080	Local		99.108625	435,058.20	108.823797	477,705.00	42,646.80	0.12
Original Face:	2,200,000.000	Base		99.108625	435,058.20	108.823797	477,705.00	42,646.80	0.12
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5					3.500000	20 May 2046		
	243,720.890	Local		101.654109	247,752.30	108.264588	263,863.42	16,111.12	0.07
Original Face:	700,000.000	Base		101.654109	247,752.30	108.264588	263,863.42	16,111.12	0.07
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046		
	78,221.530	Local		103.753749	81,157.77	107.785996	84,311.86	3,154.09	0.02
Original Face:	200,000.000	Base		103.753749	81,157.77	107.785996	84,311.86	3,154.09	0.02
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
	43,792.420	Local		103.507730	45,328.54	106.571238	46,670.12	1,341.58	0.01
Original Face:	100,000.000	Base		103.507730	45,328.54	106.571238	46,670.12	1,341.58	0.01
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
	106,058.250	Local		104.771161	111,118.46	107.923915	114,462.22	3,343.76	0.03
Original Face:	300,000.000	Base		104.771161	111,118.46	107.923915	114,462.22	3,343.76	0.03
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
	39,364.680	Local		103.329609	40,675.37	107.793948	42,432.74	1,757.37	0.01
Original Face:	100,000.000	Base		103.329609	40,675.37	107.793948	42,432.74	1,757.37	0.01
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
	206,063.960	Local		103.820775	213,937.20	107.988502	222,525.38	8,588.18	0.06
Original Face:	500,000.000	Base		103.820775	213,937.20	107.988502	222,525.38	8,588.18	0.06

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36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4						4.000000	20 Dec 2047		
		121,824.710	Local	103.041370	125,529.85	107.864786		131,405.96	5,876.11	0.03
Original Face:		300,000.000	Base	103.041370	125,529.85	107.864786		131,405.96	5,876.11	0.03
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5						3.500000	20 Feb 2048		
		0.000	Local	0.000000	0.63	0.000000		0.00	-0.63	0.00
			Base	0.000000	0.63	0.000000		0.00	-0.63	0.00
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4						4.000000	20 Feb 2048		
		82,062.120	Local	104.415618	85,685.67	107.458646		88,182.84	2,497.17	0.02
Original Face:		200,000.000	Base	104.415618	85,685.67	107.458646		88,182.84	2,497.17	0.02
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3						3.000000	20 Mar 2048		
		879,991.230	Local	97.225014	855,571.60	104.755818		921,842.01	66,270.41	0.24
Original Face:		1,746,993.000	Base	97.225014	855,571.60	104.755818		921,842.01	66,270.41	0.24
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4						4.000000	20 Mar 2048		
		38,304.350	Local	104.002183	39,837.36	107.735493		41,267.38	1,430.02	0.01
Original Face:		100,000.000	Base	104.002183	39,837.36	107.735493		41,267.38	1,430.02	0.01
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4						4.000000	20 Apr 2048		
		70,514.940	Local	103.973073	73,316.55	107.322891		75,678.67	2,362.12	0.02
Original Face:		200,000.000	Base	103.973073	73,316.55	107.322891		75,678.67	2,362.12	0.02
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5						4.500000	20 Jun 2048		
		205,990.980	Local	104.403426	215,061.64	108.210676		222,904.23	7,842.59	0.06
Original Face:		642,735.000	Base	104.403426	215,061.64	108.210676		222,904.23	7,842.59	0.06
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5						4.500000	20 Sep 2048		
		265,123.020	Local	104.340732	276,631.30	108.214057		286,900.38	10,269.08	0.07
Original Face:		800,000.000	Base	104.340732	276,631.30	108.214057		286,900.38	10,269.08	0.07
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5						4.500000	20 Oct 2048		
		138,206.490	Local	107.550709	148,642.06	108.224772		149,573.66	931.60	0.04
Original Face:		400,000.000	Base	107.550709	148,642.06	108.224772		149,573.66	931.60	0.04
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5						5.000000	20 Oct 2048		
		192,973.630	Local	109.326637	210,971.58	109.355740		211,027.74	56.16	0.05
Original Face:		600,000.000	Base	109.326637	210,971.58	109.355740		211,027.74	56.16	0.05

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36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5						4.500000	20 Nov 2048		
	264,656.820	Local		106.356485	281,479.69	108.210931		286,387.61	4,907.92	0.07
Original Face:	800,000.000	Base		106.356485	281,479.69	108.210931		286,387.61	4,907.92	0.07
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5						4.500000	20 Dec 2048		
	30,339.630	Local		107.360999	32,572.93	108.216638		32,832.53	259.60	0.01
Original Face:	100,000.000	Base		107.360999	32,572.93	108.216638		32,832.53	259.60	0.01
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5						4.500000	20 Jan 2049		
	350,356.920	Local		104.997666	367,866.59	108.215128		379,139.19	11,272.60	0.10
Original Face:	1,143,044.000	Base		104.997666	367,866.59	108.215128		379,139.19	11,272.60	0.10
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5						5.000000	20 Jan 2049		
	242,606.860	Local		104.101372	252,557.07	109.356516		265,306.41	12,749.34	0.07
Original Face:	800,000.000	Base		104.101372	252,557.07	109.356516		265,306.41	12,749.34	0.07
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5						3.500000	20 Feb 2049		
	0.000	Local		0.000000	0.51	0.000000		0.00	-0.51	0.00
		Base		0.000000	0.51	0.000000		0.00	-0.51	0.00
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5						4.500000	20 Mar 2049		
	69,415.050	Local		108.226213	75,125.28	108.205222		75,110.71	-14.57	0.02
Original Face:	200,000.000	Base		108.226213	75,125.28	108.205222		75,110.71	-14.57	0.02
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5						4.500000	20 Apr 2049		
	0.000	Local		0.000000	-0.71	0.000000		0.00	0.71	0.00
		Base		0.000000	-0.71	0.000000		0.00	0.71	0.00
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4						4.000000	20 Feb 2050		
	660,333.630	Local		106.302659	701,952.21	106.792325		705,185.64	3,233.43	0.18
Original Face:	900,000.000	Base		106.302659	701,952.21	106.792325		705,185.64	3,233.43	0.18
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5						4.500000	20 Feb 2050		
	0.000	Local		0.000000	0.67	0.000000		0.00	-0.67	0.00
		Base		0.000000	0.67	0.000000		0.00	-0.67	0.00
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5						4.500000	20 Mar 2050		
	0.000	Local		0.000000	0.67	0.000000		0.00	-0.67	0.00
		Base		0.000000	0.67	0.000000		0.00	-0.67	0.00

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36179VQV5	GNMA II POOL MA6768 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
		95,210.050	Local 107.164580	102,031.45	106.679191	101,569.31	-462.14	0.03
Original Face:		100,000.000	Base 107.164580	102,031.45	106.679191	101,569.31	-462.14	0.03
36179VTX8	GNMA II POOL MA6866 G2 09/50 FIXED 3				3.000000	20 Sep 2050		
		197,256.560	Local 105.463757	208,034.18	105.235043	207,583.03	-451.15	0.05
Original Face:		200,000.000	Base 105.463757	208,034.18	105.235043	207,583.03	-451.15	0.05
36179VVZ0	GNMA II POOL MA6932 G2 10/50 FIXED 3				3.000000	20 Oct 2050		
		297,351.390	Local 105.743255	314,429.04	105.798827	314,594.28	165.24	0.08
Original Face:		300,000.000	Base 105.743255	314,429.04	105.798827	314,594.28	165.24	0.08
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4				4.000000	20 Apr 2050		
		97,175.810	Local 106.970593	103,949.54	108.873364	105,798.57	1,849.03	0.03
Original Face:		100,000.000	Base 106.970593	103,949.54	108.873364	105,798.57	1,849.03	0.03
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5				3.500000	15 May 2050		
		98,213.250	Local 106.534200	104,630.70	106.501585	104,598.67	-32.03	0.03
Original Face:		100,000.000	Base 106.534200	104,630.70	106.501585	104,598.67	-32.03	0.03
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5				2.500000	20 Dec 2050		
		100,000.000	Local 106.446650	106,446.65	107.817228	107,817.23	1,370.58	0.03
Original Face:		100,000.000	Base 106.446650	106,446.65	107.817228	107,817.23	1,370.58	0.03
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5				3.500000	15 Jun 2048		
		1,107,210.770	Local 99.175740	1,098,084.48	107.121051	1,186,055.81	87,971.33	0.31
Original Face:		1,800,000.000	Base 99.175740	1,098,084.48	107.121051	1,186,055.81	87,971.33	0.31
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5				3.500000	20 Apr 2048		
		932,586.620	Local 101.823216	949,589.69	111.979646	1,044,307.20	94,717.51	0.27
Original Face:		1,300,000.000	Base 101.823216	949,589.69	111.979646	1,044,307.20	94,717.51	0.27
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5				3.500000	20 Oct 2049		
		98,985.650	Local 102.610045	101,569.22	103.709996	102,658.01	1,088.79	0.03
Original Face:		200,000.000	Base 102.610045	101,569.22	103.709996	102,658.01	1,088.79	0.03
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4				4.000000	20 Feb 2048		
		449,920.510	Local 107.392668	483,181.64	107.408857	483,254.48	72.84	0.13
Original Face:		700,000.000	Base 107.392668	483,181.64	107.408857	483,254.48	72.84	0.13

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3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
	93,979.440	Local		103.187527	96,975.06	104.684976	98,382.35	1,407.29	0.03
Original Face:	100,000.000	Base		103.187527	96,975.06	104.684976	98,382.35	1,407.29	0.03
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.510223	10 Nov 2047		
	0.000	Local		0.000000	0.11	0.000000	0.00	-0.11	0.00
		Base		0.000000	0.11	0.000000	0.00	-0.11	0.00
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4					3.764000	10 Jul 2048		
	80,000.000	Local		105.389938	84,311.95	112.068280	89,654.62	5,342.67	0.02
Original Face:	80,000.000	Base		105.389938	84,311.95	112.068280	89,654.62	5,342.67	0.02
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4					2.850000	10 Oct 2049		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
36257XAA9	GS MORTGAGE SECURITIES TRUST GSMS 2019 SOHO A 144A					1.059000	15 Jun 2036		
	890,000.000	Local		100.000000	890,000.00	99.879020	888,923.28	-1,076.72	0.23
Original Face:	890,000.000	Base		100.000000	890,000.00	99.879020	888,923.28	-1,076.72	0.23
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	10,000.000	Local		117.995500	11,799.55	130.170669	13,017.07	1,217.52	0.00
		Base		117.995500	11,799.55	130.170669	13,017.07	1,217.52	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	300,000.000	Local		126.498157	379,494.47	136.024907	408,074.72	28,580.25	0.11
		Base		126.498157	379,494.47	136.024907	408,074.72	28,580.25	0.11
369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45					3.450000	01 May 2027		
	20,000.000	Local		99.858700	19,971.74	113.104545	22,620.91	2,649.17	0.01
		Base		99.858700	19,971.74	113.104545	22,620.91	2,649.17	0.01
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625					3.625000	01 May 2030		
	30,000.000	Local		99.850233	29,955.07	114.288704	34,286.61	4,331.54	0.01
		Base		99.850233	29,955.07	114.288704	34,286.61	4,331.54	0.01
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25					4.250000	01 May 2040		
	30,000.000	Local		99.724333	29,917.30	118.220565	35,466.17	5,548.87	0.01
		Base		99.724333	29,917.30	118.220565	35,466.17	5,548.87	0.01

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369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
	40,000.000	Local		99.654025	39,861.61	121.614829	48,645.93	8,784.32	0.01
		Base		99.654025	39,861.61	121.614829	48,645.93	8,784.32	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	390,000.000	Local		123.648874	482,230.61	147.208224	574,112.07	91,881.46	0.15
		Base		123.648874	482,230.61	147.208224	574,112.07	91,881.46	0.15
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	70,000.000	Local		104.863343	73,404.34	140.206353	98,144.45	24,740.11	0.03
		Base		104.863343	73,404.34	140.206353	98,144.45	24,740.11	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	20,000.000	Local		98.962400	19,792.48	134.896948	26,979.39	7,186.91	0.01
		Base		98.962400	19,792.48	134.896948	26,979.39	7,186.91	0.01
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	80,000.000	Local		94.251100	75,400.88	135.242057	108,193.65	32,792.77	0.03
		Base		94.251100	75,400.88	135.242057	108,193.65	32,792.77	0.03
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	10,000.000	Local		100.226500	10,022.65	102.832674	10,283.27	260.62	0.00
		Base		100.226500	10,022.65	102.832674	10,283.27	260.62	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	10,000.000	Local		101.257300	10,125.73	108.993314	10,899.33	773.60	0.00
		Base		101.257300	10,125.73	108.993314	10,899.33	773.60	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	60,000.000	Local		102.060383	61,236.23	132.539866	79,523.92	18,287.69	0.02
		Base		102.060383	61,236.23	132.539866	79,523.92	18,287.69	0.02
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.650000	01 Mar 2026		
	190,000.000	Local		98.471916	187,096.64	113.448221	215,551.62	28,454.98	0.06
		Base		98.471916	187,096.64	113.448221	215,551.62	28,454.98	0.06
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

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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
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	210,000.000	Local		93.825281	197,033.09	112.690000	236,649.00	39,615.91	0.06
		Base		93.825281	197,033.09	112.690000	236,649.00	39,615.91	0.06
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	60,000.000	Local		100.631083	60,378.65	110.039320	66,023.59	5,644.94	0.02
		Base		100.631083	60,378.65	110.039320	66,023.59	5,644.94	0.02
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25					5.250000	27 Jul 2021		
	110,000.000	Local		101.087727	111,196.50	102.808008	113,088.81	1,892.31	0.03
		Base		101.087727	111,196.50	102.808008	113,088.81	1,892.31	0.03
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
	30,000.000	Local		102.739667	30,821.90	114.680143	34,404.04	3,582.14	0.01
		Base		102.739667	30,821.90	114.680143	34,404.04	3,582.14	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	310,000.000	Local		116.042394	359,731.42	139.267841	431,730.31	71,998.89	0.11
		Base		116.042394	359,731.42	139.267841	431,730.31	71,998.89	0.11
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691000	05 Jun 2028		
	40,000.000	Local		100.841000	40,336.40	115.202308	46,080.92	5,744.52	0.01
		Base		100.841000	40,336.40	115.202308	46,080.92	5,744.52	0.01
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	120,000.000	Local		98.033617	117,640.34	105.661875	126,794.25	9,153.91	0.03
		Base		98.033617	117,640.34	105.661875	126,794.25	9,153.91	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	490,000.000	Local		97.932196	479,867.76	118.636310	581,317.92	101,450.16	0.15
		Base		97.932196	479,867.76	118.636310	581,317.92	101,450.16	0.15
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	290,000.000	Local		99.920948	289,770.75	108.831542	315,611.47	25,840.72	0.08
		Base		99.920948	289,770.75	108.831542	315,611.47	25,840.72	0.08
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
	80,000.000	Local		105.513088	84,410.47	111.098970	88,879.18	4,468.71	0.02
		Base		105.513088	84,410.47	111.098970	88,879.18	4,468.71	0.02

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38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	80,000.000	Local		99.006675	79,205.34	112.264328	89,811.46	10,606.12	0.02
		Base		99.006675	79,205.34	112.264328	89,811.46	10,606.12	0.02
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	240,000.000	Local		106.003029	254,407.27	139.357829	334,458.79	80,051.52	0.09
		Base		106.003029	254,407.27	139.357829	334,458.79	80,051.52	0.09
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR					2.876000	31 Oct 2022		
	90,000.000	Local		100.000000	90,000.00	102.029469	91,826.52	1,826.52	0.02
		Base		100.000000	90,000.00	102.029469	91,826.52	1,826.52	0.02
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.570250	20 Oct 2064		
	1,002,919.440	Local		100.029866	1,003,218.97	100.053460	1,003,455.60	236.63	0.26
Original Face:	2,000,000.000	Base		100.029866	1,003,218.97	100.053460	1,003,455.60	236.63	0.26
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
	51,844.050	Local		3.541853	1,836.24	9.772760	5,066.59	3,230.35	0.00
Original Face:	200,000.000	Base		3.541853	1,836.24	9.772760	5,066.59	3,230.35	0.00
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP					0.640250	20 Jun 2069		
	182,446.200	Local		99.553063	181,630.78	100.362140	183,106.91	1,476.13	0.05
Original Face:	200,000.000	Base		99.553063	181,630.78	100.362140	183,106.91	1,476.13	0.05
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.250000	16 May 2059		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
	40,267.880	Local		98.499772	39,663.77	105.129010	42,333.22	2,669.45	0.01
Original Face:	50,000.000	Base		98.499772	39,663.77	105.129010	42,333.22	2,669.45	0.01
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					1.401630	20 Apr 2070		
	91,147.960	Local		102.763584	93,666.91	103.009070	93,890.67	223.76	0.02
Original Face:	100,000.000	Base		102.763584	93,666.91	103.009070	93,890.67	223.76	0.02
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					0.601630	20 Jul 2070		
	495,909.200	Local		99.844891	495,140.00	100.190720	496,855.00	1,715.00	0.13
Original Face:	500,000.000	Base		99.844891	495,140.00	100.190720	496,855.00	1,715.00	0.13

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38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI				2.500000	20 Aug 2050		
		99,247.230	Local 12.858535	12,761.74	14.261030	14,153.68	1,391.94	0.00
Original Face:		100,000.000	Base 12.858535	12,761.74	14.261030	14,153.68	1,391.94	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN				2.500000	20 Aug 2050		
		99,257.500	Local 12.993960	12,897.48	13.517580	13,417.21	519.73	0.00
Original Face:		100,000.000	Base 12.993960	12,897.48	13.517580	13,417.21	519.73	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE				2.500000	20 Sep 2050		
		98,838.430	Local 13.212705	13,059.23	13.741060	13,581.45	522.22	0.00
Original Face:		100,000.000	Base 13.212705	13,059.23	13.741060	13,581.45	522.22	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI				2.500000	20 Oct 2050		
		199,220.950	Local 13.632392	27,158.58	14.254720	28,398.39	1,239.81	0.01
Original Face:		200,000.000	Base 13.632392	27,158.58	14.254720	28,398.39	1,239.81	0.01
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1				1.100000	23 Jun 2025		
		30,000.000	Local 99.917400	29,975.22	101.427488	30,428.25	453.03	0.01
			Base 99.917400	29,975.22	101.427488	30,428.25	453.03	0.01
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029		
		220,000.000	Local 99.940091	219,868.20	118.305211	260,271.46	40,403.26	0.07
			Base 99.940091	219,868.20	118.305211	260,271.46	40,403.26	0.07
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR				3.973000	22 May 2030		
		300,000.000	Local 100.000000	300,000.00	115.475006	346,425.02	46,425.02	0.09
			Base 100.000000	300,000.00	115.475006	346,425.02	46,425.02	0.09
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026		
		200,000.000	Local 100.000000	200,000.00	103.914263	207,828.53	7,828.53	0.05
			Base 100.000000	200,000.00	103.914263	207,828.53	7,828.53	0.05
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025		
		2,000.000	Local 99.154000	1,983.08	112.152301	2,243.05	259.97	0.00
			Base 99.154000	1,983.08	112.152301	2,243.05	259.97	0.00
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B				0.891630	20 Jun 2035		
		59,262.260	Local 97.560184	57,816.37	96.863220	57,403.33	-413.04	0.01
Original Face:		1,220,000.000	Base 97.560184	57,816.37	96.863220	57,403.33	-413.04	0.01

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413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	110,000.000	Local		101.881836	112,070.02	130.707654	143,778.42	31,708.40	0.04
		Base		101.881836	112,070.02	130.707654	143,778.42	31,708.40	0.04
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	10,000.000	Local		110.029300	11,002.93	138.264200	13,826.42	2,823.49	0.00
		Base		110.029300	11,002.93	138.264200	13,826.42	2,823.49	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	20,000.000	Local		99.836200	19,967.24	101.549546	20,309.91	342.67	0.01
		Base		99.836200	19,967.24	101.549546	20,309.91	342.67	0.01
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
	10,000.000	Local		109.277200	10,927.72	127.709595	12,770.96	1,843.24	0.00
		Base		109.277200	10,927.72	127.709595	12,770.96	1,843.24	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
	10,000.000	Local		117.994000	11,799.40	120.319854	12,031.99	232.59	0.00
		Base		117.994000	11,799.40	120.319854	12,031.99	232.59	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	40,000.000	Local		105.880100	42,352.04	109.738207	43,895.28	1,543.24	0.01
		Base		105.880100	42,352.04	109.738207	43,895.28	1,543.24	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	50,000.000	Local		99.478060	49,739.03	111.611122	55,805.56	6,066.53	0.01
		Base		99.478060	49,739.03	111.611122	55,805.56	6,066.53	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	50,000.000	Local		102.022600	51,011.30	117.860143	58,930.07	7,918.77	0.02
		Base		102.022600	51,011.30	117.860143	58,930.07	7,918.77	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	190,000.000	Local		107.521416	204,290.69	119.007436	226,114.13	21,823.44	0.06
		Base		107.521416	204,290.69	119.007436	226,114.13	21,823.44	0.06
437084VN3	HOME EQUITY ASSET TRUST HEAT 2006 4 2A4					0.428000	25 Aug 2036		
	392,088.790	Local		98.176375	384,938.56	98.839980	387,540.48	2,601.92	0.10
	Original Face:	660,000.000	Base	98.176375	384,938.56	98.839980	387,540.48	2,601.92	0.10

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438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	50,000.000	Local		99.991180	49,995.59	103.608735	51,804.37	1,808.78	0.01
		Base		99.991180	49,995.59	103.608735	51,804.37	1,808.78	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	50,000.000	Local		102.666140	51,333.07	134.776076	67,388.04	16,054.97	0.02
		Base		102.666140	51,333.07	134.776076	67,388.04	16,054.97	0.02
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	130,000.000	Local		99.043077	128,756.00	115.087003	149,613.10	20,857.10	0.04
		Base		99.043077	128,756.00	115.087003	149,613.10	20,857.10	0.04
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
	10,000.000	Local		110.682800	11,068.28	114.888903	11,488.89	420.61	0.00
		Base		110.682800	11,068.28	114.888903	11,488.89	420.61	0.00
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6					4.600000	25 Mar 2040		
	40,000.000	Local		112.494425	44,997.77	132.019924	52,807.97	7,810.20	0.01
		Base		112.494425	44,997.77	132.019924	52,807.97	7,810.20	0.01
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	200,000.000	Local		111.781860	223,563.72	139.556249	279,112.50	55,548.78	0.07
		Base		111.781860	223,563.72	139.556249	279,112.50	55,548.78	0.07
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
	60,000.000	Local		100.289667	60,173.80	116.453570	69,872.14	9,698.34	0.02
		Base		100.289667	60,173.80	116.453570	69,872.14	9,698.34	0.02
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	160,000.000	Local		99.736213	159,577.94	108.328082	173,324.93	13,746.99	0.04
		Base		99.736213	159,577.94	108.328082	173,324.93	13,746.99	0.04
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
	170,000.000	Local		100.376418	170,639.91	100.795983	171,353.17	713.26	0.04
		Base		100.376418	170,639.91	100.795983	171,353.17	713.26	0.04
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	250,000.000	Local		98.954856	247,387.14	103.554973	258,887.43	11,500.29	0.07
		Base		98.954856	247,387.14	103.554973	258,887.43	11,500.29	0.07

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46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	60,000.000	Local	103.568067	62,140.84	141.672256	85,003.35	22,862.51	0.02	
		Base	103.568067	62,140.84	141.672256	85,003.35	22,862.51	0.02	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	220,000.000	Local	98.826941	217,419.27	118.586257	260,889.77	43,470.50	0.07	
		Base	98.826941	217,419.27	118.586257	260,889.77	43,470.50	0.07	
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	50,000.000	Local	99.905900	49,952.95	113.653727	56,826.86	6,873.91	0.01	
		Base	99.905900	49,952.95	113.653727	56,826.86	6,873.91	0.01	
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4					3.227400	15 Oct 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
	10,000.000	Local	100.000000	10,000.00	113.728574	11,372.86	1,372.86	0.00	
		Base	100.000000	10,000.00	113.728574	11,372.86	1,372.86	0.00	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	240,000.000	Local	99.360175	238,464.42	119.558836	286,941.21	48,476.79	0.07	
		Base	99.360175	238,464.42	119.558836	286,941.21	48,476.79	0.07	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	120,000.000	Local	100.429417	120,515.30	122.010443	146,412.53	25,897.23	0.04	
		Base	100.429417	120,515.30	122.010443	146,412.53	25,897.23	0.04	
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	190,000.000	Local	100.000000	190,000.00	110.162838	209,309.39	19,309.39	0.05	
		Base	100.000000	190,000.00	110.162838	209,309.39	19,309.39	0.05	
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		
	130,000.000	Local	100.000000	130,000.00	105.612655	137,296.45	7,296.45	0.04	
		Base	100.000000	130,000.00	105.612655	137,296.45	7,296.45	0.04	
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
	100,000.000	Local	100.709060	100,709.06	107.486207	107,486.21	6,777.15	0.03	
		Base	100.709060	100,709.06	107.486207	107,486.21	6,777.15	0.03	

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



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	40,000.000	Local	100.000000	40,000.00	111.341779	44,536.71	4,536.71	0.01	
		Base	100.000000	40,000.00	111.341779	44,536.71	4,536.71	0.01	
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
	440,000.000	Local	107.161932	471,512.50	109.659099	482,500.04	10,987.54	0.13	
		Base	107.161932	471,512.50	109.659099	482,500.04	10,987.54	0.13	
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
	210,000.000	Local	100.000000	210,000.00	102.669453	215,605.85	5,605.85	0.06	
		Base	100.000000	210,000.00	102.669453	215,605.85	5,605.85	0.06	
46652DAG0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 MKST D 144A					1.641000	15 Dec 2036		
	380,000.000	Local	100.000000	380,000.00	94.182090	357,891.94	-22,108.06	0.09	
	Original Face:	380,000.000	Base	100.000000	380,000.00	94.182090	357,891.94	-22,108.06	0.09
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		
	30,000.000	Local	94.284133	28,285.24	127.528465	38,258.54	9,973.30	0.01	
		Base	94.284133	28,285.24	127.528465	38,258.54	9,973.30	0.01	
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	30,000.000	Local	99.032200	29,709.66	122.264407	36,679.32	6,969.66	0.01	
		Base	99.032200	29,709.66	122.264407	36,679.32	6,969.66	0.01	
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	50,000.000	Local	99.898600	49,949.30	100.433127	50,216.56	267.26	0.01	
		Base	99.898600	49,949.30	100.433127	50,216.56	267.26	0.01	
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
	90,000.000	Local	99.935333	89,941.80	100.496063	90,446.46	504.66	0.02	
		Base	99.935333	89,941.80	100.496063	90,446.46	504.66	0.02	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	100,000.000	Local	100.119430	100,119.43	100.842901	100,842.90	723.47	0.03	
		Base	100.119430	100,119.43	100.842901	100,842.90	723.47	0.03	
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875					4.875000	14 Oct 2044		
	200,000.000	Local	135.683720	271,367.44	135.464000	270,928.00	-439.44	0.07	
		Base	135.683720	271,367.44	135.464000	270,928.00	-439.44	0.07	

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030		
		340,000.000	Local 101.106724	343,762.86	123.268800	419,113.92	75,351.06	0.11
			Base 101.106724	343,762.86	123.268800	419,113.92	75,351.06	0.11
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1				3.100000	26 Mar 2030		
		20,000.000	Local 103.370150	20,674.03	115.158025	23,031.61	2,357.58	0.01
			Base 103.370150	20,674.03	115.158025	23,031.61	2,357.58	0.01
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5				3.500000	01 Mar 2021		
		50,000.000	Local 99.998200	49,999.10	100.000000	50,000.00	0.90	0.01
			Base 99.998200	49,999.10	100.000000	50,000.00	0.90	0.01
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25				4.250000	01 Sep 2024		
		30,000.000	Local 101.418433	30,425.53	111.682390	33,504.72	3,079.19	0.01
			Base 101.418433	30,425.53	111.682390	33,504.72	3,079.19	0.01
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3				4.300000	01 Jun 2025		
		50,000.000	Local 106.703500	53,351.75	114.100236	57,050.12	3,698.37	0.01
			Base 106.703500	53,351.75	114.100236	57,050.12	3,698.37	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55				5.550000	01 Jun 2045		
		20,000.000	Local 117.893600	23,578.72	128.512834	25,702.57	2,123.85	0.01
			Base 117.893600	23,578.72	128.512834	25,702.57	2,123.85	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048		
		10,000.000	Local 116.534200	11,653.42	127.186274	12,718.63	1,065.21	0.00
			Base 116.534200	11,653.42	127.186274	12,718.63	1,065.21	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.000000	01 Jun 2026		
		110,000.000	Local 92.764591	102,041.05	104.427174	114,869.89	12,828.84	0.03
			Base 92.764591	102,041.05	104.427174	114,869.89	12,828.84	0.03
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95				3.950000	15 Jul 2025		
		7,000.000	Local 103.699714	7,258.98	110.127036	7,708.89	449.91	0.00
			Base 103.699714	7,258.98	110.127036	7,708.89	449.91	0.00
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.500000	20 Mar 2027		
		300,000.000	Local 97.887293	293,661.88	113.750000	341,250.00	47,588.12	0.09
			Base 97.887293	293,661.88	113.750000	341,250.00	47,588.12	0.09

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517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	70,000.000	Local	99.942043	69,959.43	105.917403	74,142.18	4,182.75	0.02	
		Base	99.942043	69,959.43	105.917403	74,142.18	4,182.75	0.02	
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	10,000.000	Local	98.175500	9,817.55	104.643271	10,464.33	646.78	0.00	
		Base	98.175500	9,817.55	104.643271	10,464.33	646.78	0.00	
52475AAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS2 A1 144A					2.750000	25 Mar 2060		
	238,854.910	Local	100.497427	240,043.04	100.439840	239,905.49	-137.55	0.06	
Original Face:	250,000.000	Base	100.497427	240,043.04	100.439840	239,905.49	-137.55	0.06	
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
	245,353.230	Local	100.631510	246,902.66	100.711010	247,097.72	195.06	0.06	
Original Face:	250,000.000	Base	100.631510	246,902.66	100.711010	247,097.72	195.06	0.06	
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	260,000.000	Local	98.170408	255,243.06	119.014547	309,437.82	54,194.76	0.08	
		Base	98.170408	255,243.06	119.014547	309,437.82	54,194.76	0.08	
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
	120,000.000	Local	99.053567	118,864.28	113.590367	136,308.44	17,444.16	0.04	
		Base	99.053567	118,864.28	113.590367	136,308.44	17,444.16	0.04	
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
	130,000.000	Local	118.181323	153,635.72	124.476745	161,819.77	8,184.05	0.04	
		Base	118.181323	153,635.72	124.476745	161,819.77	8,184.05	0.04	
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	50,000.000	Local	95.144460	47,572.23	114.381459	57,190.73	9,618.50	0.01	
		Base	95.144460	47,572.23	114.381459	57,190.73	9,618.50	0.01	
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	70,000.000	Local	92.503243	64,752.27	118.587983	83,011.59	18,259.32	0.02	
		Base	92.503243	64,752.27	118.587983	83,011.59	18,259.32	0.02	
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	10,000.000	Local	100.363800	10,036.38	120.856320	12,085.63	2,049.25	0.00	
		Base	100.363800	10,036.38	120.856320	12,085.63	2,049.25	0.00	

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55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	90,000.000	Local		98.712756	88,841.48	131.681286	118,513.16	29,671.68	0.03
		Base		98.712756	88,841.48	131.681286	118,513.16	29,671.68	0.03
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	150,000.000	Local		114.754080	172,131.12	114.983737	172,475.61	344.49	0.04
		Base		114.754080	172,131.12	114.983737	172,475.61	344.49	0.04
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	80,000.000	Local		99.860650	79,888.52	102.417079	81,933.66	2,045.14	0.02
		Base		99.860650	79,888.52	102.417079	81,933.66	2,045.14	0.02
57629WCU2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/23 0.85					0.850000	09 Jun 2023		
	220,000.000	Local		99.951964	219,894.32	101.222082	222,688.58	2,794.26	0.06
		Base		99.951964	219,894.32	101.222082	222,688.58	2,794.26	0.06
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375000	01 Apr 2024		
	10,000.000	Local		103.078100	10,307.81	109.577230	10,957.72	649.91	0.00
		Base		103.078100	10,307.81	109.577230	10,957.72	649.91	0.00
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	280,000.000	Local		123.368093	345,430.66	129.071696	361,400.75	15,970.09	0.09
		Base		123.368093	345,430.66	129.071696	361,400.75	15,970.09	0.09
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	70,000.000	Local		103.885171	72,719.62	113.908777	79,736.14	7,016.52	0.02
		Base		103.885171	72,719.62	113.908777	79,736.14	7,016.52	0.02
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	60,000.000	Local		103.145367	61,887.22	135.863461	81,518.08	19,630.86	0.02
		Base		103.145367	61,887.22	135.863461	81,518.08	19,630.86	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
	20,000.000	Local		109.221100	21,844.22	114.442039	22,888.41	1,044.19	0.01
		Base		109.221100	21,844.22	114.442039	22,888.41	1,044.19	0.01
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
	110,000.000	Local		100.079718	110,087.69	116.894211	128,583.63	18,495.94	0.03
		Base		100.079718	110,087.69	116.894211	128,583.63	18,495.94	0.03

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58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	10,000.000	Local	111.533500	11,153.35	117.351827	11,735.18	581.83	0.00	
		Base	111.533500	11,153.35	117.351827	11,735.18	581.83	0.00	
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
	80,000.000	Local	99.814250	79,851.40	103.700615	82,960.49	3,109.09	0.02	
		Base	99.814250	79,851.40	103.700615	82,960.49	3,109.09	0.02	
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
	140,000.000	Local	102.689000	143,764.60	105.432911	147,606.08	3,841.48	0.04	
		Base	102.689000	143,764.60	105.432911	147,606.08	3,841.48	0.04	
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	50,000.000	Local	107.868760	53,934.38	111.356698	55,678.35	1,743.97	0.01	
		Base	107.868760	53,934.38	111.356698	55,678.35	1,743.97	0.01	
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
	50,000.000	Local	112.963640	56,481.82	114.713357	57,356.68	874.86	0.01	
		Base	112.963640	56,481.82	114.713357	57,356.68	874.86	0.01	
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	40,000.000	Local	99.311725	39,724.69	117.204766	46,881.91	7,157.22	0.01	
		Base	99.311725	39,724.69	117.204766	46,881.91	7,157.22	0.01	
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	120,000.000	Local	113.812917	136,575.50	128.558797	154,270.56	17,695.06	0.04	
		Base	113.812917	136,575.50	128.558797	154,270.56	17,695.06	0.04	
58505BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.500000	15 Mar 2025		
	16,000.000	Local	99.399250	15,903.88	112.221297	17,955.41	2,051.53	0.00	
		Base	99.399250	15,903.88	112.221297	17,955.41	2,051.53	0.00	
58505BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
	17,000.000	Local	104.602176	17,782.37	141.877367	24,119.15	6,336.78	0.01	
		Base	104.602176	17,782.37	141.877367	24,119.15	6,336.78	0.01	
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
	80,000.000	Local	99.542275	79,633.82	101.129321	80,903.46	1,269.64	0.02	
		Base	99.542275	79,633.82	101.129321	80,903.46	1,269.64	0.02	

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58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
	40,000.000	Local	99.182650	39,673.06	101.391763	40,556.71	883.65	0.01	
		Base	99.182650	39,673.06	101.391763	40,556.71	883.65	0.01	
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					0.788000	25 Jan 2029		
	343,512.160	Local	99.190107	340,730.08	98.793250	339,366.83	-1,363.25	0.09	
Original Face:	20,000,000.000	Base	99.190107	340,730.08	98.793250	339,366.83	-1,363.25	0.09	
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.733000	25 Aug 2036		
	150,000.000	Local	95.065167	142,597.75	99.558440	149,337.66	6,739.91	0.04	
Original Face:	150,000.000	Base	95.065167	142,597.75	99.558440	149,337.66	6,739.91	0.04	
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	110,000.000	Local	105.402691	115,942.96	129.343935	142,278.33	26,335.37	0.04	
		Base	105.402691	115,942.96	129.343935	142,278.33	26,335.37	0.04	
59217GEH8	MET LIFE GLOB FUNDING I SECURED 144A 06/23 0.9					0.900000	08 Jun 2023		
	150,000.000	Local	99.882047	149,823.07	101.267717	151,901.58	2,078.51	0.04	
		Base	99.882047	149,823.07	101.267717	151,901.58	2,078.51	0.04	
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	10,000.000	Local	98.572100	9,857.21	108.634155	10,863.42	1,006.21	0.00	
		Base	98.572100	9,857.21	108.634155	10,863.42	1,006.21	0.00	
594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125					3.125000	03 Nov 2025		
	340,000.000	Local	98.229915	333,981.71	111.793489	380,097.86	46,116.15	0.10	
		Base	98.229915	333,981.71	111.793489	380,097.86	46,116.15	0.10	
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.700000	08 Aug 2046		
	70,000.000	Local	98.268057	68,787.64	126.798455	88,758.92	19,971.28	0.02	
		Base	98.268057	68,787.64	126.798455	88,758.92	19,971.28	0.02	
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	220,000.000	Local	98.539655	216,787.24	107.414559	236,312.03	19,524.79	0.06	
		Base	98.539655	216,787.24	107.414559	236,312.03	19,524.79	0.06	
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	20,000.000	Local	99.630250	19,926.05	114.105531	22,821.11	2,895.06	0.01	
		Base	99.630250	19,926.05	114.105531	22,821.11	2,895.06	0.01	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
595112BR3	MICRON TECHNOLOGY INC SR UNSECURED 04/23 2.497					2.497000	24 Apr 2023		
	70,000.000	Local	100.000000	70,000.00	104.201782	72,941.25	2,941.25	0.02	
		Base	100.000000	70,000.00	104.201782	72,941.25	2,941.25	0.02	
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
	130,000.000	Local	99.925677	129,903.38	118.773934	154,406.11	24,502.73	0.04	
		Base	99.925677	129,903.38	118.773934	154,406.11	24,502.73	0.04	
60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229					3.229000	15 May 2050		
	70,000.000	Local	100.000000	70,000.00	116.758000	81,730.60	11,730.60	0.02	
		Base	100.000000	70,000.00	116.758000	81,730.60	11,730.60	0.02	
609207AS4	MONDELEZ INTERNATIONAL SR UNSECURED 04/23 2.125					2.125000	13 Apr 2023		
	30,000.000	Local	100.286867	30,086.06	103.864754	31,159.43	1,073.37	0.01	
		Base	100.286867	30,086.06	103.864754	31,159.43	1,073.37	0.01	
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
	130,000.000	Local	100.409831	130,532.78	103.424875	134,452.34	3,919.56	0.03	
		Base	100.409831	130,532.78	103.424875	134,452.34	3,919.56	0.03	
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	10,000.000	Local	100.000000	10,000.00	121.640704	12,164.07	2,164.07	0.00	
		Base	100.000000	10,000.00	121.640704	12,164.07	2,164.07	0.00	
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	270,000.000	Local	104.064093	280,973.05	108.875300	293,963.31	12,990.26	0.08	
		Base	104.064093	280,973.05	108.875300	293,963.31	12,990.26	0.08	
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	220,000.000	Local	100.000000	220,000.00	116.310273	255,882.60	35,882.60	0.07	
		Base	100.000000	220,000.00	116.310273	255,882.60	35,882.60	0.07	
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	200,000.000	Local	100.072460	200,144.92	105.624198	211,248.40	11,103.48	0.05	
		Base	100.072460	200,144.92	105.624198	211,248.40	11,103.48	0.05	
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	170,000.000	Local	96.683853	164,362.55	115.928657	197,078.72	32,716.17	0.05	
		Base	96.683853	164,362.55	115.928657	197,078.72	32,716.17	0.05	

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61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4				3.244000	15 Mar 2045		
		70,000.000	Local 103.521914	72,465.34	101.556440	71,089.51	-1,375.83	0.02
Original Face:		70,000.000	Base 103.521914	72,465.34	101.556440	71,089.51	-1,375.83	0.02
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5				3.635000	15 Oct 2048		
		80,000.000	Local 100.518650	80,414.92	112.006640	89,605.31	9,190.39	0.02
Original Face:		80,000.000	Base 100.518650	80,414.92	112.006640	89,605.31	9,190.39	0.02
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7				2.700000	01 May 2025		
		40,000.000	Local 100.462800	40,185.12	107.630000	43,052.00	2,866.88	0.01
			Base 100.462800	40,185.12	107.630000	43,052.00	2,866.88	0.01
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2				1.200000	23 Apr 2023		
		250,000.000	Local 99.927400	249,818.50	101.995546	254,988.87	5,170.37	0.07
			Base 99.927400	249,818.50	101.995546	254,988.87	5,170.37	0.07
63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A				1.200130	26 Jul 2066		
		250,000.000	Local 100.444192	251,110.48	101.128360	252,820.90	1,710.42	0.07
Original Face:		250,000.000	Base 100.444192	251,110.48	101.128360	252,820.90	1,710.42	0.07
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A				2.491880	25 Sep 2059		
		309,116.260	Local 99.999987	309,116.22	101.856190	314,854.05	5,737.83	0.08
Original Face:		450,000.000	Base 99.999987	309,116.22	101.856190	314,854.05	5,737.83	0.08
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A				3.500000	25 Sep 2059		
		300,595.970	Local 102.234238	307,312.00	106.106470	318,951.77	11,639.77	0.08
Original Face:		370,000.000	Base 102.234238	307,312.00	106.106470	318,951.77	11,639.77	0.08
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A				4.000000	25 Sep 2059		
		227,150.850	Local 110.911951	251,937.44	111.023510	252,190.85	253.41	0.07
Original Face:		240,000.000	Base 110.911951	251,937.44	111.023510	252,190.85	253.41	0.07
64828GBB5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B2 144A				4.250000	25 Sep 2059		
		227,150.850	Local 110.802751	251,689.39	110.676220	251,401.97	-287.42	0.07
Original Face:		240,000.000	Base 110.802751	251,689.39	110.676220	251,401.97	-287.42	0.07
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
		432,643.580	Local 102.492086	443,425.43	106.343760	460,089.45	16,664.02	0.12
Original Face:		970,000.000	Base 102.492086	443,425.43	106.343760	460,089.45	16,664.02	0.12

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STATE STREET

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64829EAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 2A A1 144A					3.750000	25 Aug 2055		
	233,640.640	Local		106.418738	248,637.42	106.562010	248,972.16	334.74	0.06
Original Face:	820,000.000	Base		106.418738	248,637.42	106.562010	248,972.16	334.74	0.06
64829VAD8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A					3.500000	25 Dec 2057		
	240,000.000	Local		103.049179	247,318.03	104.936760	251,848.22	4,530.19	0.07
Original Face:	240,000.000	Base		103.049179	247,318.03	104.936760	251,848.22	4,530.19	0.07
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
	60,000.000	Local		99.908400	59,945.04	101.372565	60,823.54	878.50	0.02
		Base		99.908400	59,945.04	101.372565	60,823.54	878.50	0.02
654106AH6	NIKE INC SR UNSECURED 03/25 2.4					2.400000	27 Mar 2025		
	40,000.000	Local		105.184725	42,073.89	107.769288	43,107.72	1,033.83	0.01
		Base		105.184725	42,073.89	107.769288	43,107.72	1,033.83	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
	70,000.000	Local		108.056057	75,639.24	110.652558	77,456.79	1,817.55	0.02
		Base		108.056057	75,639.24	110.652558	77,456.79	1,817.55	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
	60,000.000	Local		99.862850	59,917.71	113.286850	67,972.11	8,054.40	0.02
		Base		99.862850	59,917.71	113.286850	67,972.11	8,054.40	0.02
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	40,000.000	Local		99.391200	39,756.48	116.318706	46,527.48	6,771.00	0.01
		Base		99.391200	39,756.48	116.318706	46,527.48	6,771.00	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
	240,000.000	Local		110.003288	264,007.89	123.714213	296,914.11	32,906.22	0.08
		Base		110.003288	264,007.89	123.714213	296,914.11	32,906.22	0.08
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	70,000.000	Local		95.829943	67,080.96	142.424026	99,696.82	32,615.86	0.03
		Base		95.829943	67,080.96	142.424026	99,696.82	32,615.86	0.03
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.850000	15 Jan 2028		
	30,000.000	Local		104.769733	31,430.92	116.379758	34,913.93	3,483.01	0.01
		Base		104.769733	31,430.92	116.379758	34,913.93	3,483.01	0.01

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65557CBE2	NORDEA BANK ABP SR UNSECURED 144A 06/23 1					1.000000	09 Jun 2023		
	210,000.000	Local		99.916100	209,823.81	101.576267	213,310.16	3,486.35	0.06
		Base		99.916100	209,823.81	101.576267	213,310.16	3,486.35	0.06
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	130,000.000	Local		96.908692	125,981.30	108.765606	141,395.29	15,413.99	0.04
		Base		96.908692	125,981.30	108.765606	141,395.29	15,413.99	0.04
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	60,000.000	Local		95.246917	57,148.15	113.081292	67,848.78	10,700.63	0.02
		Base		95.246917	57,148.15	113.081292	67,848.78	10,700.63	0.02
666807BQ4	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55					2.550000	15 Oct 2022		
	80,000.000	Local		98.463313	78,770.65	103.791578	83,033.26	4,262.61	0.02
		Base		98.463313	78,770.65	103.791578	83,033.26	4,262.61	0.02
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	450,000.000	Local		138.415480	622,869.66	148.653859	668,942.37	46,072.71	0.17
		Base		138.415480	622,869.66	148.653859	668,942.37	46,072.71	0.17
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 2030		
	30,000.000	Local		99.653500	29,896.05	112.493653	33,748.10	3,852.05	0.01
		Base		99.653500	29,896.05	112.493653	33,748.10	3,852.05	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	100,000.000	Local		101.963830	101,963.83	120.091782	120,091.78	18,127.95	0.03
		Base		101.963830	101,963.83	120.091782	120,091.78	18,127.95	0.03
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	450,000.000	Local		109.115278	491,018.75	121.308862	545,889.88	54,871.13	0.14
		Base		109.115278	491,018.75	121.308862	545,889.88	54,871.13	0.14
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	70,000.000	Local		108.374643	75,862.25	128.488795	89,942.16	14,079.91	0.02
		Base		108.374643	75,862.25	128.488795	89,942.16	14,079.91	0.02
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	400,000.000	Local		100.926470	403,705.88	108.796600	435,186.40	31,480.52	0.11
		Base		100.926470	403,705.88	108.796600	435,186.40	31,480.52	0.11

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67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050			
			209,694.820	Local	99.996070	209,686.58	100.797520	211,367.18	1,680.60	0.05
	Original Face:		210,000.000	Base	99.996070	209,686.58	100.797520	211,367.18	1,680.60	0.05
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046			
			10,000.000	Local	99.061200	9,906.12	87.146500	8,714.65	-1,191.47	0.00
				Base	99.061200	9,906.12	87.146500	8,714.65	-1,191.47	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047			
			40,000.000	Local	96.479275	38,591.71	81.745000	32,698.00	-5,893.71	0.01
				Base	96.479275	38,591.71	81.745000	32,698.00	-5,893.71	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027			
			220,000.000	Local	96.138400	211,504.48	89.000000	195,800.00	-15,704.48	0.05
				Base	96.138400	211,504.48	89.000000	195,800.00	-15,704.48	0.05
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048			
			60,000.000	Local	97.398750	58,439.25	81.500000	48,900.00	-9,539.25	0.01
				Base	97.398750	58,439.25	81.500000	48,900.00	-9,539.25	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026			
			60,000.000	Local	100.593050	60,355.83	93.500000	56,100.00	-4,255.83	0.01
				Base	100.593050	60,355.83	93.500000	56,100.00	-4,255.83	0.01
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024			
			80,000.000	Local	100.142538	80,114.03	96.250000	77,000.00	-3,114.03	0.02
				Base	100.142538	80,114.03	96.250000	77,000.00	-3,114.03	0.02
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024			
			70,000.000	Local	112.789314	78,952.52	108.000000	75,600.00	-3,352.52	0.02
				Base	112.789314	78,952.52	108.000000	75,600.00	-3,352.52	0.02
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026			
			60,000.000	Local	109.513050	65,707.83	104.394000	62,636.40	-3,071.43	0.02
				Base	109.513050	65,707.83	104.394000	62,636.40	-3,071.43	0.02
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031			
			140,000.000	Local	133.744400	187,242.16	111.500000	156,100.00	-31,142.16	0.04
				Base	133.744400	187,242.16	111.500000	156,100.00	-31,142.16	0.04

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674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	310,000.000	Local	100.600081	311,860.25	84.750000	262,725.00	-49,135.25	0.07	
		Base	100.600081	311,860.25	84.750000	262,725.00	-49,135.25	0.07	
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
	30,000.000	Local	99.999000	29,999.70	105.984306	31,795.29	1,795.59	0.01	
		Base	99.999000	29,999.70	105.984306	31,795.29	1,795.59	0.01	
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local	98.443957	206,732.31	127.756443	268,288.53	61,556.22	0.07	
		Base	98.443957	206,732.31	127.756443	268,288.53	61,556.22	0.07	
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75					1.750000	16 Jun 2022		
	100,000.000	Local	99.995600	99,995.60	100.282212	100,282.21	286.61	0.03	
		Base	99.995600	99,995.60	100.282212	100,282.21	286.61	0.03	
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	40,000.000	Local	100.067300	40,026.92	101.762088	40,704.84	677.92	0.01	
		Base	100.067300	40,026.92	101.762088	40,704.84	677.92	0.01	
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	40,000.000	Local	99.900625	39,960.25	100.365135	40,146.05	185.80	0.01	
		Base	99.900625	39,960.25	100.365135	40,146.05	185.80	0.01	
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	20,000.000	Local	99.510450	19,902.09	99.806246	19,961.25	59.16	0.01	
		Base	99.510450	19,902.09	99.806246	19,961.25	59.16	0.01	
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	20,000.000	Local	99.375350	19,875.07	99.391107	19,878.22	3.15	0.01	
		Base	99.375350	19,875.07	99.391107	19,878.22	3.15	0.01	
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.700000	26 Jan 2036		
	530,000.000	Local	128.986187	683,626.79	148.501000	787,055.30	103,428.51	0.20	
	Original Face:	530,000.000	Base	128.986187	683,626.79	148.501000	787,055.30	103,428.51	0.20
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35					1.350000	01 Jun 2023		
	60,000.000	Local	99.926550	59,955.93	102.391470	61,434.88	1,478.95	0.02	
		Base	99.926550	59,955.93	102.391470	61,434.88	1,478.95	0.02	

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
	60,000.000	Local		99.982283	59,989.37	104.478143	62,686.89	2,697.52	0.02
		Base		99.982283	59,989.37	104.478143	62,686.89	2,697.52	0.02
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049		
	20,000.000	Local		104.478650	20,895.73	111.955509	22,391.10	1,495.37	0.01
		Base		104.478650	20,895.73	111.955509	22,391.10	1,495.37	0.01
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25					2.250000	19 Mar 2025		
	10,000.000	Local		104.903700	10,490.37	106.818721	10,681.87	191.50	0.00
		Base		104.903700	10,490.37	106.818721	10,681.87	191.50	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
	10,000.000	Local		107.447700	10,744.77	110.024033	11,002.40	257.63	0.00
		Base		107.447700	10,744.77	110.024033	11,002.40	257.63	0.00
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625					3.625000	19 Mar 2050		
	10,000.000	Local		123.768300	12,376.83	126.893403	12,689.34	312.51	0.00
		Base		123.768300	12,376.83	126.893403	12,689.34	312.51	0.00
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875					3.875000	19 Mar 2060		
	20,000.000	Local		119.167850	23,833.57	133.977207	26,795.44	2,961.87	0.01
		Base		119.167850	23,833.57	133.977207	26,795.44	2,961.87	0.01
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	80,000.000	Local		99.845713	79,876.57	101.425995	81,140.80	1,264.23	0.02
		Base		99.845713	79,876.57	101.425995	81,140.80	1,264.23	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
	70,000.000	Local		99.595643	69,716.95	102.634139	71,843.90	2,126.95	0.02
		Base		99.595643	69,716.95	102.634139	71,843.90	2,126.95	0.02
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
	350,000.000	Local		134.615477	471,154.17	151.751000	531,128.50	59,974.33	0.14
	Original Face:	Base		134.615477	471,154.17	151.751000	531,128.50	59,974.33	0.14
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
	400,000.000	Local		115.405450	461,621.80	130.500000	522,000.00	60,378.20	0.14
		Base		115.405450	461,621.80	130.500000	522,000.00	60,378.20	0.14

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71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
	440,000.000	Local		84.884632	373,492.38	86.000000	378,400.00	4,907.62	0.10
		Base		84.884632	373,492.38	86.000000	378,400.00	4,907.62	0.10
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
	430,000.000	Local		95.099200	408,926.56	115.300000	495,790.00	86,863.44	0.13
		Base		95.099200	408,926.56	115.300000	495,790.00	86,863.44	0.13
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	80,000.000	Local		102.905150	82,324.12	111.614847	89,291.88	6,967.76	0.02
		Base		102.905150	82,324.12	111.614847	89,291.88	6,967.76	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
	100,000.000	Local		99.448640	99,448.64	101.785794	101,785.79	2,337.15	0.03
		Base		99.448640	99,448.64	101.785794	101,785.79	2,337.15	0.03
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	60,000.000	Local		99.870400	59,922.24	103.833188	62,299.91	2,377.67	0.02
		Base		99.870400	59,922.24	103.833188	62,299.91	2,377.67	0.02
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
	220,000.000	Local		102.799641	226,159.21	107.430770	236,347.69	10,188.48	0.06
		Base		102.799641	226,159.21	107.430770	236,347.69	10,188.48	0.06
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	40,000.000	Local		100.187075	40,074.83	126.583563	50,633.43	10,558.60	0.01
		Base		100.187075	40,074.83	126.583563	50,633.43	10,558.60	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		100.633500	10,063.35	103.636479	10,363.65	300.30	0.00
		Base		100.633500	10,063.35	103.636479	10,363.65	300.30	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	240,000.000	Local		98.414379	236,194.51	103.776766	249,064.24	12,869.73	0.06
		Base		98.414379	236,194.51	103.776766	249,064.24	12,869.73	0.06
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	50,000.000	Local		99.420260	49,710.13	104.294691	52,147.35	2,437.22	0.01
		Base		99.420260	49,710.13	104.294691	52,147.35	2,437.22	0.01

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718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125				1.125000	01 May 2023			
		40,000.000	Local	99.738650	39,895.46	101.974726	40,789.89	894.43	0.01
			Base	99.738650	39,895.46	101.974726	40,789.89	894.43	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25				1.250000	23 Jun 2025			
		20,000.000	Local	99.926350	19,985.27	102.090044	20,418.01	432.74	0.01
			Base	99.926350	19,985.27	102.090044	20,418.01	432.74	0.01
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8				2.800000	25 Mar 2027			
		10,000.000	Local	109.282200	10,928.22	111.413879	11,141.39	213.17	0.00
			Base	109.282200	10,928.22	111.413879	11,141.39	213.17	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3				3.000000	25 Mar 2030			
		30,000.000	Local	99.776067	29,932.82	115.315521	34,594.66	4,661.84	0.01
			Base	99.776067	29,932.82	115.315521	34,594.66	4,661.84	0.01
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049			
		200,000.000	Local	137.142550	274,285.10	136.438000	272,876.00	-1,409.10	0.07
			Base	137.142550	274,285.10	136.438000	272,876.00	-1,409.10	0.07
74952PAJ6	RETL RETL 2019 RVP C 144A				2.241000	15 Mar 2036			
		860,000.000	Local	100.000000	860,000.00	96.281950	828,024.77	-31,975.23	0.21
		Original Face: 860,000.000	Base	100.000000	860,000.00	96.281950	828,024.77	-31,975.23	0.21
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR				1.339000	24 Jun 2026			
		250,000.000	Local	100.000000	250,000.00	102.114027	255,285.07	5,285.07	0.07
			Base	100.000000	250,000.00	102.114027	255,285.07	5,285.07	0.07
75513EAC5	RAYTHEON TECH CORP SR UNSECURED 07/50 3.125				3.125000	01 Jul 2050			
		170,000.000	Local	102.089512	173,552.17	110.269193	187,457.63	13,905.46	0.05
			Base	102.089512	173,552.17	110.269193	187,457.63	13,905.46	0.05
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		160,000.000	Local	103.405100	165,448.16	106.219448	169,951.12	4,502.96	0.04
			Base	103.405100	165,448.16	106.219448	169,951.12	4,502.96	0.04
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15				3.150000	15 Dec 2024			
		30,000.000	Local	107.509500	32,252.85	108.631370	32,589.41	336.56	0.01
			Base	107.509500	32,252.85	108.631370	32,589.41	336.56	0.01

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760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024		
		50,000.000	Local 99.882600	49,941.30	106.787740	53,393.87	3,452.57	0.01
			Base 99.882600	49,941.30	106.787740	53,393.87	3,452.57	0.01
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050		
		250,000.000	Local 99.352516	248,381.29	139.876000	349,690.00	101,308.71	0.09
Original Face:		250,000.000	Base 99.352516	248,381.29	139.876000	349,690.00	101,308.71	0.09
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A				2.633000	25 Sep 2059		
		240,443.330	Local 99.999064	240,441.08	101.684470	244,493.53	4,052.45	0.06
Original Face:		380,000.000	Base 99.999064	240,441.08	101.684470	244,493.53	4,052.45	0.06
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A				2.941000	25 Sep 2059		
		270,331.720	Local 99.999094	270,329.27	101.091300	273,281.85	2,952.58	0.07
Original Face:		380,000.000	Base 99.999094	270,329.27	101.091300	273,281.85	2,952.58	0.07
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A				3.044000	25 Sep 2059		
		270,331.720	Local 99.999789	270,331.15	100.127420	270,676.18	345.03	0.07
Original Face:		380,000.000	Base 99.999789	270,331.15	100.127420	270,676.18	345.03	0.07
76123MAA1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A				1.654000	25 May 2060		
		698,101.540	Local 99.999003	698,094.58	100.859760	704,103.54	6,008.96	0.18
Original Face:		810,000.000	Base 99.999003	698,094.58	100.859760	704,103.54	6,008.96	0.18
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.150000	15 Sep 2043		
		130,000.000	Local 115.126508	149,664.46	129.383862	168,199.02	18,534.56	0.04
			Base 115.126508	149,664.46	129.383862	168,199.02	18,534.56	0.04
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
		10,000.000	Local 122.719900	12,271.99	127.875054	12,787.51	515.52	0.00
			Base 122.719900	12,271.99	127.875054	12,787.51	515.52	0.00
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024		
		320,000.000	Local 99.662122	318,918.79	109.181056	349,379.38	30,460.59	0.09
			Base 99.662122	318,918.79	109.181056	349,379.38	30,460.59	0.09
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2				3.200000	30 Apr 2021		
		120,000.000	Local 99.973850	119,968.62	100.958192	121,149.83	1,181.21	0.03
			Base 99.973850	119,968.62	100.958192	121,149.83	1,181.21	0.03

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78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6					1.600000	17 Apr 2023		
	120,000.000	Local		99.950850	119,941.02	102.834981	123,401.98	3,460.96	0.03
		Base		99.950850	119,941.02	102.834981	123,401.98	3,460.96	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
	70,000.000	Local		99.689971	69,782.98	102.187351	71,531.15	1,748.17	0.02
		Base		99.689971	69,782.98	102.187351	71,531.15	1,748.17	0.02
78397EAS5	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C 144A					3.979000	13 Feb 2053		
	240,000.000	Local		102.917350	247,001.64	101.678000	244,027.20	-2,974.44	0.06
	Original Face: 240,000.000	Base		102.917350	247,001.64	101.678000	244,027.20	-2,974.44	0.06
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6					1.748490	15 Sep 2039		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
78442GLK0	SLM STUDENT LOAN TRUST SLMA 2004 3A A6A 144A					0.764750	25 Oct 2064		
	427,389.950	Local		98.192246	419,663.79	98.728090	421,953.93	2,290.14	0.11
	Original Face: 470,000.000	Base		98.192246	419,663.79	98.728090	421,953.93	2,290.14	0.11
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6					0.364750	25 Mar 2044		
	241,303.220	Local		96.953232	233,951.27	97.439840	235,125.47	1,174.20	0.06
	Original Face: 250,000.000	Base		96.953232	233,951.27	97.439840	235,125.47	1,174.20	0.06
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					1.461220	15 Jun 2039		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A					1.714750	25 Apr 2023		
	432,641.040	Local		100.815228	436,168.05	99.952750	432,436.62	-3,731.43	0.11
	Original Face: 4,000,000.000	Base		100.815228	436,168.05	99.952750	432,436.62	-3,731.43	0.11
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
	140,000.000	Local		99.586936	139,421.71	106.530762	149,143.07	9,721.36	0.04
		Base		99.586936	139,421.71	106.530762	149,143.07	9,721.36	0.04
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
	160,000.000	Local		98.650044	157,840.07	117.991816	188,786.91	30,946.84	0.05
		Base		98.650044	157,840.07	117.991816	188,786.91	30,946.84	0.05

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80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	240,000.000	Local	99.711117	239,306.68	112.226000	269,342.40	30,035.72	0.07	
		Base	99.711117	239,306.68	112.226000	269,342.40	30,035.72	0.07	
80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A					1.108000	25 Aug 2034		
	235,823.080	Local	99.892114	235,568.66	99.881320	235,543.21	-25.45	0.06	
	Original Face: 29,871,000.000	Base	99.892114	235,568.66	99.881320	235,543.21	-25.45	0.06	
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	150,000.000	Local	96.282687	144,424.03	125.941525	188,912.29	44,488.26	0.05	
		Base	96.282687	144,424.03	125.941525	188,912.29	44,488.26	0.05	
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
	120,000.000	Local	97.417108	116,900.53	110.596031	132,715.24	15,814.71	0.03	
		Base	97.417108	116,900.53	110.596031	132,715.24	15,814.71	0.03	
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
	130,000.000	Local	105.289315	136,876.11	110.633385	143,823.40	6,947.29	0.04	
		Base	105.289315	136,876.11	110.633385	143,823.40	6,947.29	0.04	
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
	280,000.000	Local	102.095025	285,866.07	113.392457	317,498.88	31,632.81	0.08	
		Base	102.095025	285,866.07	113.392457	317,498.88	31,632.81	0.08	
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
	200,000.000	Local	100.599090	201,198.18	109.695067	219,390.13	18,191.95	0.06	
		Base	100.599090	201,198.18	109.695067	219,390.13	18,191.95	0.06	
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
	150,000.000	Local	100.837480	151,256.22	106.885909	160,328.86	9,072.64	0.04	
		Base	100.837480	151,256.22	106.885909	160,328.86	9,072.64	0.04	
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	140,000.000	Local	100.312200	140,437.08	109.151234	152,811.73	12,374.65	0.04	
	Original Face: 140,000.000	Base	100.312200	140,437.08	109.151234	152,811.73	12,374.65	0.04	
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
	101,902.230	Local	100.000000	101,902.23	109.195380	111,272.53	9,370.30	0.03	
	Original Face: 110,000.000	Base	100.000000	101,902.23	109.195380	111,272.53	9,370.30	0.03	

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Holdings

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



STATE STREET

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83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
	57,904.410	Local	100.000000	57,904.41	108.008040	62,541.42	4,637.01	0.02	
Original Face:	60,000.000	Base	100.000000	57,904.41	108.008040	62,541.42	4,637.01	0.02	
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	95,441.540	Local	100.000000	95,441.54	106.218110	101,376.20	5,934.66	0.03	
Original Face:	130,000.000	Base	100.000000	95,441.54	106.218110	101,376.20	5,934.66	0.03	
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
	245,842.690	Local	100.000000	245,842.69	106.369470	261,501.57	15,658.88	0.07	
Original Face:	280,000.000	Base	100.000000	245,842.69	106.369470	261,501.57	15,658.88	0.07	
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A					1.158630	15 Jun 2037		
	490,000.000	Local	100.000000	490,000.00	100.398040	491,950.40	1,950.40	0.13	
Original Face:	490,000.000	Base	100.000000	490,000.00	100.398040	491,950.40	1,950.40	0.13	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	270,000.000	Local	99.303641	268,119.83	134.056376	361,952.22	93,832.39	0.09	
		Base	99.303641	268,119.83	134.056376	361,952.22	93,832.39	0.09	
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
	380,000.000	Local	101.232605	384,683.90	110.737530	420,802.61	36,118.71	0.11	
		Base	101.232605	384,683.90	110.737530	420,802.61	36,118.71	0.11	
86765BAP4	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3					5.300000	01 Apr 2044		
	10,000.000	Local	107.172900	10,717.29	108.062606	10,806.26	88.97	0.00	
		Base	107.172900	10,717.29	108.062606	10,806.26	88.97	0.00	
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	460,000.000	Local	107.916711	496,416.87	120.251000	553,154.60	56,737.73	0.14	
		Base	107.916711	496,416.87	120.251000	553,154.60	56,737.73	0.14	
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
	200,000.000	Local	99.905355	199,810.71	101.930975	203,861.95	4,051.24	0.05	
		Base	99.905355	199,810.71	101.930975	203,861.95	4,051.24	0.05	
872540AR0	TJX COS INC SR UNSECURED 04/25 3.5					3.500000	15 Apr 2025		
	50,000.000	Local	104.697820	52,348.91	111.649177	55,824.59	3,475.68	0.01	
		Base	104.697820	52,348.91	111.649177	55,824.59	3,475.68	0.01	

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872540AS8	TJX COS INC SR UNSECURED 04/27 3.75					3.750000	15 Apr 2027		
	20,000.000	Local		112.805600	22,561.12	115.645543	23,129.11	567.99	0.01
		Base		112.805600	22,561.12	115.645543	23,129.11	567.99	0.01
87264ABA2	T MOBILE USA INC SR SECURED 144A 04/25 3.5					3.500000	15 Apr 2025		
	70,000.000	Local		104.877300	73,414.11	110.498000	77,348.60	3,934.49	0.02
		Base		104.877300	73,414.11	110.498000	77,348.60	3,934.49	0.02
87264ABC8	T MOBILE USA INC SR SECURED 144A 04/27 3.75					3.750000	15 Apr 2027		
	20,000.000	Local		105.552000	21,110.40	113.880000	22,776.00	1,665.60	0.01
		Base		105.552000	21,110.40	113.880000	22,776.00	1,665.60	0.01
87264ABE4	T MOBILE USA INC SR SECURED 144A 04/30 3.875					3.875000	15 Apr 2030		
	230,000.000	Local		103.758765	238,645.16	115.820000	266,386.00	27,740.84	0.07
		Base		103.758765	238,645.16	115.820000	266,386.00	27,740.84	0.07
87264ABH7	T MOBILE USA INC SR SECURED 144A 02/28 2.05					2.050000	15 Feb 2028		
	20,000.000	Local		102.575700	20,515.14	104.016000	20,803.20	288.06	0.01
		Base		102.575700	20,515.14	104.016000	20,803.20	288.06	0.01
87264ABJ3	T MOBILE USA INC SR SECURED 144A 02/31 2.55					2.550000	15 Feb 2031		
	50,000.000	Local		104.225780	52,112.89	105.007000	52,503.50	390.61	0.01
		Base		104.225780	52,112.89	105.007000	52,503.50	390.61	0.01
87264ABK0	T MOBILE USA INC SR SECURED 144A 02/41 3					3.000000	15 Feb 2041		
	60,000.000	Local		97.603133	58,561.88	103.672000	62,203.20	3,641.32	0.02
		Base		97.603133	58,561.88	103.672000	62,203.20	3,641.32	0.02
87264ABM6	T MOBILE USA INC SR SECURED 144A 02/51 3.3					3.300000	15 Feb 2051		
	10,000.000	Local		96.986100	9,698.61	102.883000	10,288.30	589.69	0.00
		Base		96.986100	9,698.61	102.883000	10,288.30	589.69	0.00
87264ABP9	T MOBILE USA INC SR SECURED 144A 11/31 2.25					2.250000	15 Nov 2031		
	80,000.000	Local		99.990138	79,992.11	102.634000	82,107.20	2,115.09	0.02
		Base		99.990138	79,992.11	102.634000	82,107.20	2,115.09	0.02
872882AE5	TSMC GLOBAL LTD COMPANY GUAR 144A 09/25 0.75					0.750000	28 Sep 2025		
	200,000.000	Local		99.911795	199,823.59	99.604000	199,208.00	-615.59	0.05
		Base		99.911795	199,823.59	99.604000	199,208.00	-615.59	0.05

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87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	90,000.000	Local		104.260478	93,834.43	107.045845	96,341.26	2,506.83	0.02
		Base		104.260478	93,834.43	107.045845	96,341.26	2,506.83	0.02
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local		103.187667	154,781.50	128.181062	192,271.59	37,490.09	0.05
		Base		103.187667	154,781.50	128.181062	192,271.59	37,490.09	0.05
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595					3.595000	19 Jan 2028		
	370,000.000	Local		94.212270	348,585.40	110.393136	408,454.60	59,869.20	0.11
		Base		94.212270	348,585.40	110.393136	408,454.60	59,869.20	0.11
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
	260,000.000	Local		100.763962	261,986.30	106.934063	278,028.56	16,042.26	0.07
		Base		100.763962	261,986.30	106.934063	278,028.56	16,042.26	0.07
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.150000	15 May 2048		
	110,000.000	Local		100.403691	110,444.06	133.796827	147,176.51	36,732.45	0.04
		Base		100.403691	110,444.06	133.796827	147,176.51	36,732.45	0.04
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
	40,000.000	Local		99.832825	39,933.13	103.707824	41,483.13	1,550.00	0.01
		Base		99.832825	39,933.13	103.707824	41,483.13	1,550.00	0.01
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	210,000.000	Local		99.131610	208,176.38	108.202040	227,224.28	19,047.90	0.06
		Base		99.131610	208,176.38	108.202040	227,224.28	19,047.90	0.06
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05					3.050000	15 Apr 2030		
	50,000.000	Local		108.493600	54,246.80	113.685982	56,842.99	2,596.19	0.01
		Base		108.493600	54,246.80	113.685982	56,842.99	2,596.19	0.01
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
	140,000.000	Local		112.761100	157,865.54	124.128720	173,780.21	15,914.67	0.05
		Base		112.761100	157,865.54	124.128720	173,780.21	15,914.67	0.05
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	70,000.000	Local		144.790100	101,353.07	148.193765	103,735.64	2,382.57	0.03
		Base		144.790100	101,353.07	148.193765	103,735.64	2,382.57	0.03

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89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
	80,000.000	Local		99.987338	79,989.87	101.316857	81,053.49	1,063.62	0.02
		Base		99.987338	79,989.87	101.316857	81,053.49	1,063.62	0.02
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
	130,000.000	Local		99.939562	129,921.43	101.058751	131,376.38	1,454.95	0.03
		Base		99.939562	129,921.43	101.058751	131,376.38	1,454.95	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
	70,000.000	Local		99.995529	69,996.87	102.110891	71,477.62	1,480.75	0.02
		Base		99.995529	69,996.87	102.110891	71,477.62	1,480.75	0.02
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	60,000.000	Local		97.597150	58,558.29	116.375638	69,825.38	11,267.09	0.02
		Base		97.597150	58,558.29	116.375638	69,825.38	11,267.09	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	30,000.000	Local		115.509433	34,652.83	131.080594	39,324.18	4,671.35	0.01
		Base		115.509433	34,652.83	131.080594	39,324.18	4,671.35	0.01
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR					3.126000	13 Aug 2030		
	500,000.000	Local		107.885152	539,425.76	111.881443	559,407.22	19,981.46	0.15
		Base		107.885152	539,425.76	111.881443	559,407.22	19,981.46	0.15
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75					1.750000	21 Apr 2022		
	200,000.000	Local		99.914200	199,828.40	101.779281	203,558.56	3,730.16	0.05
		Base		99.914200	199,828.40	101.779281	203,558.56	3,730.16	0.05
90278LBD0	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C15 C					5.110125	15 Dec 2051		
	200,000.000	Local		102.669770	205,339.54	104.811180	209,622.36	4,282.82	0.05
	Original Face:	200,000.000	Base	102.669770	205,339.54	104.811180	209,622.36	4,282.82	0.05
90327QD55	USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125					2.125000	01 May 2030		
	150,000.000	Local		99.730073	149,595.11	105.149079	157,723.62	8,128.51	0.04
		Base		99.730073	149,595.11	105.149079	157,723.62	8,128.51	0.04
90353KBC2	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C13 B					4.786300	15 Oct 2051		
	220,000.000	Local		112.520186	247,544.41	112.051130	246,512.49	-1,031.92	0.06
	Original Face:	220,000.000	Base	112.520186	247,544.41	112.051130	246,512.49	-1,031.92	0.06

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907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	110,000.000	Local	99.859073	109,844.98	113.470867	124,817.95	14,972.97	0.03	
		Base	99.859073	109,844.98	113.470867	124,817.95	14,972.97	0.03	
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	70,000.000	Local	100.105629	70,073.94	118.719660	83,103.76	13,029.82	0.02	
		Base	100.105629	70,073.94	118.719660	83,103.76	13,029.82	0.02	
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	140,000.000	Local	100.165307	140,231.43	123.783662	173,297.13	33,065.70	0.04	
		Base	100.165307	140,231.43	123.783662	173,297.13	33,065.70	0.04	
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	10,000.000	Local	99.937600	9,993.76	106.097054	10,609.71	615.95	0.00	
		Base	99.937600	9,993.76	106.097054	10,609.71	615.95	0.00	
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	40,000.000	Local	102.337100	40,934.84	120.959047	48,383.62	7,448.78	0.01	
		Base	102.337100	40,934.84	120.959047	48,383.62	7,448.78	0.01	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	940,000.000	Local	94.553641	888,804.23	118.751000	1,116,259.40	227,455.17	0.29	
		Base	94.553641	888,804.23	118.751000	1,116,259.40	227,455.17	0.29	
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	160,000.000	Local	99.899219	159,838.75	103.780242	166,048.39	6,209.64	0.04	
		Base	99.899219	159,838.75	103.780242	166,048.39	6,209.64	0.04	
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125000	15 Feb 2040		
	1,457,699.100	Local	151.261822	2,204,942.22	154.837240	2,257,061.05	52,118.83	0.59	
	Original Face: 1,210,000.000	Base	151.261822	2,204,942.22	154.837240	2,257,061.05	52,118.83	0.59	
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125000	15 Feb 2041		
	142,682.400	Local	150.832955	215,212.08	156.779948	223,697.39	8,485.31	0.06	
	Original Face: 120,000.000	Base	150.832955	215,212.08	156.779948	223,697.39	8,485.31	0.06	
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	980,000.000	Local	132.830682	1,301,740.68	141.605469	1,387,733.60	85,992.92	0.36	
		Base	132.830682	1,301,740.68	141.605469	1,387,733.60	85,992.92	0.36	

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912810RF7	TSY INFL IX N/B 02/44 1.375				1.375000	15 Feb 2044			
		1,318,355.000	Local	112.938413	1,488,929.22	143.949219	1,897,761.73	408,832.51	0.49
Original Face:		1,180,000.000	Base	112.938413	1,488,929.22	143.949219	1,897,761.73	408,832.51	0.49
912810RK6	US TREASURY N/B 02/45 2.5				2.500000	15 Feb 2045			
		180,000.000	Local	127.363056	229,253.50	119.253906	214,657.03	-14,596.47	0.06
			Base	127.363056	229,253.50	119.253906	214,657.03	-14,596.47	0.06
912810RL4	TSY INFL IX N/B 02/45 0.75				0.750000	15 Feb 2045			
		176,920.000	Local	124.277984	219,872.61	128.907552	228,063.24	8,190.63	0.06
Original Face:		160,000.000	Base	124.277984	219,872.61	128.907552	228,063.24	8,190.63	0.06
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045			
		340,000.000	Local	97.863312	332,735.26	127.230469	432,583.59	99,848.33	0.11
			Base	97.863312	332,735.26	127.230469	432,583.59	99,848.33	0.11
912810RY6	US TREASURY N/B 08/47 2.75				2.750000	15 Aug 2047			
		1,850,000.000	Local	97.440205	1,802,643.80	125.371094	2,319,365.24	516,721.44	0.60
			Base	97.440205	1,802,643.80	125.371094	2,319,365.24	516,721.44	0.60
912810SB5	TSY INFL IX N/B 02/48 1				1.000000	15 Feb 2048			
		422,364.000	Local	110.773212	467,866.17	139.149740	587,718.41	119,852.24	0.15
Original Face:		400,000.000	Base	110.773212	467,866.17	139.149740	587,718.41	119,852.24	0.15
912810SC3	US TREASURY N/B 05/48 3.125				3.125000	15 May 2048			
		910,000.000	Local	119.477487	1,087,245.13	134.234375	1,221,532.81	134,287.68	0.32
			Base	119.477487	1,087,245.13	134.234375	1,221,532.81	134,287.68	0.32
912810SG4	TSY INFL IX N/B 02/49 1				1.000000	15 Feb 2049			
		175,910.900	Local	109.955574	193,423.84	140.744792	247,585.43	54,161.59	0.06
Original Face:		170,000.000	Base	109.954682	193,422.27	140.744792	247,585.43	54,163.16	0.06
912810SL3	US TREASURY N/B 02/50 2				2.000000	15 Feb 2050			
		2,930,000.000	Local	111.373198	3,263,234.70	108.609375	3,182,254.69	-80,980.01	0.83
			Base	111.373198	3,263,234.70	108.609375	3,182,254.69	-80,980.01	0.83
912810SN9	US TREASURY N/B 05/50 1.25				1.250000	15 May 2050			
		3,910,000.000	Local	94.016886	3,676,060.25	90.718750	3,547,103.13	-128,957.12	0.92
			Base	94.016886	3,676,060.25	90.718750	3,547,103.13	-128,957.12	0.92

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

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912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
	4,480,000.000	Local		96.185969	4,309,131.43	93.656250	4,195,800.00	-113,331.43	1.09
		Base		96.185969	4,309,131.43	93.656250	4,195,800.00	-113,331.43	1.09
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
	2,040,000.000	Local		96.766426	1,974,035.10	94.671875	1,931,306.25	-42,728.85	0.50
		Base		96.766426	1,974,035.10	94.671875	1,931,306.25	-42,728.85	0.50
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
	980,000.000	Local		98.900753	969,227.38	99.625000	976,325.00	7,097.62	0.25
		Base		98.900753	969,227.38	99.625000	976,325.00	7,097.62	0.25
912810ST6	US TREASURY N/B 11/40 1.375					1.375000	15 Nov 2040		
	1,230,000.000	Local		98.767875	1,214,844.86	98.875000	1,216,162.50	1,317.64	0.32
		Base		98.767875	1,214,844.86	98.875000	1,216,162.50	1,317.64	0.32
9128285C0	US TREASURY N/B 09/25 3					3.000000	30 Sep 2025		
	290,000.000	Local		99.850745	289,567.16	112.531250	326,340.63	36,773.47	0.08
		Base		99.850745	289,567.16	112.531250	326,340.63	36,773.47	0.08
912828Y79	US TREASURY N/B 07/25 2.875					2.875000	31 Jul 2025		
	10,000.000	Local		99.765600	9,976.56	111.625000	11,162.50	1,185.94	0.00
		Base		99.765600	9,976.56	111.625000	11,162.50	1,185.94	0.00
912828YU8	US TREASURY N/B 11/26 1.625					1.625000	30 Nov 2026		
	30,000.000	Local		99.473500	29,842.05	106.679688	32,003.91	2,161.86	0.01
		Base		99.473500	29,842.05	106.679688	32,003.91	2,161.86	0.01
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
	4,850,000.000	Local		99.946477	4,847,404.12	99.808594	4,840,716.81	-6,687.31	1.26
		Base		99.946477	4,847,404.12	99.808594	4,840,716.81	-6,687.31	1.26
912828ZV5	US TREASURY N/B 06/27 0.5					0.500000	30 Jun 2027		
	3,140,000.000	Local		99.929792	3,137,795.46	99.582031	3,126,875.77	-10,919.69	0.81
		Base		99.929792	3,137,795.46	99.582031	3,126,875.77	-10,919.69	0.81
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	90,000.000	Local		99.761044	89,784.94	99.746094	89,771.48	-13.46	0.02
		Base		99.761044	89,784.94	99.746094	89,771.48	-13.46	0.02

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91282CAE1	US TREASURY N/B 08/30 0.625					0.625000	15 Aug 2030		
	2,050,000.000	Local	99.451953	2,038,765.04	97.500000	1,998,750.00	-40,015.04	0.52	
		Base	99.451953	2,038,765.04	97.500000	1,998,750.00	-40,015.04	0.52	
91282CAH4	US TREASURY N/B 08/27 0.5					0.500000	31 Aug 2027		
	1,240,000.000	Local	99.875778	1,238,459.65	99.390625	1,232,443.75	-6,015.90	0.32	
		Base	99.875778	1,238,459.65	99.390625	1,232,443.75	-6,015.90	0.32	
91282CAL5	US TREASURY N/B 09/27 0.375					0.375000	30 Sep 2027		
	2,180,000.000	Local	99.422943	2,167,420.15	98.472656	2,146,703.90	-20,716.25	0.56	
		Base	99.422943	2,167,420.15	98.472656	2,146,703.90	-20,716.25	0.56	
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	200,000.000	Local	99.351115	198,702.23	99.570312	199,140.62	438.39	0.05	
		Base	99.351115	198,702.23	99.570312	199,140.62	438.39	0.05	
91282CAU5	US TREASURY N/B 10/27 0.5					0.500000	31 Oct 2027		
	1,600,000.000	Local	99.327784	1,589,244.54	99.218750	1,587,500.00	-1,744.54	0.41	
		Base	99.327784	1,589,244.54	99.218750	1,587,500.00	-1,744.54	0.41	
91282CAV3	US TREASURY N/B 11/30 0.875					0.875000	15 Nov 2030		
	920,000.000	Local	99.727950	917,497.14	99.671875	916,981.25	-515.89	0.24	
		Base	99.727950	917,497.14	99.671875	916,981.25	-515.89	0.24	
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
	10,000.000	Local	100.098100	10,009.81	100.281250	10,028.13	18.32	0.00	
		Base	100.098100	10,009.81	100.281250	10,028.13	18.32	0.00	
91282CAY7	US TREASURY N/B 11/27 0.625					0.625000	30 Nov 2027		
	1,530,000.000	Local	99.811069	1,527,109.35	99.984375	1,529,760.94	2,651.59	0.40	
		Base	99.811069	1,527,109.35	99.984375	1,529,760.94	2,651.59	0.40	
91282CBB6	US TREASURY N/B 12/27 0.625					0.625000	31 Dec 2027		
	2,820,000.000	Local	99.747415	2,812,877.11	99.890625	2,816,915.63	4,038.52	0.73	
		Base	99.747415	2,812,877.11	99.890625	2,816,915.63	4,038.52	0.73	
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	70,000.000	Local	99.687114	69,780.98	119.216364	83,451.45	13,670.47	0.02	
		Base	99.687114	69,780.98	119.216364	83,451.45	13,670.47	0.02	

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913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
	80,000.000	Local		99.542550	79,634.04	114.691309	91,753.05	12,119.01	0.02
		Base		99.542550	79,634.04	114.691309	91,753.05	12,119.01	0.02
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7					5.700000	15 Oct 2040		
	50,000.000	Local		116.833880	58,416.94	150.408580	75,204.29	16,787.35	0.02
		Base		116.833880	58,416.94	150.408580	75,204.29	16,787.35	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
	10,000.000	Local		99.706200	9,970.62	102.415137	10,241.51	270.89	0.00
		Base		99.706200	9,970.62	102.415137	10,241.51	270.89	0.00
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	80,000.000	Local		105.036513	84,029.21	113.933593	91,146.87	7,117.66	0.02
		Base		105.036513	84,029.21	113.933593	91,146.87	7,117.66	0.02
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	10,000.000	Local		102.250900	10,225.09	103.926437	10,392.64	167.55	0.00
		Base		102.250900	10,225.09	103.926437	10,392.64	167.55	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	20,000.000	Local		127.609950	25,521.99	133.533942	26,706.79	1,184.80	0.01
		Base		127.609950	25,521.99	133.533942	26,706.79	1,184.80	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	40,000.000	Local		101.388250	40,555.30	119.923965	47,969.59	7,414.29	0.01
		Base		101.388250	40,555.30	119.923965	47,969.59	7,414.29	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	10,000.000	Local		131.746900	13,174.69	137.908279	13,790.83	616.14	0.00
		Base		131.746900	13,174.69	137.908279	13,790.83	616.14	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	20,000.000	Local		101.409900	20,281.98	125.369454	25,073.89	4,791.91	0.01
		Base		101.409900	20,281.98	125.369454	25,073.89	4,791.91	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	50,000.000	Local		102.259660	51,129.83	129.468587	64,734.29	13,604.46	0.02
		Base		102.259660	51,129.83	129.468587	64,734.29	13,604.46	0.02

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91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	20,000.000	Local	99.654150	19,930.83	103.088028	20,617.61	686.78	0.01	
		Base	99.654150	19,930.83	103.088028	20,617.61	686.78	0.01	
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	30,000.000	Local	99.204533	29,761.36	106.068860	31,820.66	2,059.30	0.01	
		Base	99.204533	29,761.36	106.068860	31,820.66	2,059.30	0.01	
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	60,000.000	Local	97.151450	58,290.87	108.482535	65,089.52	6,798.65	0.02	
		Base	97.151450	58,290.87	108.482535	65,089.52	6,798.65	0.02	
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
	60,000.000	Local	97.217283	58,330.37	110.714980	66,428.99	8,098.62	0.02	
		Base	97.217283	58,330.37	110.714980	66,428.99	8,098.62	0.02	
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	10,000.000	Local	105.607400	10,560.74	116.084496	11,608.45	1,047.71	0.00	
		Base	105.607400	10,560.74	116.084496	11,608.45	1,047.71	0.00	
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
	200,000.000	Local	99.529955	199,059.91	122.626000	245,252.00	46,192.09	0.06	
	Original Face: 200,000.000	Base	99.529955	199,059.91	122.626000	245,252.00	46,192.09	0.06	
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	490,000.000	Local	116.609308	571,385.61	148.876000	729,492.40	158,106.79	0.19	
		Base	116.609308	571,385.61	148.876000	729,492.40	158,106.79	0.19	
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local	95.576500	38,230.60	118.603106	47,441.24	9,210.64	0.01	
		Base	95.576500	38,230.60	118.603106	47,441.24	9,210.64	0.01	
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	40,000.000	Local	122.189050	48,875.62	135.143686	54,057.47	5,181.85	0.01	
		Base	122.189050	48,875.62	135.143686	54,057.47	5,181.85	0.01	
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	170,000.000	Local	130.212371	221,361.03	130.408217	221,693.97	332.94	0.06	
		Base	130.212371	221,361.03	130.408217	221,693.97	332.94	0.06	

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92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	40,000.000	Local	117.133475	46,853.39	122.695128	49,078.05	2,224.66	0.01	
		Base	117.133475	46,853.39	122.695128	49,078.05	2,224.66	0.01	
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	50,000.000	Local	92.915340	46,457.67	109.576927	54,788.46	8,330.79	0.01	
		Base	92.915340	46,457.67	109.576927	54,788.46	8,330.79	0.01	
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	30,000.000	Local	103.671500	31,101.45	135.519001	40,655.70	9,554.25	0.01	
		Base	103.671500	31,101.45	135.519001	40,655.70	9,554.25	0.01	
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	30,000.000	Local	110.482767	33,144.83	145.674031	43,702.21	10,557.38	0.01	
		Base	110.482767	33,144.83	145.674031	43,702.21	10,557.38	0.01	
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	230,000.000	Local	99.539157	228,940.06	117.868999	271,098.70	42,158.64	0.07	
		Base	99.539157	228,940.06	117.868999	271,098.70	42,158.64	0.07	
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	510,000.000	Local	119.101982	607,420.11	126.181006	643,523.13	36,103.02	0.17	
		Base	119.101982	607,420.11	126.181006	643,523.13	36,103.02	0.17	
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	250,000.000	Local	99.892532	249,731.33	111.063511	277,658.78	27,927.45	0.07	
		Base	99.892532	249,731.33	111.063511	277,658.78	27,927.45	0.07	
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local	99.841460	49,920.73	117.709805	58,854.90	8,934.17	0.02	
		Base	99.841460	49,920.73	117.709805	58,854.90	8,934.17	0.02	
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	130,000.000	Local	122.119638	158,755.53	121.005654	157,307.35	-1,448.18	0.04	
		Base	122.119638	158,755.53	121.005654	157,307.35	-1,448.18	0.04	
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	50,000.000	Local	99.713820	49,856.91	112.141110	56,070.56	6,213.65	0.01	
		Base	99.713820	49,856.91	112.141110	56,070.56	6,213.65	0.01	

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92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	20,000.000	Local		99.960500	19,992.10	110.944441	22,188.89	2,196.79	0.01
		Base		99.960500	19,992.10	110.944441	22,188.89	2,196.79	0.01
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
	30,000.000	Local		99.549667	29,864.90	99.500271	29,850.08	-14.82	0.01
		Base		99.549667	29,864.90	99.500271	29,850.08	-14.82	0.01
92343VFS8	VERIZON COMMUNICATIONS SR UNSECURED 11/25 0.85					0.850000	20 Nov 2025		
	30,000.000	Local		99.990233	29,997.07	100.785413	30,235.62	238.55	0.01
		Base		99.990233	29,997.07	100.785413	30,235.62	238.55	0.01
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	140,000.000	Local		100.197393	140,276.35	100.976573	141,367.20	1,090.85	0.04
		Base		100.197393	140,276.35	100.976573	141,367.20	1,090.85	0.04
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	110,000.000	Local		99.740618	109,714.68	100.760352	110,836.39	1,121.71	0.03
		Base		99.740618	109,714.68	100.760352	110,836.39	1,121.71	0.03
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	250,000.000	Local		97.794128	244,485.32	112.184506	280,461.27	35,975.95	0.07
		Base		97.794128	244,485.32	112.184506	280,461.27	35,975.95	0.07
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	110,000.000	Local		131.160618	144,276.68	136.973816	150,671.20	6,394.52	0.04
		Base		131.160618	144,276.68	136.973816	150,671.20	6,394.52	0.04
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	80,000.000	Local		97.757550	78,206.04	119.765832	95,812.67	17,606.63	0.02
		Base		97.757550	78,206.04	119.765832	95,812.67	17,606.63	0.02
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	60,000.000	Local		100.094767	60,056.86	101.263000	60,757.80	700.94	0.02
		Base		100.094767	60,056.86	101.263000	60,757.80	700.94	0.02
931142ED1	WALMART INC SR UNSECURED 06/25 3.55					3.550000	26 Jun 2025		
	20,000.000	Local		111.307900	22,261.58	113.235490	22,647.10	385.52	0.01
		Base		111.307900	22,261.58	113.235490	22,647.10	385.52	0.01

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
	220,000.000	Local		99.873500	219,721.70	117.785232	259,127.51	39,405.81	0.07
		Base		99.873500	219,721.70	117.785232	259,127.51	39,405.81	0.07
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	30,000.000	Local		105.186067	31,555.82	107.394358	32,218.31	662.49	0.01
		Base		105.186067	31,555.82	107.394358	32,218.31	662.49	0.01
931142EM1	WALMART INC SR UNSECURED 07/26 3.05					3.050000	08 Jul 2026		
	10,000.000	Local		99.896400	9,989.64	112.581331	11,258.13	1,268.49	0.00
		Base		99.896400	9,989.64	112.581331	11,258.13	1,268.49	0.00
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	40,000.000	Local		101.390225	40,556.09	133.270784	53,308.31	12,752.22	0.01
		Base		101.390225	40,556.09	133.270784	53,308.31	12,752.22	0.01
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	60,000.000	Local		101.039950	60,623.97	105.974705	63,584.82	2,960.85	0.02
		Base		101.039950	60,623.97	105.974705	63,584.82	2,960.85	0.02
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	220,000.000	Local		100.285400	220,627.88	117.177583	257,790.68	37,162.80	0.07
		Base		100.285400	220,627.88	117.177583	257,790.68	37,162.80	0.07
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	50,000.000	Local		100.195100	50,097.55	125.183282	62,591.64	12,494.09	0.02
		Base		100.195100	50,097.55	125.183282	62,591.64	12,494.09	0.02
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	310,000.000	Local		98.432306	305,140.15	130.874084	405,709.66	100,569.51	0.11
		Base		98.432306	305,140.15	130.874084	405,709.66	100,569.51	0.11
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
	120,000.000	Local		102.380583	122,856.70	109.725170	131,670.20	8,813.50	0.03
	Original Face: 120,000.000	Base		102.380583	122,856.70	109.725170	131,670.20	8,813.50	0.03
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931000	15 Jul 2048		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 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
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
	400,000.000	Local	96.327525	385,310.10	113.359003	453,436.01	68,125.91	0.12	
		Base	96.327525	385,310.10	113.359003	453,436.01	68,125.91	0.12	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	70,000.000	Local	99.885129	69,919.59	109.168956	76,418.27	6,498.68	0.02	
		Base	99.885129	69,919.59	109.168956	76,418.27	6,498.68	0.02	
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	260,000.000	Local	99.851008	259,612.62	118.700127	308,620.33	49,007.71	0.08	
		Base	99.851008	259,612.62	118.700127	308,620.33	49,007.71	0.08	
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	40,000.000	Local	99.573600	39,829.44	109.099021	43,639.61	3,810.17	0.01	
		Base	99.573600	39,829.44	109.099021	43,639.61	3,810.17	0.01	
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	150,000.000	Local	114.101567	171,152.35	122.255275	183,382.91	12,230.56	0.05	
		Base	114.101567	171,152.35	122.255275	183,382.91	12,230.56	0.05	
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	970,000.000	Local	121.343421	1,177,031.18	142.121709	1,378,580.58	201,549.40	0.36	
		Base	121.343421	1,177,031.18	142.121709	1,378,580.58	201,549.40	0.36	
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	130,000.000	Local	100.041838	130,054.39	105.288738	136,875.36	6,820.97	0.04	
		Base	100.041838	130,054.39	105.288738	136,875.36	6,820.97	0.04	
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
	80,000.000	Local	100.000000	80,000.00	106.462198	85,169.76	5,169.76	0.02	
		Base	100.000000	80,000.00	106.462198	85,169.76	5,169.76	0.02	
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.1					4.100000	01 Feb 2025		
	30,000.000	Local	99.968733	29,990.62	103.057000	30,917.10	926.48	0.01	
		Base	99.968733	29,990.62	103.057000	30,917.10	926.48	0.01	
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					2.074130	13 Jan 2023		
	20,000.000	Local	100.000000	20,000.00	98.026295	19,605.26	-394.74	0.01	
		Base	100.000000	20,000.00	98.026295	19,605.26	-394.74	0.01	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	100,000.000	Local		118.269780	118,269.78	135.940283	135,940.28	17,670.50	0.04
		Base		118.269780	118,269.78	135.940283	135,940.28	17,670.50	0.04
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	200,000.000	Local		104.667985	209,335.97	114.103658	228,207.32	18,871.35	0.06
		Base		104.667985	209,335.97	114.103658	228,207.32	18,871.35	0.06
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	110,000.000	Local		118.050155	129,855.17	149.914751	164,906.23	35,051.06	0.04
		Base		118.050155	129,855.17	149.914751	164,906.23	35,051.06	0.04
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875					3.875000	23 Apr 2023		
	610,000.000	Local		100.246226	611,501.98	107.480000	655,628.00	44,126.02	0.17
		Base		100.246226	611,501.98	107.480000	655,628.00	44,126.02	0.17
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875					5.875000	16 Sep 2043		
	400,000.000	Local		106.161283	424,645.13	144.260000	577,040.00	152,394.87	0.15
		Base		106.161283	424,645.13	144.260000	577,040.00	152,394.87	0.15
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375					5.375000	17 Oct 2023		
	720,000.000	Local		103.744382	746,959.55	112.947279	813,220.41	66,260.86	0.21
		Base		103.744382	746,959.55	112.947279	813,220.41	66,260.86	0.21
US DOLLAR Total									
	199,623,667.430	Local			200,782,017.84		212,808,249.94	12,026,232.10	55.18
Original Face:	196,803,131.010	Base			200,782,016.27		212,808,249.94	12,026,233.67	55.18
FIXED INCOME Total									
	199,623,667.430	Base			200,782,016.27		212,808,249.94	12,026,233.67	55.18
Original Face:	196,803,131.010								

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR

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

US DOLLAR							Exchange Rate:	1.000000
ADI1STVW3	US 10YR FUT OPTN FEB21C 138 JAN21 138 CALL					22 Jan 2021		
10,000.000	10.000	Local	0.548605	5,486.05	0.531250	5,312.50	-173.55	0.00
		Base	0.548605	5,486.05	0.531250	5,312.50	-173.55	0.00
ADI1T8MS7	US BOND FUTR OPTN FEB21C 173 JAN21 173 CALL					22 Jan 2021		
10,000.000	10.000	Local	1.353293	13,532.93	1.625000	16,250.00	2,717.07	0.00
		Base	1.353293	13,532.93	1.625000	16,250.00	2,717.07	0.00
ADI1TTNP6	US 10YR FUT OPTN FEB21C 137.7 JAN21 137.75 CALL					22 Jan 2021		
11,000.000	11.000	Local	0.486105	5,347.16	0.687500	7,562.50	2,215.34	0.00
		Base	0.486105	5,347.16	0.687500	7,562.50	2,215.34	0.00
ADI1TTNR2	US BOND FUTR OPTN FEB21C 172.5 JAN21 172.5 CALL					22 Jan 2021		
6,000.000	6.000	Local	1.298605	7,791.63	1.906250	11,437.50	3,645.87	0.00
		Base	1.298605	7,791.63	1.906250	11,437.50	3,645.87	0.00
US DOLLAR Total								
37,000.000	37.000	Local		32,157.77		40,562.50	8,404.73	0.01
		Base		32,157.77		40,562.50	8,404.73	0.01
OPTIONS PURCHASED - CALLS Total								
37,000.000	37.000	Base		32,157.77		40,562.50	8,404.73	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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

US DOLLAR Exchange Rate: 1.000000

ADI1SVTL5	US BOND FUTR OPTN FEB21P 172 JAN21 172 PUT					22 Jan 2021		
6,000.000		6.000	Local 1.189230	7,135.38	1.031250	6,187.50	-947.88	0.00
			Base 1.189230	7,135.38	1.031250	6,187.50	-947.88	0.00

ADI1T2JF2	US 10YR FUT OPTN FEB21P 137.5 JAN21 137.5 PUT					22 Jan 2021		
17,000.000		17.000	Local 0.298605	5,076.29	0.281250	4,781.25	-295.04	0.00
			Base 0.298605	5,076.29	0.281250	4,781.25	-295.04	0.00

ADI1T9KW8	US 10YR FUT OPTN FEB21P 138 JAN21 138 PUT					22 Jan 2021		
26,000.000		26.000	Local 0.591388	15,376.08	0.453125	11,781.25	-3,594.83	0.00
			Base 0.591388	15,376.08	0.453125	11,781.25	-3,594.83	0.00

ADI1TVB90	US 10Y NOTE W2 OP JAN21P 137.7 JAN21 137.75 PUT					08 Jan 2021		
24,000.000		24.000	Local 0.298605	7,166.52	0.203125	4,875.00	-2,291.52	0.00
			Base 0.298605	7,166.52	0.203125	4,875.00	-2,291.52	0.00

US DOLLAR Total								
73,000.000		73.000	Local	34,754.27		27,625.00	-7,129.27	0.01
			Base	34,754.27		27,625.00	-7,129.27	0.01

OPTIONS PURCHASED - PUTS Total								
73,000.000		73.000	Base	34,754.27		27,625.00	-7,129.27	0.01

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI1SQP71	US 10YR FUT OPTN FEB21C 138.5 JAN21 138.5 CALL					22 Jan 2021				
-10,000.000		-10.000	Local	0.310770	-3,107.70	0.281250	-2,812.50	295.20	0.00	
			Base	0.310770	-3,107.70	0.281250	-2,812.50	295.20	0.00	
ADI1SRN89	US 10YR FUT OPTN FEB21C 139 JAN21 139 CALL					22 Jan 2021				
-25,000.000		-25.000	Local	0.226395	-5,659.88	0.125000	-3,125.00	2,534.88	0.00	
			Base	0.226395	-5,659.88	0.125000	-3,125.00	2,534.88	0.00	
ADI1SV6M8	US BOND FUTR OPTN FEB21C 177 JAN21 177 CALL					22 Jan 2021				
-10,000.000		-10.000	Local	0.973270	-9,732.70	0.296875	-2,968.75	6,763.95	0.00	
			Base	0.973270	-9,732.70	0.296875	-2,968.75	6,763.95	0.00	
ADI1SX651	US BOND FUTR OPTN FEB21C 178 JAN21 178 CALL					22 Jan 2021				
-10,000.000		-10.000	Local	0.806083	-8,060.83	0.187500	-1,875.00	6,185.83	0.00	
			Base	0.806083	-8,060.83	0.187500	-1,875.00	6,185.83	0.00	
ADI1SYST3	US BOND FUTR OPTN MAR21C 179 FEB21 179 CALL					19 Feb 2021				
-10,000.000		-10.000	Local	0.662333	-6,623.33	0.421875	-4,218.75	2,404.58	0.00	
			Base	0.662333	-6,623.33	0.421875	-4,218.75	2,404.58	0.00	
ADI1T0926	US BOND FUTR OPTN FEB21C 176 JAN21 176 CALL					22 Jan 2021				
-30,000.000		-30.000	Local	0.738374	-22,151.23	0.468750	-14,062.50	8,088.73	0.00	
			Base	0.738374	-22,151.23	0.468750	-14,062.50	8,088.73	0.00	
ADI1T1LV6	US BOND FUTR OPTN FEB21C 179 JAN21 179 CALL					22 Jan 2021				
-14,000.000		-14.000	Local	1.022824	-14,319.54	0.125000	-1,750.00	12,569.54	0.00	
			Base	1.022824	-14,319.54	0.125000	-1,750.00	12,569.54	0.00	
ADI1TFQT5	US BOND FUTR OPTN FEB21C 174 JAN21 174 CALL					22 Jan 2021				
-8,000.000		-8.000	Local	0.767801	-6,142.41	1.125000	-9,000.00	-2,857.59	0.00	
			Base	0.767801	-6,142.41	1.125000	-9,000.00	-2,857.59	0.00	
ADI1TV9C6	US 10YR FUT OPTN FEB21C 138.2 JAN21 138.25 CALL					22 Jan 2021				
-10,000.000		-10.000	Local	0.302958	-3,029.58	0.390625	-3,906.25	-876.67	0.00	
			Base	0.302958	-3,029.58	0.390625	-3,906.25	-876.67	0.00	

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US DOLLAR Total								
-127,000.000		-127.000		-78,827.20		-43,718.75	35,108.45	0.01
				-78,827.20		-43,718.75	35,108.45	0.01
OPTIONS WRITTEN - CALLS Total								
-127,000.000		-127.000		-78,827.20		-43,718.75	35,108.45	0.01

Holdings

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View Date: January 4, 2021

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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

ADI1SMHC8	US BOND FUTR OPTN FEB21P 169 JAN21 169 PUT					22 Jan 2021			
-14,000.000		-14.000	Local 0.538449	-7,538.28	0.312500		-4,375.00	3,163.28	0.00
			Base 0.538449	-7,538.28	0.312500		-4,375.00	3,163.28	0.00

ADI1SMHJ3	US BOND FUTR OPTN FEB21P 170 JAN21 170 PUT					22 Jan 2021			
-12,000.000		-12.000	Local 0.529520	-6,354.24	0.484375		-5,812.50	541.74	0.00
			Base 0.529520	-6,354.24	0.484375		-5,812.50	541.74	0.00

ADI1SR928	US 10YR FUT OPTN FEB21P 136 JAN21 136 PUT					22 Jan 2021			
-44,000.000		-44.000	Local 0.209208	-9,205.14	0.031250		-1,375.00	7,830.14	0.00
			Base 0.209208	-9,205.14	0.031250		-1,375.00	7,830.14	0.00

ADI1T1510	US 10YR FUT OPTN FEB21P 137 JAN21 137 PUT					22 Jan 2021			
-22,000.000		-22.000	Local 0.263895	-5,805.69	0.156250		-3,437.50	2,368.19	0.00
			Base 0.263895	-5,805.69	0.156250		-3,437.50	2,368.19	0.00

ADI1T3078	US 10YR FUT OPTN MAR21P 135.5 FEB21 135.5 PUT					19 Feb 2021			
-34,000.000		-34.000	Local 0.107645	-3,659.93	0.109375		-3,718.75	-58.82	0.00
			Base 0.107645	-3,659.93	0.109375		-3,718.75	-58.82	0.00

ADI1TBK86	US 5YR FUTR OPTN FEB21P 125.5 JAN21 125.5 PUT					22 Jan 2021			
-6,000.000		-6.000	Local 0.177958	-1,067.75	0.023438		-140.63	927.12	0.00
			Base 0.177958	-1,067.75	0.023438		-140.63	927.12	0.00

ADI1TTNL5	US 10YR FUT OPTN FEB21P 137.2 JAN21 137.25 PUT					22 Jan 2021			
-6,000.000		-6.000	Local 0.279520	-1,677.12	0.203125		-1,218.75	458.37	0.00
			Base 0.279520	-1,677.12	0.203125		-1,218.75	458.37	0.00

US DOLLAR Total									
-138,000.000		-138.000	Local	-35,308.15			-20,078.13	15,230.02	0.01
			Base	-35,308.15			-20,078.13	15,230.02	0.01

OPTIONS WRITTEN - PUTS Total									
-138,000.000		-138.000	Base	-35,308.15			-20,078.13	15,230.02	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR								Exchange Rate:	1.000000
99S1EDKR6	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.228750	17 Mar 2050			
	568,000.000	Local	101.651391	577,379.90	100.000000	568,000.00	-9,379.90	0.15	
		Base	101.651391	577,379.90	100.000000	568,000.00	-9,379.90	0.15	
99S1EDKS4	BWS034686 IRS USD P F .90000 2 CCPVANILLA				0.900000	17 Mar 2050			
	-568,000.000	Local	100.000000	-568,000.00	87.274750	-495,720.58	72,279.42	0.13	
		Base	100.000000	-568,000.00	87.274750	-495,720.58	72,279.42	0.13	
99S1ENU93	SWS035188 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2025			
	17,347,000.000	Local	100.121605	17,368,094.78	101.628400	17,629,478.55	261,383.77	4.57	
		Base	100.121605	17,368,094.78	101.628400	17,629,478.55	261,383.77	4.57	
99S1ENUA0	SWS035188 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025			
	-17,347,000.000	Local	100.000000	-17,347,000.00	100.000000	-17,347,000.00	0.00	4.50	
		Base	100.000000	-17,347,000.00	100.000000	-17,347,000.00	0.00	4.50	
99S1GD4R2	SWS035725 IRS USD R F .10000 2 CCPOIS				0.100000	30 Nov 2024			
	4,895,000.000	Local	100.055397	4,897,711.68	99.737478	4,882,149.55	-15,562.13	1.27	
		Base	100.055397	4,897,711.68	99.737478	4,882,149.55	-15,562.13	1.27	
99S1GD4S0	SWS035725 IRS USD P V 00MFEDL 1 CCPOIS				1.000000	30 Nov 2024			
	-4,895,000.000	Local	100.000000	-4,895,000.00	100.000000	-4,895,000.00	0.00	1.27	
		Base	100.000000	-4,895,000.00	100.000000	-4,895,000.00	0.00	1.27	
99S1GGC16	BWS035808 IRS USD R V 00MFEDL 1 CCPOIS				1.000000	15 May 2027			
	5,155,000.000	Local	99.689071	5,138,971.63	100.000000	5,155,000.00	16,028.37	1.34	
		Base	99.689071	5,138,971.63	100.000000	5,155,000.00	16,028.37	1.34	
99S1GGCJ4	BWS035808 IRS USD P F .26000 2 CCPOIS				0.260000	15 May 2027			
	-5,155,000.000	Local	100.000000	-5,155,000.00	99.070907	-5,107,105.26	47,894.74	1.32	
		Base	100.000000	-5,155,000.00	99.070907	-5,107,105.26	47,894.74	1.32	
99S1GSWR8	BWS036004 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Jul 2045			
	1,890,000.000	Local	100.730411	1,903,804.77	100.000000	1,890,000.00	-13,804.77	0.49	
		Base	100.730411	1,903,804.77	100.000000	1,890,000.00	-13,804.77	0.49	

& 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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1GSWS6	BWS036004 IRS USD P F	.56000 2 CCPOIS			0.560000	20 Jul 2045			
	-1,890,000.00	Local	100.000000	-1,890,000.00	87.710301	-1,657,724.69	232,275.31	0.43	
		Base	100.000000	-1,890,000.00	87.710301	-1,657,724.69	232,275.31	0.43	
99S1GW3O8	BWS035501 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.221000	15 May 2027			
	2,151,000.00	Local	99.764226	2,145,928.50	100.000000	2,151,000.00	5,071.50	0.56	
		Base	99.764226	2,145,928.50	100.000000	2,151,000.00	5,071.50	0.56	
99S1GW3P5	BWS035501 IRS USD P F	.45000 2 CCPVANILLA			0.450000	15 May 2027			
	-2,151,000.00	Local	100.000000	-2,151,000.00	99.110560	-2,131,868.15	19,131.85	0.55	
		Base	100.000000	-2,151,000.00	99.110560	-2,131,868.15	19,131.85	0.55	
99S1GXOF2	BWS035485 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.221000	15 Nov 2045			
	710,000.00	Local	104.512182	742,036.49	100.000000	710,000.00	-32,036.49	0.18	
		Base	104.512182	742,036.49	100.000000	710,000.00	-32,036.49	0.18	
99S1GXOG0	BWS035485 IRS USD P F	.80000 2 CCPVANILLA			0.800000	15 Nov 2045			
	-710,000.00	Local	100.000000	-710,000.00	87.223988	-619,290.31	90,709.69	0.16	
		Base	100.000000	-710,000.00	87.223988	-619,290.31	90,709.69	0.16	
99S1H41U7	SWS036020 IRS USD R F	.19000 2 CCPVANILLA			0.190000	15 Jun 2022			
	6,069,000.00	Local	99.999648	6,068,978.61	100.006570	6,069,398.73	420.12	1.57	
		Base	99.999648	6,068,978.61	100.006570	6,069,398.73	420.12	1.57	
99S1H41V5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.216500	15 Jun 2022			
	-6,069,000.00	Local	100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.57	
		Base	100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.57	
99S1H9VL3	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	19 Aug 2045			
	720,000.00	Local	100.000000	720,000.00	100.000000	720,000.00	0.00	0.19	
		Base	100.000000	720,000.00	100.000000	720,000.00	0.00	0.19	
99S1H9VM1	BWS036087 IRS USD P F	.74000 2 CCPOIS			0.740000	19 Aug 2045			
	-720,000.00	Local	100.000000	-720,000.00	91.683355	-660,120.16	59,879.84	0.17	
		Base	100.000000	-720,000.00	91.683355	-660,120.16	59,879.84	0.17	
99S1HIR38	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.253880	15 Feb 2047			
	1,626,000.00	Local	101.196846	1,645,460.71	100.000000	1,626,000.00	-19,460.71	0.42	
		Base	101.196846	1,645,460.71	100.000000	1,626,000.00	-19,460.71	0.42	

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1HIR46	BWS036103 IRS USD P F	1.00000 2 CCPVANILLA			1.000000	15 Feb 2047		
		-1,626,000.000 Local	100.000000	-1,626,000.00	91.070855	-1,480,812.10	145,187.90	0.38
		Base	100.000000	-1,626,000.00	91.070855	-1,480,812.10	145,187.90	0.38
99S1HVWL3	SWS039206 CDS USD R F	1.00000 2 CCPCDX			1.000000	20 Dec 2025		
		14,193,000.000 Local	102.367321	14,528,993.81	102.446800	14,540,274.32	11,280.51	3.77
		Base	102.367321	14,528,993.81	102.446800	14,540,274.32	11,280.51	3.77
99S1HVWM1	SWS039206 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2025		
		-14,193,000.000 Local	100.000000	-14,193,000.00	100.000000	-14,193,000.00	0.00	3.68
		Base	100.000000	-14,193,000.00	100.000000	-14,193,000.00	0.00	3.68
99S1I4ZU9	BWS039545 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.220250	07 Oct 2050		
		829,000.000 Local	100.492662	833,084.17	100.000000	829,000.00	-4,084.17	0.21
		Base	100.492662	833,084.17	100.000000	829,000.00	-4,084.17	0.21
99S1I4ZV7	BWS039545 IRS USD P F	1.20000 2 CCPVANILLA			1.200000	07 Oct 2050		
		-829,000.000 Local	100.000000	-829,000.00	94.730734	-785,317.78	43,682.22	0.20
		Base	100.000000	-829,000.00	94.730734	-785,317.78	43,682.22	0.20
99S1IG469	SWS039768 IRS USD R F	.38000 2 CCPVANILLA			0.380000	28 Feb 2025		
		7,280,000.000 Local	100.019667	7,281,431.74	100.147703	7,290,752.78	9,321.04	1.89
		Base	100.019667	7,281,431.74	100.147703	7,290,752.78	9,321.04	1.89
99S1IG477	SWS039768 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	28 Feb 2025		
		-7,280,000.000 Local	100.000000	-7,280,000.00	100.000000	-7,280,000.00	0.00	1.89
		Base	100.000000	-7,280,000.00	100.000000	-7,280,000.00	0.00	1.89
99S1IP7C3	BWS040048 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.253880	15 Feb 2047		
		901,000.000 Local	100.547609	905,933.96	100.000000	901,000.00	-4,933.96	0.23
		Base	100.547609	905,933.96	100.000000	901,000.00	-4,933.96	0.23
99S1IP7D1	BWS040048 IRS USD P F	1.20000 2 CCPVANILLA			1.200000	15 Feb 2047		
		-901,000.000 Local	100.000000	-901,000.00	95.679223	-862,069.80	38,930.20	0.22
		Base	100.000000	-901,000.00	95.679223	-862,069.80	38,930.20	0.22
99S1IP7L3	BWS040063 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.253880	15 Feb 2047		
		362,000.000 Local	100.114174	362,413.31	100.000000	362,000.00	-413.31	0.09
		Base	100.114174	362,413.31	100.000000	362,000.00	-413.31	0.09

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1IP7M1	BWS040063 IRS USD P F	1.22500 2	CCPVANILLA		1.225000	15 Feb 2047			
		-362,000.000	Local	100.000000	-362,000.00	96.255269	-348,444.07	13,555.93	0.09
			Base	100.000000	-362,000.00	96.255269	-348,444.07	13,555.93	0.09
99S1J95R7	SWS040261 IRS USD R F	.84000 2	CCPVANILLA		0.840000	27 Nov 2025			
		10,771,000.000	Local	99.957030	10,766,371.68	100.010286	10,772,107.91	5,736.23	2.79
			Base	99.957030	10,766,371.68	100.010286	10,772,107.91	5,736.23	2.79
99S1J95S5	SWS040261 IRS USD P V	03MLIBOR 1	CCPVANILLA		1.000000	27 Nov 2025			
		-10,771,000.000	Local	100.000000	-10,771,000.00	100.000000	-10,771,000.00	0.00	2.79
			Base	100.000000	-10,771,000.00	100.000000	-10,771,000.00	0.00	2.79
US DOLLAR Total			Local		419,595.74		1,392,688.94	973,093.20	39.10
			Base		419,595.74		1,392,688.94	973,093.20	39.10
SWAPS FIXED INCOME Total		0.000	Base		419,595.74		1,392,688.94	973,093.20	39.10

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-155,000.000		221,470,174.420	Base	222,997,269.28		236,049,271.72	13,052,002.44	99.97
Original Face:		196,803,131.010						

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR										Exchange Rate:	1.000000
ADI1M5MM3	US 5YR NOTE (CBT) DEC20 XCBT 20201231						31 Dec 2020				
8.000	800,000.000	Local	1,006,875.00	1,004,420.09	125.859375	2,454.91		2,079.91	375.00		
		Base	1,006,875.00		125.859375	2,454.91		2,079.91	375.00	0.00	
ADI1NDLP9	US 10YR NOTE (CBT)MAR21 XCBT 20210322						22 Mar 2021				
7.000	700,000.000	Local	966,546.88	964,258.61	138.078125	2,288.27		1,522.64	765.63		
		Base	966,546.88		138.078125	2,288.27		1,522.64	765.63	0.00	
ADI1NDN10	US ULTRA BOND CBT MAR21 XCBT 20210322						22 Mar 2021				
55.000	5,500,000.000	Local	11,745,937.50	11,817,661.87	213.562500	-71,724.37		-112,974.37	41,250.00		
		Base	11,745,937.50		213.562500	-71,724.37		-112,974.37	41,250.00	0.01	
ADI1P2PL6	US 5YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021				
294.000	29,400,000.000	Local	37,092,234.52	37,012,722.29	126.164063	79,512.23		65,730.98	13,781.25		
		Base	37,092,234.52		126.164063	79,512.23		65,730.98	13,781.25	0.00	
US DOLLAR Total											
364.000	36,400,000.000	Local	50,811,593.90	50,799,062.86		12,531.04		-43,640.84	56,171.88		
		Base				12,531.04		-43,640.84	56,171.88	0.01	
FUTURES LONG Total											
364.000	36,400,000.000	Base				12,531.04		-43,640.84	56,171.88	0.01	

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315	15 Mar 2021						
-35.000	-8,750,000.000	Local	-8,735,125.00	-8,719,426.50	99.830000	-15,698.50	-15,698.50	0.00
		Base	-8,735,125.00		99.830000	-15,698.50	-15,698.50	0.00

ADI0GCMF1	90DAY EUR FUTR DEC21 XCME 20211213	13 Dec 2021						
-100.000	-25,000,000.000	Local	-24,947,500.00	-24,787,615.00	99.790000	-159,885.00	-158,635.00	-1,250.00
		Base	-24,947,500.00		99.790000	-159,885.00	-158,635.00	-1,250.00

ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614	14 Jun 2021						
-87.000	-21,750,000.000	Local	-21,714,112.50	-21,642,704.80	99.835000	-71,407.70	-71,407.70	0.00
		Base	-21,714,112.50		99.835000	-71,407.70	-71,407.70	0.00

ADI1M5MM3	US 5YR NOTE (CBT) DEC20 XCBT 20201231	31 Dec 2020						
-8.000	-800,000.000	Local	-1,006,875.00	-1,004,298.66	125.859375	-2,576.34	-2,201.34	-375.00
		Base	-1,006,875.00		125.859375	-2,576.34	-2,201.34	-375.00

ADI1NDRM4	US LONG BOND(CBT) MAR21 XCBT 20210322	22 Mar 2021						
-109.000	-10,900,000.000	Local	-18,877,437.50	-18,990,020.06	173.187500	112,582.56	150,051.31	-37,468.75
		Base	-18,877,437.50		173.187500	112,582.56	150,051.31	-37,468.75

ADI1P2MG0	US 2YR NOTE (CBT) MAR21 XCBT 20210331	31 Mar 2021						
-4.000	-800,000.000	Local	-883,906.25	-883,039.96	110.488281	-866.29	-772.54	-93.75
		Base	-883,906.25		110.488281	-866.29	-772.54	-93.75

ADI1PN2R2	US 10YR ULTRA FUT MAR21 XCBT 20210322	22 Mar 2021						
-27.000	-2,700,000.000	Local	-4,221,703.13	-4,238,109.54	156.359375	16,406.41	22,312.66	-5,906.25
		Base	-4,221,703.13		156.359375	16,406.41	22,312.66	-5,906.25

US DOLLAR Total								
-370.000	-70,700,000.000	Local	-80,386,659.38	-80,265,214.52		-121,444.86	-76,351.11	-45,093.75
		Base				-121,444.86	-76,351.11	-45,093.75

FUTURES SHORT Total								
-370.000	-70,700,000.000	Base				-121,444.86	-76,351.11	-45,093.75

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-6.000	-34,300,000.000	Base			-108,913.82		-119,991.95	11,078.13	0.03

Holdings



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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 84.083850

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		662,082.580	Local	1.000000	662,082.58	1.000000	662,082.58	0.00	10.80
			Base	0.012991	8,600.96	0.011893	7,874.08	-726.88	0.00

ARGENTINE PESO Total

		662,082.580	Local		662,082.58		662,082.58	0.00	10.80
			Base		8,600.96		7,874.08	-726.88	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.297101

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		331,098.440	Local	1.000000	331,098.44	1.000000	331,098.44	0.00	99.78
			Base	0.703452	232,911.72	0.770950	255,260.34	22,348.62	0.01

AUSTRALIAN DOLLAR Total

		331,098.440	Local		331,098.44		331,098.44	0.00	99.78
			Base		232,911.72		255,260.34	22,348.62	0.01

BRAZILIAN REAL

Exchange Rate: 5.194200

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		203,710.310	Local	1.000000	203,710.31	1.000000	203,710.31	0.00	0.26
			Base	0.192114	39,135.55	0.192522	39,218.80	83.25	0.00

BRAZILIAN REAL Total

		203,710.310	Local		203,710.31		203,710.31	0.00	0.26
			Base		39,135.55		39,218.80	83.25	0.00

EURO CURRENCY

Exchange Rate: 0.818565

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,451,815.570	Local	1.000000	2,451,815.57	1.000000	2,451,815.57	0.00	23.99

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.196029	2,932,442.59	1.221650	2,995,260.69	62,818.10	0.17
INTERNATIONAL Total								
	2,451,815.570	Local		2,451,815.57		2,451,815.57	0.00	23.99
		Base		2,932,442.59		2,995,260.69	62,818.10	0.17
EURO CURRENCY Total								
	2,451,815.570	Local		2,451,815.57		2,451,815.57	0.00	23.99
		Base		2,932,442.59		2,995,260.69	62,818.10	0.17
INDONESIAN RUPIAH							Exchange Rate:	14,050.000000
IDR	INDONESIAN RUPIAH							
	3,351,206,546.000	Local	1.000000	3,351,206,546.00	1.000000	3,351,206,546.00	0.00	6.39
		Base	0.000069	231,485.08	0.000071	238,520.04	7,034.96	0.01
INDONESIAN RUPIAH Total								
	3,351,206,546.000	Local		3,351,206,546.00		3,351,206,546.00	0.00	6.39
		Base		231,485.08		238,520.04	7,034.96	0.01
JAPANESE YEN							Exchange Rate:	103.255000
JPY	JAPANESE YEN							
	45,602,765.000	Local	1.000000	45,602,765.00	1.000000	45,602,765.00	0.00	9.01
		Base	0.009265	422,515.11	0.009685	441,651.88	19,136.77	0.03
JAPANESE YEN Total								
	45,602,765.000	Local		45,602,765.00		45,602,765.00	0.00	9.01
		Base		422,515.11		441,651.88	19,136.77	0.03
MEXICAN PESO							Exchange Rate:	19.899500
MXN	MEXICAN PESO (NEW)							
	16,210,216.220	Local	1.000000	16,210,216.22	1.000000	16,210,216.22	0.00	2.38
		Base	0.053059	860,097.65	0.050253	814,604.20	-45,493.45	0.05
MEXICAN PESO Total								
	16,210,216.220	Local		16,210,216.22		16,210,216.22	0.00	2.38

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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		860,097.65		814,604.20	-45,493.45	0.05	
POUND STERLING							Exchange Rate:	0.731261	
GBP	POUND STERLING								
		1,081,314.800	Local	1.000000	1,081,314.80	1.000000	1,081,314.80	0.00	100.00
			Base	1.293620	1,398,810.18	1.367501	1,478,698.85	79,888.67	0.08
POUND STERLING Total									
		1,081,314.800	Local		1,081,314.80		1,081,314.80	0.00	100.00
			Base		1,398,810.18		1,478,698.85	79,888.67	0.08
RUSSIAN RUBLE							Exchange Rate:	73.946250	
RUB	RUSSIAN RUBLE								
		3,576,860.400	Local	1.000000	3,576,860.40	1.000000	3,576,860.40	0.00	0.39
			Base	0.013187	47,166.82	0.013523	48,371.09	1,204.27	0.00
RUSSIAN RUBLE Total									
		3,576,860.400	Local		3,576,860.40		3,576,860.40	0.00	0.39
			Base		47,166.82		48,371.09	1,204.27	0.00
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		2,944,503.600	Local	1.000000	2,944,503.60	1.000000	2,944,503.60	0.00	0.18
			Base	1.000000	2,944,503.60	1.000000	2,944,503.60	0.00	0.17
US DOLLAR Total									
		2,944,503.600	Local		2,944,503.60		2,944,503.60	0.00	0.18
			Base		2,944,503.60		2,944,503.60	0.00	0.17
CASH Total									
		3,424,270,912.920	Base		9,117,669.26		9,263,963.57	146,294.31	0.53
CASH EQUIVALENT									

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Books Open

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Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR							Exchange Rate:	1.000000
313385BE5	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/21 0.00000				0.010000	29 Jan 2021		
		1,320,000.000	Local 99.992378	1,319,899.39	99.995139	1,319,935.83	36.44	0.08
			Base 99.992378	1,319,899.39	99.995139	1,319,935.83	36.44	0.08
7839989D1	SSC GOVERNMENT MM GVMXX				0.030451	31 Dec 2030		
		5,817,245.380	Local 100.000000	5,817,245.38	100.000000	5,817,245.38	0.00	0.35
			Base 100.000000	5,817,245.38	100.000000	5,817,245.38	0.00	0.33
9127962F5	TREASURY BILL 03/21 0.00000				0.010000	25 Mar 2021		
		2,570,000.000	Local 99.975792	2,569,377.85	99.983333	2,569,571.66	193.81	0.15
			Base 99.975792	2,569,377.85	99.983333	2,569,571.66	193.81	0.15
9127964D8	TREASURY BILL 02/21 0.00000				0.010000	18 Feb 2021		
		4,110,000.000	Local 99.988000	4,109,506.80	99.991875	4,109,666.07	159.27	0.25
			Base 99.988000	4,109,506.80	99.991875	4,109,666.07	159.27	0.23
9127964N6	TREASURY BILL 03/21 0.00000				0.010000	18 Mar 2021		
		180,000.000	Local 99.979417	179,962.95	99.985806	179,974.45	11.50	0.01
			Base 99.979417	179,962.95	99.985806	179,974.45	11.50	0.01
9127964Z9	TREASURY BILL 04/21 0.00000				0.010000	29 Apr 2021		
		12,940,000.000	Local 99.963945	12,935,334.42	99.972847	12,936,486.40	1,151.98	0.77
			Base 99.963945	12,935,334.42	99.972847	12,936,486.40	1,151.98	0.74
912796A58	TREASURY BILL 01/21 0.00000				0.010000	05 Jan 2021		
		1,810,000.000	Local 99.998889	1,809,979.89	99.999986	1,809,999.75	19.86	0.11
			Base 99.998889	1,809,979.89	99.999986	1,809,999.75	19.86	0.10
912796F79	CASH MGMT BILL 05/21 0.00000				0.010000	04 May 2021		
		6,680,000.000	Local 99.969250	6,677,945.90	99.971667	6,678,107.36	161.46	0.40
			Base 99.969250	6,677,945.90	99.971667	6,678,107.36	161.46	0.38
US DOLLAR Total		35,427,245.380	Local	35,419,252.58		35,420,986.90	1,734.32	2.12
			Base	35,419,252.58		35,420,986.90	1,734.32	2.02

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Books Open

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Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

	35,427,245.380	Base		35,419,252.58		35,420,986.90	1,734.32	2.02
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FIXED INCOME

ARGENTINE PESO

Exchange Rate: 84.083850

ACI1JWNB3	BONCER BONDS 08/21 1				1.000000	05 Aug 2021		
	4,110,727.000	Local	94.058872	3,866,503.44	133.000000	5,467,266.91	1,600,763.47	89.20
Original Face:	4,110,727.000	Base	1.981107	81,437.91	1.581754	65,021.61	-16,416.30	0.00

ARGENTINE PESO Total

	4,110,727.000	Local		3,866,503.44		5,467,266.91	1,600,763.47	89.20
Original Face:	4,110,727.000	Base		81,437.91		65,021.61	-16,416.30	0.00

BRAZILIAN REAL

Exchange Rate: 5.194200

ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
	8,773,000.000	Local	99.255943	8,707,723.87	110.400160	9,685,406.04	977,682.17	12.58
		Base	28.369026	2,488,814.69	21.254507	1,864,657.90	-624,156.79	0.11
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
	11,656,000.000	Local	115.740003	13,490,654.79	118.218931	13,779,598.60	288,943.81	17.90
		Base	23.569699	2,747,284.13	22.759796	2,652,881.79	-94,402.34	0.15
BJ0X0KII3	NOTA DO TESOURO NACIONAL NOTES 01/25 10				10.000000	01 Jan 2025		
	10,807,000.000	Local	115.543831	12,486,821.78	115.616610	12,494,687.04	7,865.26	16.23
		Base	22.491912	2,430,700.93	22.258791	2,405,507.50	-25,193.43	0.14

BRAZILIAN REAL Total

	31,236,000.000	Local		34,685,200.44		35,959,691.68	1,274,491.24	46.71
		Base		7,666,799.75		6,923,047.19	-743,752.56	0.39

EURO CURRENCY

Exchange Rate: 0.818565

ITALY

ACI15K5Y4	BUONI POLIENNALI DEL TES SR UNSECURED REGS 10/21 2.3				2.300000	15 Oct 2021		
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Books Open

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Holdings

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



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	7,600,000.000	Local		101.571467	7,719,431.52	102.240880	7,770,306.88	50,875.36	76.01
		Base		116.296509	8,838,534.70	124.902580	9,492,596.04	654,061.34	0.54
ITALY Total									
	7,600,000.000	Local			7,719,431.52		7,770,306.88	50,875.36	76.01
		Base			8,838,534.70		9,492,596.04	654,061.34	0.54
EURO CURRENCY Total									
	7,600,000.000	Local			7,719,431.52		7,770,306.88	50,875.36	76.01
		Base			8,838,534.70		9,492,596.04	654,061.34	0.54
INDONESIAN RUPIAH								Exchange Rate:	14,050.000000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7					7.000000	15 May 2027		
	41,010,000,000.000	Local		100.693794	41,294,525,048.33	107.631597	44,139,717,929.70	2,845,192,881.37	84.19
		Base		0.007081	2,904,042.07	0.007661	3,141,616.93	237,574.86	0.18
ACI1D2T45	INDONESIA GOVERNMENT BONDS 06/35 7.5					7.500000	15 Jun 2035		
	4,450,000,000.000	Local		98.437624	4,380,474,257.83	111.000000	4,939,500,000.00	559,025,742.17	9.42
		Base		0.006963	309,843.23	0.007900	351,565.84	41,722.61	0.02
INDONESIAN RUPIAH Total									
	45,460,000,000.000	Local			45,674,999,306.16		49,079,217,929.70	3,404,218,623.54	93.61
		Base			3,213,885.30		3,493,182.77	279,297.47	0.20
MEXICAN PESO								Exchange Rate:	19.899500
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
	150,126,300.000	Local		109.365727	164,186,719.79	115.173000	172,904,963.50	8,718,243.71	25.36
		Base		5.960823	8,948,762.52	5.787733	8,688,909.95	-259,852.57	0.50
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		
	132,310,000.000	Local		102.947246	136,209,500.91	118.017000	156,148,292.70	19,938,791.79	22.90
		Base		5.345355	7,072,439.82	5.930652	7,846,845.03	774,405.21	0.45
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
	76,440,000.000	Local		112.513086	86,005,002.97	121.559890	92,920,379.92	6,915,376.95	13.63
		Base		5.628519	4,302,439.84	6.108691	4,669,483.15	367,043.31	0.27

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Books Open

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Holdings

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



STATE STREET

As of: December 31, 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
MEXICAN PESO Total								
		358,876,300.000	Local	386,401,223.67		421,973,636.12	35,572,412.45	61.89
			Base	20,323,642.18		21,205,238.13	881,595.95	1.21
							Exchange Rate:	73.946250
RUSSIAN RUBLE								
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027		
	53,660,000.000	Local	99.684822	53,490,875.52	113.692713	61,007,509.80	7,516,634.28	6.73
		Base	1.571322	843,171.16	1.537505	825,025.07	-18,146.09	0.05
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	148,713,000.000	Local	94.218891	140,115,739.82	108.020000	160,639,782.60	20,524,042.78	17.72
		Base	1.500589	2,231,570.64	1.460791	2,172,385.79	-59,184.85	0.12
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023		
	19,200,000.000	Local	100.369468	19,270,937.94	105.051000	20,169,792.00	898,854.06	2.23
		Base	1.632391	313,419.03	1.420640	272,762.88	-40,656.15	0.02
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.000000	16 Aug 2023		
	22,740,000.000	Local	100.350709	22,819,751.17	105.450000	23,979,330.00	1,159,578.83	2.65
		Base	1.620580	368,519.81	1.426036	324,280.54	-44,239.27	0.02
ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25				7.250000	10 May 2034		
	4,910,000.000	Local	98.776862	4,849,943.91	108.800000	5,342,080.00	492,136.09	0.59
		Base	1.558811	76,537.62	1.471339	72,242.74	-4,294.88	0.00
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
	98,790,000.000	Local	101.298285	100,072,575.37	107.400000	106,100,460.00	6,027,884.63	11.70
		Base	1.594956	1,575,656.65	1.452406	1,434,832.19	-140,824.46	0.08
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65				7.650000	10 Apr 2030		
	222,140,000.000	Local	106.420149	236,401,718.37	112.905000	250,807,167.00	14,405,448.63	27.67
		Base	1.604290	3,563,770.37	1.526852	3,391,749.64	-172,020.73	0.19
ACI1CRWV7	RUSSIA GOVT BOND OFZ BONDS 03/39 7.7				7.700000	16 Mar 2039		
	240,670,000.000	Local	113.635594	273,486,784.53	114.212000	274,874,020.40	1,387,235.87	30.32
		Base	1.678239	4,039,018.18	1.544527	3,717,213.79	-321,804.39	0.21

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Holdings

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



STATE STREET

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RUSSIAN RUBLE Total								
		810,823,000.000	Local	850,508,326.63		902,920,141.80	52,411,815.17	99.61
			Base	13,011,663.46		12,210,492.64	-801,170.82	0.70
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	319,557.42	115.085100	368,272.32	48,714.90	0.02
			Base	319,557.42	115.085100	368,272.32	48,714.90	0.02
00186XAB9	API GROUP DE INC TERM LOAN B					01 Oct 2026		
		782,100.000	Local	786,814.52	99.583300	778,840.99	-7,973.53	0.05
			Base	786,814.52	99.583300	778,840.99	-7,973.53	0.04
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
		42,000.000	Local	36,788.23	115.538073	48,525.99	11,737.76	0.00
			Base	36,788.23	115.538073	48,525.99	11,737.76	0.00
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8				3.800000	15 Feb 2027		
		10,000.000	Local	11,189.26	115.092806	11,509.28	320.02	0.00
			Base	11,189.26	115.092806	11,509.28	320.02	0.00
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3				2.300000	01 Jun 2027		
		530,000.000	Local	531,020.22	106.653796	565,265.12	34,244.90	0.03
			Base	531,020.22	106.653796	565,265.12	34,244.90	0.03
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1				3.100000	01 Feb 2043		
		680,000.000	Local	679,677.73	101.496822	690,178.39	10,500.66	0.04
			Base	679,677.73	101.496822	690,178.39	10,500.66	0.04
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65				1.650000	01 Feb 2028		
		980,000.000	Local	978,828.55	102.029363	999,887.76	21,059.21	0.06
			Base	978,828.55	102.029363	999,887.76	21,059.21	0.06
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25				2.250000	01 Feb 2032		
		850,000.000	Local	861,520.71	101.441859	862,255.80	735.09	0.05
			Base	861,520.71	101.441859	862,255.80	735.09	0.05
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55				3.550000	15 Sep 2055		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	266,000.000	Local	94.069921	250,225.99	99.660526	265,097.00	14,871.01	0.02	
		Base	94.069921	250,225.99	99.660526	265,097.00	14,871.01	0.02	
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	525,000.000	Local	108.154004	567,808.52	117.144348	615,007.83	47,199.31	0.04	
		Base	108.154004	567,808.52	117.144348	615,007.83	47,199.31	0.04	
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	220,000.000	Local	100.026464	220,058.22	137.551906	302,614.19	82,555.97	0.02	
		Base	100.026464	220,058.22	137.551906	302,614.19	82,555.97	0.02	
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.900000	06 Nov 2022		
	80,000.000	Local	99.808013	79,846.41	104.608010	83,686.41	3,840.00	0.01	
		Base	99.808013	79,846.41	104.608010	83,686.41	3,840.00	0.00	
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
	60,000.000	Local	106.575067	63,945.04	109.039595	65,423.76	1,478.72	0.00	
		Base	106.575067	63,945.04	109.039595	65,423.76	1,478.72	0.00	
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000	21 Nov 2022		
	900,000.000	Local	99.937591	899,438.32	103.639983	932,759.85	33,321.53	0.06	
		Base	99.937591	899,438.32	103.639983	932,759.85	33,321.53	0.05	
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	830,000.000	Local	104.074120	863,815.20	110.584919	917,854.83	54,039.63	0.05	
		Base	104.074120	863,815.20	110.584919	917,854.83	54,039.63	0.05	
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	1,700,000.000	Local	105.971724	1,801,519.30	112.069561	1,905,182.54	103,663.24	0.11	
		Base	105.971724	1,801,519.30	112.069561	1,905,182.54	103,663.24	0.11	
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
	780,000.000	Local	99.967926	779,749.82	107.179578	836,000.71	56,250.89	0.05	
		Base	99.967926	779,749.82	107.179578	836,000.71	56,250.89	0.05	
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	650,000.000	Local	120.871994	785,667.96	125.382116	814,983.75	29,315.79	0.05	
		Base	120.871994	785,667.96	125.382116	814,983.75	29,315.79	0.05	
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		

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	270,000.000	Local	107.106259	289,186.90	111.517843	301,098.18	11,911.28	0.02	
		Base	107.106259	289,186.90	111.517843	301,098.18	11,911.28	0.02	
00400YAJ0	ACADEMY LTD 2020 TERM LOAN						28 Oct 2027		
	170,000.000	Local	99.020129	168,334.22	99.750000	169,575.00	1,240.78	0.01	
		Base	99.020129	168,334.22	99.750000	169,575.00	1,240.78	0.01	
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4					1.427420	25 Jan 2023		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	80,000.000	Local	100.179888	80,143.91	112.694258	90,155.41	10,011.50	0.01	
		Base	100.179888	80,143.91	112.694258	90,155.41	10,011.50	0.01	
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15					3.150000	15 Feb 2024		
	440,000.000	Local	99.379216	437,268.55	104.826355	461,235.96	23,967.41	0.03	
		Base	99.379216	437,268.55	104.826355	461,235.96	23,967.41	0.03	
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.800000	15 Jun 2023		
	90,000.000	Local	99.979456	89,981.51	105.215412	94,693.87	4,712.36	0.01	
		Base	99.979456	89,981.51	105.215412	94,693.87	4,712.36	0.01	
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
	200,000.000	Local	99.072755	198,145.51	107.539799	215,079.60	16,934.09	0.01	
		Base	99.072755	198,145.51	107.539799	215,079.60	16,934.09	0.01	
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B						10 Jul 2026		
	926,468.880	Local	99.731979	923,985.75	99.500000	921,836.54	-2,149.21	0.06	
		Base	99.731979	923,985.75	99.500000	921,836.54	-2,149.21	0.05	
01F012411	FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE					1.500000	16 Jan 2036		
	5,800,000.000	Local	102.401738	5,939,300.78	102.890625	5,967,656.25	28,355.47	0.36	
Original Face:	5,800,000.000	Base	102.401738	5,939,300.78	102.890625	5,967,656.25	28,355.47	0.34	
01F020612	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	14 Jan 2051		
	7,400,000.000	Local	103.415092	7,652,716.81	103.878906	7,687,039.04	34,322.23	0.46	
Original Face:	7,400,000.000	Base	103.415092	7,652,716.81	103.878906	7,687,039.04	34,322.23	0.44	
01F020620	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	12 Feb 2051		

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Original Face:	11,100,000.000	Local		103.324184	11,468,984.38	103.703560	11,511,095.16	42,110.78	0.69
	11,100,000.000	Base		103.324184	11,468,984.38	103.703560	11,511,095.16	42,110.78	0.66
01F022618	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	14 Jan 2051		
Original Face:	10,000,000.000	Local		104.900313	10,490,031.26	105.414062	10,541,406.20	51,374.94	0.63
	10,000,000.000	Base		104.900313	10,490,031.26	105.414062	10,541,406.20	51,374.94	0.60
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
	170,000.000	Local		99.736494	169,552.04	98.632808	167,675.77	-1,876.27	0.01
		Base		99.736494	169,552.04	98.632808	167,675.77	-1,876.27	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
	550,000.000	Local		96.611436	531,362.90	95.443012	524,936.57	-6,426.33	0.03
		Base		96.611436	531,362.90	95.443012	524,936.57	-6,426.33	0.03
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	80,000.000	Local		99.908900	79,927.12	100.224914	80,179.93	252.81	0.00
		Base		99.908900	79,927.12	100.224914	80,179.93	252.81	0.00
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	140,000.000	Local		99.679071	139,550.70	99.942834	139,919.97	369.27	0.01
		Base		99.679071	139,550.70	99.942834	139,919.97	369.27	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
	240,000.000	Local		100.131517	240,315.64	101.441081	243,458.59	3,142.95	0.01
		Base		100.131517	240,315.64	101.441081	243,458.59	3,142.95	0.01
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
	140,000.000	Local		83.859743	117,403.64	105.628738	147,880.23	30,476.59	0.01
		Base		83.859743	117,403.64	105.628738	147,880.23	30,476.59	0.01
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49					3.490000	14 Feb 2022		
	100,000.000	Local		99.997660	99,997.66	103.435796	103,435.80	3,438.14	0.01
		Base		99.997660	99,997.66	103.435796	103,435.80	3,438.14	0.01
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
	110,000.000	Local		99.931909	109,925.10	109.198648	120,118.51	10,193.41	0.01
		Base		99.931909	109,925.10	109.198648	120,118.51	10,193.41	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		

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	740,000.000	Local		100.513086	743,796.84	116.107038	859,192.08	115,395.24	0.05
		Base		100.513086	743,796.84	116.107038	859,192.08	115,395.24	0.05
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	740,000.000	Local		109.844303	812,847.84	119.809674	886,591.59	73,743.75	0.05
		Base		109.844303	812,847.84	119.809674	886,591.59	73,743.75	0.05
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	200,000.000	Local		99.864505	199,729.01	131.757354	263,514.71	63,785.70	0.02
		Base		99.864505	199,729.01	131.757354	263,514.71	63,785.70	0.02
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	930,000.000	Local		126.268517	1,174,297.21	140.095891	1,302,891.79	128,594.58	0.08
		Base		126.268517	1,174,297.21	140.095891	1,302,891.79	128,594.58	0.07
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	110,000.000	Local		101.033364	111,136.70	140.398970	154,438.87	43,302.17	0.01
		Base		101.033364	111,136.70	140.398970	154,438.87	43,302.17	0.01
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
	80,000.000	Local		99.963238	79,970.59	106.248502	84,998.80	5,028.21	0.01
		Base		99.963238	79,970.59	106.248502	84,998.80	5,028.21	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	440,000.000	Local		99.874991	439,449.96	113.856390	500,968.12	61,518.16	0.03
		Base		99.874991	439,449.96	113.856390	500,968.12	61,518.16	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	110,000.000	Local		99.780655	109,758.72	124.746926	137,221.62	27,462.90	0.01
		Base		99.780655	109,758.72	124.746926	137,221.62	27,462.90	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	400,000.000	Local		123.142630	492,570.52	132.045122	528,180.49	35,609.97	0.03
		Base		123.142630	492,570.52	132.045122	528,180.49	35,609.97	0.03
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	70,000.000	Local		140.332000	98,232.40	142.493354	99,745.35	1,512.95	0.01
		Base		140.332000	98,232.40	142.493354	99,745.35	1,512.95	0.01
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		

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	350,000.000	Local	99.965440	349,879.04	101.466814	355,133.85	5,254.81	0.02	
		Base	99.965440	349,879.04	101.466814	355,133.85	5,254.81	0.02	
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	450,000.000	Local	100.005018	450,022.58	102.014077	459,063.35	9,040.77	0.03	
		Base	100.005018	450,022.58	102.014077	459,063.35	9,040.77	0.03	
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	410,000.000	Local	99.894990	409,569.46	101.700878	416,973.60	7,404.14	0.02	
		Base	99.894990	409,569.46	101.700878	416,973.60	7,404.14	0.02	
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	850,000.000	Local	101.279087	860,872.24	103.757071	881,935.10	21,062.86	0.05	
		Base	101.279087	860,872.24	103.757071	881,935.10	21,062.86	0.05	
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	0.000	Local	0.000000	145.18	0.000000	0.00	-145.18	0.00	
		Base	0.000000	145.18	0.000000	0.00	-145.18	0.00	
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					0.710130	25 Jun 2045		
	505,937.150	Local	96.418112	487,815.05	98.427910	497,983.36	10,168.31	0.03	
Original Face:	13,440,000.000	Base	96.418112	487,815.05	98.427910	497,983.36	10,168.31	0.03	
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.750000	10 Jul 2025		
	220,000.000	Local	99.963127	219,918.88	112.349511	247,168.92	27,250.04	0.01	
		Base	99.963127	219,918.88	112.349511	247,168.92	27,250.04	0.01	
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
	170,000.000	Local	100.431241	170,733.11	107.499658	182,749.42	12,016.31	0.01	
		Base	100.431241	170,733.11	107.499658	182,749.42	12,016.31	0.01	
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625000	22 May 2024		
	10,000.000	Local	99.936800	9,993.68	109.766333	10,976.63	982.95	0.00	
		Base	99.936800	9,993.68	109.766333	10,976.63	982.95	0.00	
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
	69,000.000	Local	103.292188	71,271.61	136.404444	94,119.07	22,847.46	0.01	
		Base	103.292188	71,271.61	136.404444	94,119.07	22,847.46	0.01	
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		

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	200,000.000	Local	100.458895	200,917.79	117.964559	235,929.12	35,011.33	0.01	
		Base	100.458895	200,917.79	117.964559	235,929.12	35,011.33	0.01	
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625					3.625000	11 Sep 2024		
	280,000.000	Local	100.556371	281,557.84	108.786456	304,602.08	23,044.24	0.02	
		Base	100.556371	281,557.84	108.786456	304,602.08	23,044.24	0.02	
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
	250,000.000	Local	95.157084	237,892.71	114.829987	287,074.97	49,182.26	0.02	
		Base	95.157084	237,892.71	114.829987	287,074.97	49,182.26	0.02	
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	730,000.000	Local	95.875081	699,888.09	113.036971	825,169.89	125,281.80	0.05	
		Base	95.875081	699,888.09	113.036971	825,169.89	125,281.80	0.05	
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	230,000.000	Local	95.719970	220,155.93	130.023060	299,053.04	78,897.11	0.02	
		Base	95.719970	220,155.93	130.023060	299,053.04	78,897.11	0.02	
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
	90,000.000	Local	99.929678	89,936.71	113.868997	102,482.10	12,545.39	0.01	
		Base	99.929678	89,936.71	113.868997	102,482.10	12,545.39	0.01	
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	770,000.000	Local	99.618501	767,062.46	117.895954	907,798.85	140,736.39	0.05	
		Base	99.618501	767,062.46	117.895954	907,798.85	140,736.39	0.05	
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	1,560,000.000	Local	112.419163	1,753,738.95	123.489559	1,926,437.12	172,698.17	0.12	
		Base	112.419163	1,753,738.95	123.489559	1,926,437.12	172,698.17	0.11	
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
	330,000.000	Local	99.938488	329,797.01	122.695313	404,894.53	75,097.52	0.02	
		Base	99.938488	329,797.01	122.695313	404,894.53	75,097.52	0.02	
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
	910,000.000	Local	107.611345	979,263.24	126.225983	1,148,656.45	169,393.21	0.07	
		Base	107.611345	979,263.24	126.225983	1,148,656.45	169,393.21	0.07	
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		

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	110,000.000	Local		99.803027	109,783.33	115.836317	127,419.95	17,636.62	0.01
		Base		99.803027	109,783.33	115.836317	127,419.95	17,636.62	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	220,000.000	Local		97.784700	215,126.34	115.317099	253,697.62	38,571.28	0.02
		Base		97.784700	215,126.34	115.317099	253,697.62	38,571.28	0.01
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	80,000.000	Local		99.980788	79,984.63	110.182748	88,146.20	8,161.57	0.01
		Base		99.980788	79,984.63	110.182748	88,146.20	8,161.57	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	220,000.000	Local		99.980859	219,957.89	104.761225	230,474.70	10,516.81	0.01
		Base		99.980859	219,957.89	104.761225	230,474.70	10,516.81	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	410,000.000	Local		101.011561	414,147.40	106.625000	437,162.50	23,015.10	0.03
		Base		101.011561	414,147.40	106.625000	437,162.50	23,015.10	0.02
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	144,000.000	Local		100.008451	144,012.17	100.750000	145,080.00	1,067.83	0.01
		Base		100.008451	144,012.17	100.750000	145,080.00	1,067.83	0.01
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	60,000.000	Local		48.414100	29,048.46	103.686500	62,211.90	33,163.44	0.00
		Base		48.414100	29,048.46	103.686500	62,211.90	33,163.44	0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	330,000.000	Local		91.500285	301,950.94	98.663000	325,587.90	23,636.96	0.02
		Base		91.500285	301,950.94	98.663000	325,587.90	23,636.96	0.02
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
	50,000.000	Local		104.534380	52,267.19	104.098000	52,049.00	-218.19	0.00
		Base		104.534380	52,267.19	104.098000	52,049.00	-218.19	0.00
037411BF1	APACHE CORP SR UNSECURED 01/30 4.25					4.250000	15 Jan 2030		
	150,000.000	Local		101.087447	151,631.17	105.000000	157,500.00	5,868.83	0.01
		Base		101.087447	151,631.17	105.000000	157,500.00	5,868.83	0.01
03765VAJ9	PRIME SECURITY SVCS BRWR LLC 2019 TERM LOAN B1						23 Sep 2026		

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	855,830.990	Local	100.095321	856,646.78	100.100000	856,686.82	40.04	0.05	
		Base	100.095321	856,646.78	100.100000	856,686.82	40.04	0.05	
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	570,000.000	Local	99.493730	567,114.26	109.151301	622,162.42	55,048.16	0.04	
		Base	99.493730	567,114.26	109.151301	622,162.42	55,048.16	0.04	
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	10,000.000	Local	99.241200	9,924.12	100.713552	10,071.36	147.24	0.00	
		Base	99.241200	9,924.12	100.713552	10,071.36	147.24	0.00	
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	690,000.000	Local	100.327509	692,259.81	102.836487	709,571.76	17,311.95	0.04	
		Base	100.327509	692,259.81	102.836487	709,571.76	17,311.95	0.04	
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049		
	2,753,100.000	Local	102.234339	2,814,613.59	98.632000	2,715,437.59	-99,176.00	0.16	
Original Face:	2,760,000.000	Base	102.234339	2,814,613.59	98.632000	2,715,437.59	-99,176.00	0.15	
03835EAC8	APPLOVIN CORP TERM LOAN B						15 Aug 2025		
	248,101.270	Local	97.207354	241,172.68	99.625000	247,170.89	5,998.21	0.01	
		Base	97.207354	241,172.68	99.625000	247,170.89	5,998.21	0.01	
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	105.500000	253,200.00	13,200.00	0.02	
		Base	100.000000	240,000.00	105.500000	253,200.00	13,200.00	0.01	
03852JAR2	ARAMARK SERVICES INC 2019 TERM LOAN B4						15 Jan 2027		
	143,912.500	Local	100.564134	144,724.36	98.450000	141,681.86	-3,042.50	0.01	
		Base	100.564134	144,724.36	98.450000	141,681.86	-3,042.50	0.01	
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25					7.250000	15 Oct 2039		
	100,000.000	Local	80.559010	80,559.01	140.312000	140,312.00	59,752.99	0.01	
		Base	80.559010	80,559.01	140.312000	140,312.00	59,752.99	0.01	
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55					4.550000	11 Mar 2026		
	170,000.000	Local	100.570518	170,969.88	112.354580	191,002.79	20,032.91	0.01	
		Base	100.570518	170,969.88	112.354580	191,002.79	20,032.91	0.01	
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6					3.600000	16 Jul 2024		

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		570,000.000	Local 102.007795	581,444.43	107.914812	615,114.43	33,670.00	0.04	
			Base 102.007795	581,444.43	107.914812	615,114.43	33,670.00	0.04	
040104FM8	ARGENT SECURITIES INC. ARSI 2004 W2 M1				0.988000	25 Apr 2034			
		892,795.850	Local 97.165803	867,492.26	98.222890	876,929.89	9,437.63	0.05	
Original Face:		3,580,000.000	Base 97.165803	867,492.26	98.222890	876,929.89	9,437.63	0.05	
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					22 Apr 2026			
		0.000	Local 0.000000	-11,337.98	0.000000	0.00	11,337.98	0.00	
			Base 0.000000	-11,337.98	0.000000	0.00	11,337.98	0.00	
040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125					06 Jul 2036			
		0.000	Local 0.000000	-954.18	0.000000	0.00	954.18	0.00	
			Base 0.000000	-954.18	0.000000	0.00	954.18	0.00	
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				0.125000	09 Jul 2030			
		830,904.000	Local 53.123815	441,407.90	40.500000	336,516.12	-104,891.78	0.02	
Original Face:		830,904.000	Base 53.123815	441,407.90	40.500000	336,516.12	-104,891.78	0.02	
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR				0.125000	09 Jul 2035			
		672,594.000	Local 47.518800	319,608.60	36.500000	245,496.81	-74,111.79	0.01	
Original Face:		672,594.000	Base 47.518800	319,608.60	36.500000	245,496.81	-74,111.79	0.01	
040114HV5	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR				0.125000	09 Jul 2041			
		860,000.000	Local 46.049962	396,029.67	37.750000	324,650.00	-71,379.67	0.02	
Original Face:		860,000.000	Base 46.049962	396,029.67	37.750000	324,650.00	-71,379.67	0.02	
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029			
		92,634.000	Local 56.267666	52,122.99	43.376000	40,180.92	-11,942.07	0.00	
Original Face:		92,634.000	Base 56.267666	52,122.99	43.376000	40,180.92	-11,942.07	0.00	
04538FAC3	ASPLUNDH TREE EXPERT LLC TERM LOAN B					07 Sep 2027			
		1,226,925.000	Local 100.256721	1,230,074.77	100.178600	1,229,116.29	-958.48	0.07	
			Base 100.256721	1,230,074.77	100.178600	1,229,116.29	-958.48	0.07	
04649VAT7	ASURION LLC TERM LOAN B 4					04 Aug 2022			
		393,040.260	Local 100.000850	393,043.60	99.785700	392,197.97	-845.63	0.02	
			Base 100.000850	393,043.60	99.785700	392,197.97	-845.63	0.02	
04649VAV2	ASURION LLC TERM LOAN B 6					03 Nov 2023			

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	227,550.070	Local	96.025226	218,505.47	99.484400	226,376.82	7,871.35	0.01	
		Base	96.025226	218,505.47	99.484400	226,376.82	7,871.35	0.01	
04649VAW0	ASURION LLC TERM LOAN B 7					03 Nov 2024			
	323,909.840	Local	99.904631	323,600.93	99.156200	321,176.69	-2,424.24	0.02	
		Base	99.904631	323,600.93	99.156200	321,176.69	-2,424.24	0.02	
04685YAK5	ATHENAHEALTH INC TERM LOAN B					11 Feb 2026			
	798,129.230	Local	99.830147	796,773.58	99.791700	796,466.73	-306.85	0.05	
		Base	99.830147	796,773.58	99.791700	796,466.73	-306.85	0.05	
04822DAJ8	ATLANTIC AVIATION FBO INC TERM LOAN B					06 Dec 2025			
	58,800.000	Local	99.248673	58,358.22	99.500000	58,506.00	147.78	0.00	
		Base	99.248673	58,358.22	99.500000	58,506.00	147.78	0.00	
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A				3.350000	22 Sep 2025			
	410,000.000	Local	100.543924	412,230.09	106.771600	437,763.56	25,533.47	0.03	
Original Face:	410,000.000	Base	100.543924	412,230.09	106.771600	437,763.56	25,533.47	0.02	
05377RDY7	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A A 144A				2.020000	20 Feb 2027			
	1,840,000.000	Local	99.955463	1,839,180.51	101.875680	1,874,512.51	35,332.00	0.11	
Original Face:	1,840,000.000	Base	99.955463	1,839,180.51	101.875680	1,874,512.51	35,332.00	0.11	
05400KAG5	AVOLON TLB BORROWER 1 US LLC 2020 TERM LOAN B5					01 Dec 2027			
	240,000.000	Local	99.233417	238,160.20	99.910700	239,785.68	1,625.48	0.01	
		Base	99.233417	238,160.20	99.910700	239,785.68	1,625.48	0.01	
05518VAA3	BAC CAPITAL TRUST XIV LIMITD GUARA 09/49 VAR				4.000000	29 Sep 2049			
	50,000.000	Local	82.988980	41,494.49	99.375000	49,687.50	8,193.01	0.00	
		Base	82.988980	41,494.49	99.375000	49,687.50	8,193.01	0.00	
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027			
	580,000.000	Local	105.418193	611,425.52	111.347889	645,817.76	34,392.24	0.04	
		Base	105.418193	611,425.52	111.347889	645,817.76	34,392.24	0.04	
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54				4.540000	15 Aug 2047			
	1,040,000.000	Local	100.598391	1,046,223.27	111.045153	1,154,869.59	108,646.32	0.07	
		Base	100.598391	1,046,223.27	111.045153	1,154,869.59	108,646.32	0.07	
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875				2.875000	24 Feb 2022			

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	30,000.000	Local	100.080200		30,024.06	102.852151	30,855.65	831.59	0.00
		Base	100.080200		30,024.06	102.852151	30,855.65	831.59	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	210,000.000	Local	102.456362		215,158.36	147.092737	308,894.75	93,736.39	0.02
		Base	102.456362		215,158.36	147.092737	308,894.75	93,736.39	0.02
05554JAH0	FIRST EAGLE HOLDINGS INC 2020 TERM LOAN B						01 Feb 2027		
	889,561.530	Local	100.396672		893,090.17	98.900000	879,776.35	-13,313.82	0.05
		Base	100.396672		893,090.17	98.900000	879,776.35	-13,313.82	0.05
05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85					1.850000	15 Sep 2021		
	30,000.000	Local	99.069300		29,720.79	100.927030	30,278.11	557.32	0.00
		Base	99.069300		29,720.79	100.927030	30,278.11	557.32	0.00
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561					3.561000	01 Nov 2021		
	10,000.000	Local	100.000000		10,000.00	102.663401	10,266.34	266.34	0.00
		Base	100.000000		10,000.00	102.663401	10,266.34	266.34	0.00
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535					3.535000	04 Nov 2024		
	70,000.000	Local	99.821443		69,875.01	110.663942	77,464.76	7,589.75	0.00
		Base	99.821443		69,875.01	110.663942	77,464.76	7,589.75	0.00
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506000	17 Mar 2025		
	400,000.000	Local	100.320503		401,282.01	111.517772	446,071.09	44,789.08	0.03
		Base	100.320503		401,282.01	111.517772	446,071.09	44,789.08	0.03
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625000	13 Mar 2027		
	250,000.000	Local	98.661812		246,654.53	116.444214	291,110.54	44,456.01	0.02
		Base	98.661812		246,654.53	116.444214	291,110.54	44,456.01	0.02
056057AA0	BX TRUST BX 2018 BIOA A 144A					3.110680	15 Mar 2037		
	0.000	Local	0.000000		-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000		-0.01	0.000000	0.00	0.01	0.00
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848					3.848000	12 Apr 2023		
	200,000.000	Local	99.976005		199,952.01	107.411882	214,823.76	14,871.75	0.01
		Base	99.976005		199,952.01	107.411882	214,823.76	14,871.75	0.01
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR					1.344130	12 Apr 2023		

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	200,000.000	Local	100.000000	200,000.00	101.003748	202,007.50	2,007.50	0.01	
		Base	100.000000	200,000.00	101.003748	202,007.50	2,007.50	0.01	
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379000	12 Apr 2028			
	200,000.000	Local	108.200625	216,401.25	116.641313	233,282.63	16,881.38	0.01	
		Base	108.200625	216,401.25	116.641313	233,282.63	16,881.38	0.01	
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746				2.746000	28 May 2025			
	800,000.000	Local	100.843931	806,751.45	106.752471	854,019.77	47,268.32	0.05	
		Base	100.843931	806,751.45	106.752471	854,019.77	47,268.32	0.05	
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A				4.500000	27 Jan 2030			
	2,778,084.470	Local	100.000000	2,778,084.47	100.404070	2,789,309.88	11,225.41	0.17	
Original Face:	2,980,000.000	Base	100.000000	2,778,084.47	100.404070	2,789,309.88	11,225.41	0.16	
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR				6.100000	29 Dec 2049			
	10,000.000	Local	106.253200	10,625.32	113.305000	11,330.50	705.18	0.00	
		Base	106.253200	10,625.32	113.305000	11,330.50	705.18	0.00	
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.300000	11 Jan 2023			
	260,000.000	Local	99.885754	259,702.96	106.021000	275,654.60	15,951.64	0.02	
		Base	99.885754	259,702.96	106.021000	275,654.60	15,951.64	0.02	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044			
	510,000.000	Local	106.100292	541,111.49	140.369718	715,885.56	174,774.07	0.04	
		Base	106.100292	541,111.49	140.369718	715,885.56	174,774.07	0.04	
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4				4.000000	01 Apr 2024			
	290,000.000	Local	99.894948	289,695.35	111.006133	321,917.79	32,222.44	0.02	
		Base	99.894948	289,695.35	111.006133	321,917.79	32,222.44	0.02	
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.200000	26 Aug 2024			
	2,090,000.000	Local	102.533268	2,142,945.30	111.948103	2,339,715.35	196,770.05	0.14	
		Base	102.533268	2,142,945.30	111.948103	2,339,715.35	196,770.05	0.13	
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25				4.250000	22 Oct 2026			
	50,000.000	Local	109.329500	54,664.75	117.296746	58,648.37	3,983.62	0.00	
		Base	109.329500	54,664.75	117.296746	58,648.37	3,983.62	0.00	
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026			

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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
	520,000.000	Local		102.621008	533,629.24	116.554953	606,085.76	72,456.52	0.04
		Base		102.621008	533,629.24	116.554953	606,085.76	72,456.52	0.03
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	690,000.000	Local		99.992407	689,947.61	113.602018	783,853.92	93,906.31	0.05
		Base		99.992407	689,947.61	113.602018	783,853.92	93,906.31	0.04
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	17,000.000	Local		99.996882	16,999.47	105.251000	17,892.67	893.20	0.00
		Base		99.996882	16,999.47	105.251000	17,892.67	893.20	0.00
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	682,000.000	Local		99.584677	679,167.50	112.954409	770,349.07	91,181.57	0.05
		Base		99.584677	679,167.50	112.954409	770,349.07	91,181.57	0.04
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	300,000.000	Local		100.000000	300,000.00	106.828965	320,486.90	20,486.90	0.02
		Base		100.000000	300,000.00	106.828965	320,486.90	20,486.90	0.02
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
	250,000.000	Local		98.426424	246,066.06	116.758924	291,897.31	45,831.25	0.02
		Base		98.426424	246,066.06	116.758924	291,897.31	45,831.25	0.02
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	1,080,000.000	Local		109.770834	1,185,525.01	117.783227	1,272,058.85	86,533.84	0.08
		Base		109.770834	1,185,525.01	117.783227	1,272,058.85	86,533.84	0.07
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	140,000.000	Local		100.000000	140,000.00	131.197414	183,676.38	43,676.38	0.01
		Base		100.000000	140,000.00	131.197414	183,676.38	43,676.38	0.01
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	1,610,000.000	Local		110.289253	1,775,656.97	126.286850	2,033,218.29	257,561.32	0.12
		Base		110.289253	1,775,656.97	126.286850	2,033,218.29	257,561.32	0.12
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	1,330,000.000	Local		104.916084	1,395,383.92	107.175839	1,425,438.66	30,054.74	0.09
		Base		104.916084	1,395,383.92	107.175839	1,425,438.66	30,054.74	0.08
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	350,000.000	Local	100.000000	350,000.00	102.133097	357,465.84	7,465.84	0.02	
		Base	100.000000	350,000.00	102.133097	357,465.84	7,465.84	0.02	
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.100000	24 Jul 2023		
	300,000.000	Local	99.736660	299,209.98	109.442091	328,326.27	29,116.29	0.02	
		Base	99.736660	299,209.98	109.442091	328,326.27	29,116.29	0.02	
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	560,000.000	Local	99.933904	559,629.86	104.982638	587,902.77	28,272.91	0.04	
		Base	99.933904	559,629.86	104.982638	587,902.77	28,272.91	0.03	
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR					3.803000	15 Dec 2032		
	70,000.000	Local	93.980443	65,786.31	113.349159	79,344.41	13,558.10	0.00	
		Base	93.980443	65,786.31	113.349159	79,344.41	13,558.10	0.00	
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
	170,000.000	Local	99.967065	169,944.01	104.547476	177,730.71	7,786.70	0.01	
		Base	99.967065	169,944.01	104.547476	177,730.71	7,786.70	0.01	
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	310,000.000	Local	99.802035	309,386.31	102.605259	318,076.30	8,689.99	0.02	
		Base	99.802035	309,386.31	102.605259	318,076.30	8,689.99	0.02	
06541WAX0	BANK BANK 2017 BNK5 A5					3.390000	15 Jun 2060		
	1,060,000.000	Local	97.468665	1,033,167.85	113.243890	1,200,385.23	167,217.38	0.07	
Original Face:	1,060,000.000	Base	97.468665	1,033,167.85	113.243890	1,200,385.23	167,217.38	0.07	
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
	200,000.000	Local	99.612810	199,225.62	119.961203	239,922.41	40,696.79	0.01	
		Base	99.612810	199,225.62	119.961203	239,922.41	40,696.79	0.01	
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	2,240,000.000	Local	111.378220	2,494,872.12	119.958395	2,687,068.05	192,195.93	0.16	
		Base	111.378220	2,494,872.12	119.958395	2,687,068.05	192,195.93	0.15	
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7					1.700000	12 May 2022		
	230,000.000	Local	99.943878	229,870.92	101.768515	234,067.58	4,196.66	0.01	
		Base	99.943878	229,870.92	101.768515	234,067.58	4,196.66	0.01	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		

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		10,000.000	Local 104.613000	10,461.30	137.932277	13,793.23	3,331.93	0.00
			Base 104.613000	10,461.30	137.932277	13,793.23	3,331.93	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7				5.700000	30 May 2041		
		170,000.000	Local 101.661918	172,825.26	144.686808	245,967.57	73,142.31	0.01
			Base 101.661918	172,825.26	144.686808	245,967.57	73,142.31	0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043		
		200,000.000	Local 134.827415	269,654.83	145.853865	291,707.73	22,052.90	0.02
			Base 134.827415	269,654.83	145.853865	291,707.73	22,052.90	0.02
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25				7.250000	30 May 2029		
		170,000.000	Local 110.012018	187,020.43	112.411000	191,098.70	4,078.27	0.01
			Base 110.012018	187,020.43	112.411000	191,098.70	4,078.27	0.01
071734AH0	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/28 5				5.000000	30 Jan 2028		
		430,000.000	Local 100.503107	432,163.36	103.054000	443,132.20	10,968.84	0.03
			Base 100.503107	432,163.36	103.054000	443,132.20	10,968.84	0.03
071734AJ6	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25				5.250000	30 Jan 2030		
		1,470,000.000	Local 101.958393	1,498,788.38	105.000000	1,543,500.00	44,711.62	0.09
			Base 101.958393	1,498,788.38	105.000000	1,543,500.00	44,711.62	0.09
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25				6.250000	15 Feb 2029		
		440,000.000	Local 102.088320	449,188.61	108.625000	477,950.00	28,761.39	0.03
			Base 102.088320	449,188.61	108.625000	477,950.00	28,761.39	0.03
071734AL1	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/31 5.25				5.250000	15 Feb 2031		
		170,000.000	Local 101.508741	172,564.86	104.472000	177,602.40	5,037.54	0.01
			Base 101.508741	172,564.86	104.472000	177,602.40	5,037.54	0.01
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734000	15 Dec 2024		
		81,000.000	Local 101.928173	82,561.82	110.868599	89,803.57	7,241.75	0.01
			Base 101.928173	82,561.82	110.868599	89,803.57	7,241.75	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044		
		79,000.000	Local 100.439114	79,346.90	129.081304	101,974.23	22,627.33	0.01
			Base 100.439114	79,346.90	129.081304	101,974.23	22,627.33	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363000	06 Jun 2024		

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		600,000.000	Local 103.933188	623,599.13	108.707466	652,244.80	28,645.67	0.04
			Base 103.933188	623,599.13	108.707466	652,244.80	28,645.67	0.04
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25				4.250000	15 Jan 2049		
		450,000.000	Local 106.943162	481,244.23	132.839948	597,779.77	116,535.54	0.04
			Base 106.943162	481,244.23	132.839948	597,779.77	116,535.54	0.03
08579JBD3	BERRY GLOBAL INC TERM LOAN W					01 Oct 2022		
		160,444.440	Local 99.635294	159,859.29	99.831700	160,174.41	315.12	0.01
			Base 99.635294	159,859.29	99.831700	160,174.41	315.12	0.01
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B					06 Aug 2026		
		227,700.000	Local 99.271831	226,041.96	99.791700	227,225.70	1,183.74	0.01
			Base 99.271831	226,041.96	99.791700	227,225.70	1,183.74	0.01
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR				4.375000	01 Mar 2033		
		240,000.000	Local 95.461975	229,108.74	114.578023	274,987.26	45,878.52	0.02
			Base 95.461975	229,108.74	114.578023	274,987.26	45,878.52	0.02
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4				4.400000	14 Aug 2028		
		670,000.000	Local 99.589791	667,251.60	118.506963	793,996.65	126,745.05	0.05
			Base 99.589791	667,251.60	118.506963	793,996.65	126,745.05	0.05
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR				4.705000	10 Jan 2025		
		680,000.000	Local 100.000000	680,000.00	111.142959	755,772.12	75,772.12	0.05
			Base 100.000000	680,000.00	111.142959	755,772.12	75,772.12	0.04
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR				5.198000	10 Jan 2030		
		840,000.000	Local 111.253654	934,530.69	124.019293	1,041,762.06	107,231.37	0.06
			Base 111.253654	934,530.69	124.019293	1,041,762.06	107,231.37	0.06
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR				3.052000	13 Jan 2031		
		600,000.000	Local 108.008663	648,051.98	109.122794	654,736.76	6,684.78	0.04
			Base 108.008663	648,051.98	109.122794	654,736.76	6,684.78	0.04
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR				2.219000	09 Jun 2026		
		390,000.000	Local 100.000000	390,000.00	104.663170	408,186.36	18,186.36	0.02
			Base 100.000000	390,000.00	104.663170	408,186.36	18,186.36	0.02
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875				4.875000	15 Feb 2020		

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	0.000	Local		0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00
		Base		0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	80,000.000	Local		97.313050	77,850.44	103.926888	83,141.51	5,291.07	0.00
		Base		97.313050	77,850.44	103.926888	83,141.51	5,291.07	0.00
097023BY0	BOEING CO SR UNSECURED 03/38 3.55					3.550000	01 Mar 2038		
	80,000.000	Local		89.197488	71,357.99	102.019217	81,615.37	10,257.38	0.00
		Base		89.197488	71,357.99	102.019217	81,615.37	10,257.38	0.00
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	260,000.000	Local		98.955654	257,284.70	105.563428	274,464.91	17,180.21	0.02
		Base		98.955654	257,284.70	105.563428	274,464.91	17,180.21	0.02
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	50,000.000	Local		99.947120	49,973.56	107.079566	53,539.78	3,566.22	0.00
		Base		99.947120	49,973.56	107.079566	53,539.78	3,566.22	0.00
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	70,000.000	Local		99.776929	69,843.85	104.014706	72,810.29	2,966.44	0.00
		Base		99.776929	69,843.85	104.014706	72,810.29	2,966.44	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	860,000.000	Local		98.263343	845,064.75	102.550471	881,934.05	36,869.30	0.05
		Base		98.263343	845,064.75	102.550471	881,934.05	36,869.30	0.05
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	180,000.000	Local		96.084828	172,952.69	105.158985	189,286.17	16,333.48	0.01
		Base		96.084828	172,952.69	105.158985	189,286.17	16,333.48	0.01
097023CT0	BOEING CO SR UNSECURED 05/25 4.875					4.875000	01 May 2025		
	960,000.000	Local		100.000000	960,000.00	113.990765	1,094,311.34	134,311.34	0.07
		Base		100.000000	960,000.00	113.990765	1,094,311.34	134,311.34	0.06
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	390,000.000	Local		100.000000	390,000.00	129.772068	506,111.07	116,111.07	0.03
		Base		100.000000	390,000.00	129.772068	506,111.07	116,111.07	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		

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		880,000.000	Local 100.000000	880,000.00	137.814505	1,212,767.64	332,767.64	0.07
			Base 100.000000	880,000.00	137.814505	1,212,767.64	332,767.64	0.07
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060		
		280,000.000	Local 100.000000	280,000.00	141.859391	397,206.29	117,206.29	0.02
			Base 100.000000	280,000.00	141.859391	397,206.29	117,206.29	0.02
097023CY9	BOEING CO SR UNSECURED 05/30 5.15				5.150000	01 May 2030		
		1,260,000.000	Local 107.425026	1,353,555.33	121.025146	1,524,916.84	171,361.51	0.09
			Base 107.425026	1,353,555.33	121.025146	1,524,916.84	171,361.51	0.09
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79				3.790000	06 Feb 2024		
		60,000.000	Local 102.732100	61,639.26	109.283845	65,570.31	3,931.05	0.00
			Base 102.732100	61,639.26	109.283845	65,570.31	3,931.05	0.00
10373QAJ9	BP CAP MARKETS AMERICA COMPANY GUAR 05/22 3.245				3.245000	06 May 2022		
		10,000.000	Local 99.599100	9,959.91	103.979019	10,397.90	437.99	0.00
			Base 99.599100	9,959.91	103.979019	10,397.90	437.99	0.00
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216				3.216000	28 Nov 2023		
		60,000.000	Local 99.089617	59,453.77	107.244518	64,346.71	4,892.94	0.00
			Base 99.089617	59,453.77	107.244518	64,346.71	4,892.94	0.00
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588				3.588000	14 Apr 2027		
		130,000.000	Local 97.198046	126,357.46	113.733357	147,853.36	21,495.90	0.01
			Base 97.198046	126,357.46	113.733357	147,853.36	21,495.90	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41				3.410000	11 Feb 2026		
		360,000.000	Local 100.004417	360,015.90	112.116010	403,617.64	43,601.74	0.02
			Base 100.004417	360,015.90	112.116010	403,617.64	43,601.74	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3				3.000000	24 Feb 2050		
		1,120,000.000	Local 100.002863	1,120,032.06	102.673102	1,149,938.74	29,906.68	0.07
			Base 100.002863	1,120,032.06	102.673102	1,149,938.74	29,906.68	0.07
10373QBH2	BP CAP MARKETS AMERICA COMPANY GUAR 04/23 2.937				2.937000	06 Apr 2023		
		30,000.000	Local 100.626167	30,187.85	105.533201	31,659.96	1,472.11	0.00
			Base 100.626167	30,187.85	105.533201	31,659.96	1,472.11	0.00
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633				3.633000	06 Apr 2030		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	200,000.000	Local	100.000000	200,000.00	116.496165	232,992.33	32,992.33	0.01	
		Base	100.000000	200,000.00	116.496165	232,992.33	32,992.33	0.01	
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625					5.625000	07 Jan 2041		
	460,000.000	Local	93.587180	430,501.03	118.100000	543,260.00	112,758.97	0.03	
		Base	93.587180	430,501.03	118.100000	543,260.00	112,758.97	0.03	
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	2,430,000.000	Local	99.241601	2,411,570.91	111.000000	2,697,300.00	285,729.09	0.16	
		Base	99.241601	2,411,570.91	111.000000	2,697,300.00	285,729.09	0.15	
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625					5.625000	21 Feb 2047		
	720,000.000	Local	84.518547	608,533.54	119.300000	858,960.00	250,426.46	0.05	
		Base	84.518547	608,533.54	119.300000	858,960.00	250,426.46	0.05	
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625					4.625000	13 Jan 2028		
	320,000.000	Local	94.100403	301,121.29	112.001000	358,403.20	57,281.91	0.02	
		Base	94.100403	301,121.29	112.001000	358,403.20	57,281.91	0.02	
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B						15 Aug 2025		
	214,500.000	Local	99.825198	214,125.05	98.916700	212,176.32	-1,948.73	0.01	
		Base	99.825198	214,125.05	98.916700	212,176.32	-1,948.73	0.01	
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
	220,000.000	Local	99.874373	219,723.62	103.183191	227,003.02	7,279.40	0.01	
		Base	99.874373	219,723.62	103.183191	227,003.02	7,279.40	0.01	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	670,000.000	Local	101.910373	682,799.50	108.525528	727,121.04	44,321.54	0.04	
		Base	101.910373	682,799.50	108.525528	727,121.04	44,321.54	0.04	
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2					3.200000	15 Jun 2026		
	710,000.000	Local	102.559859	728,175.00	112.513272	798,844.23	70,669.23	0.05	
		Base	102.559859	728,175.00	112.513272	798,844.23	70,669.23	0.05	
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
	510,000.000	Local	109.136955	556,598.47	116.416089	593,722.05	37,123.58	0.04	
		Base	109.136955	556,598.47	116.416089	593,722.05	37,123.58	0.03	
110122CV8	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/21 2.25					2.250000	15 Aug 2021		

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	150,000.000	Local		100.150747	150,226.12	101.088154	151,632.23	1,406.11	0.01
		Base		100.150747	150,226.12	101.088154	151,632.23	1,406.11	0.01
110122DB1	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/24 3.625					3.625000	15 May 2024		
	100,000.000	Local		103.949080	103,949.08	109.631579	109,631.58	5,682.50	0.01
		Base		103.949080	103,949.08	109.631579	109,631.58	5,682.50	0.01
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875					3.875000	15 Aug 2025		
	250,000.000	Local		107.149376	267,873.44	114.079096	285,197.74	17,324.30	0.02
		Base		107.149376	267,873.44	114.079096	285,197.74	17,324.30	0.02
110122DG0	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/43 5.25					5.250000	15 Aug 2043		
	150,000.000	Local		126.524347	189,786.52	143.356833	215,035.25	25,248.73	0.01
		Base		126.524347	189,786.52	143.356833	215,035.25	25,248.73	0.01
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	500,000.000	Local		144.725224	723,626.12	144.638264	723,191.32	-434.80	0.04
		Base		144.725224	723,626.12	144.638264	723,191.32	-434.80	0.04
11135FAV3	BROADCOM INC COMPANY GUAR 11/23 2.25					2.250000	15 Nov 2023		
	460,000.000	Local		99.991789	459,962.23	104.438439	480,416.82	20,454.59	0.03
		Base		99.991789	459,962.23	104.438439	480,416.82	20,454.59	0.03
11135FBB6	BROADCOM INC COMPANY GUAR 11/25 3.15					3.150000	15 Nov 2025		
	520,000.000	Local		99.878854	519,370.04	109.195169	567,814.88	48,444.84	0.03
		Base		99.878854	519,370.04	109.195169	567,814.88	48,444.84	0.03
11135FBC4	BROADCOM INC COMPANY GUAR 04/25 4.7					4.700000	15 Apr 2025		
	1,180,000.000	Local		107.689525	1,270,736.39	114.596773	1,352,241.92	81,505.53	0.08
		Base		107.689525	1,270,736.39	114.596773	1,352,241.92	81,505.53	0.08
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125000	01 May 2027		
	150,000.000	Local		97.071073	145,606.61	106.119000	159,178.50	13,571.89	0.01
		Base		97.071073	145,606.61	106.119000	159,178.50	13,571.89	0.01
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
	70,000.000	Local		95.278457	66,694.92	105.750000	74,025.00	7,330.08	0.00
		Base		95.278457	66,694.92	105.750000	74,025.00	7,330.08	0.00
1248EPCE1	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5					4.500000	15 Aug 2030		

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	30,000.000	Local	101.843833	30,553.15	106.125000	31,837.50	1,284.35	0.00	
		Base	101.843833	30,553.15	106.125000	31,837.50	1,284.35	0.00	
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5					4.500000	01 May 2032		
	1,310,000.000	Local	99.289600	1,300,693.76	106.772000	1,398,713.20	98,019.44	0.08	
		Base	99.289600	1,300,693.76	106.772000	1,398,713.20	98,019.44	0.08	
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN						18 Nov 2024		
	78,037.580	Local	100.624981	78,525.30	97.312500	75,940.32	-2,584.98	0.00	
		Base	100.624981	78,525.30	97.312500	75,940.32	-2,584.98	0.00	
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A					1.088630	15 Nov 2036		
	410,000.000	Local	100.000000	410,000.00	98.875880	405,391.11	-4,608.89	0.02	
Original Face:	410,000.000	Base	100.000000	410,000.00	98.875880	405,391.11	-4,608.89	0.02	
125523AE0	CIGNA CORP COMPANY GUAR 09/21 3.4					3.400000	17 Sep 2021		
	160,000.000	Local	100.000000	160,000.00	102.149759	163,439.61	3,439.61	0.01	
		Base	100.000000	160,000.00	102.149759	163,439.61	3,439.61	0.01	
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75					3.750000	15 Jul 2023		
	406,000.000	Local	101.559788	412,332.74	108.107021	438,914.51	26,581.77	0.03	
		Base	101.559788	412,332.74	108.107021	438,914.51	26,581.77	0.03	
125523AG5	CIGNA CORP COMPANY GUAR 11/25 4.125					4.125000	15 Nov 2025		
	120,000.000	Local	99.940983	119,929.18	115.202183	138,242.62	18,313.44	0.01	
		Base	99.940983	119,929.18	115.202183	138,242.62	18,313.44	0.01	
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
	1,310,000.000	Local	111.333946	1,458,474.69	120.868692	1,583,379.87	124,905.18	0.09	
		Base	111.333946	1,458,474.69	120.868692	1,583,379.87	124,905.18	0.09	
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
	500,000.000	Local	128.146218	640,731.09	130.283906	651,419.53	10,688.44	0.04	
		Base	128.146218	640,731.09	130.283906	651,419.53	10,688.44	0.04	
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25					5.250000	07 Mar 2025		
	80,000.000	Local	101.709775	81,367.82	113.500000	90,800.00	9,432.18	0.01	
		Base	101.709775	81,367.82	113.500000	90,800.00	9,432.18	0.01	
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75					4.750000	16 Feb 2024		

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		140,000.000	Local Base	99.973550 99.973550	139,962.97 139,962.97	109.375000 109.375000	153,125.00 153,125.00	13,162.03 13,162.03	0.01 0.01
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.300000	10 Oct 2046			
	Original Face:	30,000.000	Local Base	102.342833 102.342833	30,702.85 30,702.85	104.685320 104.685320	31,405.60 31,405.60	702.75 702.75	0.00 0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B				4.762000	10 Oct 2046			
	Original Face:	30,000.000	Local Base	102.344800 102.344800	30,703.44 30,703.44	102.133390 102.133390	30,640.02 30,640.02	-63.42 -63.42	0.00 0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C				5.071460	10 Oct 2046			
	Original Face:	10,000.000	Local Base	101.071200 101.071200	10,107.12 10,107.12	98.748550 98.748550	9,874.86 9,874.86	-232.26 -232.26	0.00 0.00
12595BAJ0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C				4.320070	15 Jun 2050			
	Original Face:	1,000,000.000	Local Base	94.440981 94.440981	944,409.81 944,409.81	96.436720 96.436720	964,367.20 964,367.20	19,957.39 19,957.39	0.06 0.05
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A				3.023000	25 Aug 2060			
	Original Face:	882,210.040	Local Base	99.998467 99.998467	882,196.52 882,196.52	100.284780 100.284780	884,722.40 884,722.40	2,525.88 2,525.88	0.05 0.05
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA				1.846167	15 Oct 2045			
	Original Face:	2,634,512.180	Local Base	2.049385 2.049385	53,991.31 53,991.31	2.350030 2.350030	61,911.83 61,911.83	7,920.52 7,920.52	0.00 0.00
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B				4.035000	10 Feb 2048			
	Original Face:	240,000.000	Local Base	102.462438 102.462438	245,909.85 245,909.85	104.896220 104.896220	251,750.93 251,750.93	5,841.08 5,841.08	0.02 0.01
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C				4.307615	10 Feb 2048			
	Original Face:	70,000.000	Local Base	101.051814 101.051814	70,736.27 70,736.27	96.870330 96.870330	67,809.23 67,809.23	-2,927.04 -2,927.04	0.00 0.00
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM				4.526000	10 Feb 2047			
	Original Face:	200,000.000	Local Base	106.345205 106.345205	212,690.41 212,690.41	109.446010 109.446010	218,892.02 218,892.02	6,201.61 6,201.61	0.01 0.01
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.500000	05 May 2025			

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		1,650,000.000	Local 103.320800	1,704,793.20	107.657675	1,776,351.64	71,558.44	0.11	
			Base 103.320800	1,704,793.20	107.657675	1,776,351.64	71,558.44	0.10	
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A				4.000000	01 Aug 2057			
		470,170.040	Local 102.985860	484,208.66	104.007530	489,012.25	4,803.59	0.03	
Original Face:		830,000.000	Base 102.985860	484,208.66	104.007530	489,012.25	4,803.59	0.03	
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 102.582182	338,521.20	104.708190	345,537.03	7,015.83	0.02	
Original Face:		330,000.000	Base 102.582182	338,521.20	104.708190	345,537.03	7,015.83	0.02	
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A				3.500000	25 Feb 2048			
		2,185,791.820	Local 97.776185	2,137,183.86	102.130980	2,232,370.61	95,186.75	0.13	
Original Face:		3,881,000.000	Base 97.776185	2,137,183.86	102.130980	2,232,370.61	95,186.75	0.13	
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				1.121000	15 May 2036			
		1,050,000.000	Local 100.000000	1,050,000.00	100.133940	1,051,406.37	1,406.37	0.06	
Original Face:		1,050,000.000	Base 100.000000	1,050,000.00	100.133940	1,051,406.37	1,406.37	0.06	
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A				2.860000	25 Oct 2059			
		1,018,014.030	Local 99.999114	1,018,005.01	102.466400	1,043,122.33	25,117.32	0.06	
Original Face:		1,200,000.000	Base 99.999114	1,018,005.01	102.466400	1,043,122.33	25,117.32	0.06	
12656KAE7	COMM MORTGAGE TRUST COMM 2020 CX B 144A				2.446000	10 Nov 2046			
		870,000.000	Local 102.973744	895,871.57	103.911890	904,033.44	8,161.87	0.05	
Original Face:		870,000.000	Base 102.973744	895,871.57	103.911890	904,033.44	8,161.87	0.05	
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75				2.750000	01 Dec 2022			
		180,000.000	Local 99.845928	179,722.67	103.956560	187,121.81	7,399.14	0.01	
			Base 99.845928	179,722.67	103.956560	187,121.81	7,399.14	0.01	
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025			
		186,000.000	Local 99.962177	185,929.65	113.250965	210,646.79	24,717.14	0.01	
			Base 99.962177	185,929.65	113.250965	210,646.79	24,717.14	0.01	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045			

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	200,000.000	Local	105.278545	210,557.09	134.636137	269,272.27	58,715.18	0.02	
		Base	105.278545	210,557.09	134.636137	269,272.27	58,715.18	0.02	
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
	51,000.000	Local	99.587333	50,789.54	106.981792	54,560.71	3,771.17	0.00	
		Base	99.587333	50,789.54	106.981792	54,560.71	3,771.17	0.00	
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	1,247,000.000	Local	102.210819	1,274,568.91	118.996077	1,483,881.08	209,312.17	0.09	
		Base	102.210819	1,274,568.91	118.996077	1,483,881.08	209,312.17	0.08	
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	970,000.000	Local	119.520175	1,159,345.70	135.527846	1,314,620.11	155,274.41	0.08	
		Base	119.520175	1,159,345.70	135.527846	1,314,620.11	155,274.41	0.07	
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35					3.350000	09 Mar 2021		
	64,000.000	Local	100.038969	64,024.94	100.548338	64,350.94	326.00	0.00	
		Base	100.038969	64,024.94	100.548338	64,350.94	326.00	0.00	
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
	90,000.000	Local	99.839133	89,855.22	113.797533	102,417.78	12,562.56	0.01	
		Base	99.839133	89,855.22	113.797533	102,417.78	12,562.56	0.01	
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
	990,000.000	Local	111.425097	1,103,108.46	116.377257	1,152,134.84	49,026.38	0.07	
		Base	111.425097	1,103,108.46	116.377257	1,152,134.84	49,026.38	0.07	
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
	120,000.000	Local	98.355325	118,026.39	119.963480	143,956.18	25,929.79	0.01	
		Base	98.355325	118,026.39	119.963480	143,956.18	25,929.79	0.01	
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
	490,052.480	Local	99.268795	486,469.19	97.944400	479,978.96	-6,490.23	0.03	
		Base	99.268795	486,469.19	97.944400	479,978.96	-6,490.23	0.03	
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN						21 Jul 2025		
	618,450.000	Local	99.259958	613,873.21	100.012500	618,527.31	4,654.10	0.04	
		Base	99.259958	613,873.21	100.012500	618,527.31	4,654.10	0.04	
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		

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	610,000.000	Local		107.407539	655,185.99	109.513554	668,032.68	12,846.69	0.04
		Base		107.407539	655,185.99	109.513554	668,032.68	12,846.69	0.04
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	270,000.000	Local		104.278563	281,552.12	112.845765	304,683.57	23,131.45	0.02
		Base		104.278563	281,552.12	112.845765	304,683.57	23,131.45	0.02
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
	300,000.000	Local		99.953677	299,861.03	101.322242	303,966.73	4,105.70	0.02
		Base		99.953677	299,861.03	101.322242	303,966.73	4,105.70	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
	290,000.000	Local		100.090245	290,261.71	102.496558	297,240.02	6,978.31	0.02
		Base		100.090245	290,261.71	102.496558	297,240.02	6,978.31	0.02
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	40,000.000	Local		99.856900	39,942.76	107.442184	42,976.87	3,034.11	0.00
		Base		99.856900	39,942.76	107.442184	42,976.87	3,034.11	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	90,000.000	Local		102.267867	92,041.08	106.941318	96,247.19	4,206.11	0.01
		Base		102.267867	92,041.08	106.941318	96,247.19	4,206.11	0.01
14448CAR5	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377					3.377000	05 Apr 2040		
	90,000.000	Local		101.614667	91,453.20	109.702794	98,732.51	7,279.31	0.01
		Base		101.614667	91,453.20	109.702794	98,732.51	7,279.31	0.01
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
	50,000.000	Local		101.731620	50,865.81	111.902142	55,951.07	5,085.26	0.00
		Base		101.731620	50,865.81	111.902142	55,951.07	5,085.26	0.00
15135BAP6	CENTENE CORP SR UNSECURED 01/25 4.75					4.750000	15 Jan 2025		
	30,000.000	Local		101.919967	30,575.99	102.623000	30,786.90	210.91	0.00
		Base		101.919967	30,575.99	102.623000	30,786.90	210.91	0.00
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
	250,000.000	Local		106.567244	266,418.11	111.021000	277,552.50	11,134.39	0.02
		Base		106.567244	266,418.11	111.021000	277,552.50	11,134.39	0.02
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375000	01 Jun 2026		

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	120,000.000	Local	102.988608	123,586.33	105.471000	126,565.20	2,978.87	0.01	
		Base	102.988608	123,586.33	105.471000	126,565.20	2,978.87	0.01	
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	1,054,842.890	Local	99.699579	1,051,673.92	99.458300	1,049,128.81	-2,545.11	0.06	
		Base	99.699579	1,051,673.92	99.458300	1,049,128.81	-2,545.11	0.06	
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	260,000.000	Local	111.198062	289,114.96	116.144796	301,976.47	12,861.51	0.02	
		Base	111.198062	289,114.96	116.144796	301,976.47	12,861.51	0.02	
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384000	23 Oct 2035		
	50,000.000	Local	109.422340	54,711.17	137.004707	68,502.35	13,791.18	0.00	
		Base	109.422340	54,711.17	137.004707	68,502.35	13,791.18	0.00	
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484000	23 Oct 2045		
	20,000.000	Local	114.435700	22,887.14	141.445954	28,289.19	5,402.05	0.00	
		Base	114.435700	22,887.14	141.445954	28,289.19	5,402.05	0.00	
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834000	23 Oct 2055		
	30,000.000	Local	112.036833	33,611.05	151.668010	45,500.40	11,889.35	0.00	
		Base	112.036833	33,611.05	151.668010	45,500.40	11,889.35	0.00	
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	780,000.000	Local	96.948074	756,194.98	115.372734	899,907.33	143,712.35	0.05	
		Base	96.948074	756,194.98	115.372734	899,907.33	143,712.35	0.05	
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	140,000.000	Local	100.009614	140,013.46	124.894231	174,851.92	34,838.46	0.01	
		Base	100.009614	140,013.46	124.894231	174,851.92	34,838.46	0.01	
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	400,000.000	Local	122.885080	491,540.32	130.844300	523,377.20	31,836.88	0.03	
		Base	122.885080	491,540.32	130.844300	523,377.20	31,836.88	0.03	
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	1,650,000.000	Local	117.226235	1,934,232.87	121.586358	2,006,174.91	71,942.04	0.12	
		Base	117.226235	1,934,232.87	121.586358	2,006,174.91	71,942.04	0.11	
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		

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	90,000.000	Local	101.043589	90,939.23	119.440008	107,496.01	16,556.78	0.01	
		Base	101.043589	90,939.23	119.440008	107,496.01	16,556.78	0.01	
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B					30 Apr 2025			
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
16117LBW8	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B1					30 Apr 2025			
	571,244.590	Local	100.359732	573,299.54	99.545500	568,648.28	-4,651.26	0.03	
		Base	100.359732	573,299.54	99.545500	568,648.28	-4,651.26	0.03	
16117LBX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2					01 Feb 2027			
	742,481.200	Local	100.222033	744,129.75	99.388900	737,943.90	-6,185.85	0.04	
		Base	100.222033	744,129.75	99.388900	737,943.90	-6,185.85	0.04	
16411RAJ8	CHENIERE ENERGY INC SR SECURED 144A 10/28 4.625					4.625000	15 Oct 2028		
	200,000.000	Local	100.000000	200,000.00	105.000000	210,000.00	10,000.00	0.01	
		Base	100.000000	200,000.00	105.000000	210,000.00	10,000.00	0.01	
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
	330,000.000	Local	100.018791	330,062.01	103.997966	343,193.29	13,131.28	0.02	
		Base	100.018791	330,062.01	103.997966	343,193.29	13,131.28	0.02	
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
	110,000.000	Local	100.202809	110,223.09	106.049000	116,653.90	6,430.81	0.01	
		Base	100.202809	110,223.09	106.049000	116,653.90	6,430.81	0.01	
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	440,000.000	Local	108.750550	478,502.42	111.628356	491,164.77	12,662.35	0.03	
		Base	108.750550	478,502.42	111.628356	491,164.77	12,662.35	0.03	
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					0.398000	25 Aug 2035		
	246,045.450	Local	93.093617	229,052.61	100.655060	247,657.20	18,604.59	0.01	
Original Face:	21,100,000.000	Base	93.093617	229,052.61	100.655060	247,657.20	18,604.59	0.01	
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	370,000.000	Local	98.339957	363,857.84	110.213764	407,790.93	43,933.09	0.02	
		Base	98.339957	363,857.84	110.213764	407,790.93	43,933.09	0.02	
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		

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	870,000.000	Local		105.293537	916,053.77	113.445016	986,971.64	70,917.87	0.06
		Base		105.293537	916,053.77	113.445016	986,971.64	70,917.87	0.06
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	110,000.000	Local		100.063864	110,070.25	102.927614	113,220.38	3,150.13	0.01
		Base		100.063864	110,070.25	102.927614	113,220.38	3,150.13	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	140,000.000	Local		100.244143	140,341.80	115.218262	161,305.57	20,963.77	0.01
		Base		100.244143	140,341.80	115.218262	161,305.57	20,963.77	0.01
17288YAC6	CITADEL SECURITIES LP 2020 TERM LOAN B						27 Feb 2026		
	974,626.510	Local		99.318537	967,984.79	99.958300	974,220.09	6,235.30	0.06
		Base		99.318537	967,984.79	99.958300	974,220.09	6,235.30	0.06
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	40,000.000	Local		112.460625	44,984.25	141.759240	56,703.70	11,719.45	0.00
		Base		112.460625	44,984.25	141.759240	56,703.70	11,719.45	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	792,000.000	Local		158.591061	1,256,041.20	178.753639	1,415,728.82	159,687.62	0.08
		Base		158.591061	1,256,041.20	178.753639	1,415,728.82	159,687.62	0.08
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
	50,000.000	Local		100.760900	50,380.45	105.749414	52,874.71	2,494.26	0.00
		Base		100.760900	50,380.45	105.749414	52,874.71	2,494.26	0.00
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675000	13 Sep 2043		
	110,000.000	Local		109.548345	120,503.18	162.810021	179,091.02	58,587.84	0.01
		Base		109.548345	120,503.18	162.810021	179,091.02	58,587.84	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	1,840,000.000	Local		109.769465	2,019,758.15	120.163360	2,211,005.82	191,247.67	0.13
		Base		109.769465	2,019,758.15	120.163360	2,211,005.82	191,247.67	0.13
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.300000	29 Dec 2049		
	100,000.000	Local		99.901350	99,901.35	108.400000	108,400.00	8,498.65	0.01
		Base		99.901350	99,901.35	108.400000	108,400.00	8,498.65	0.01
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.300000	06 May 2044		

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	671,000.000	Local		106.773033	716,447.05	141.091328	946,722.81	230,275.76	0.06
		Base		106.773033	716,447.05	141.091328	946,722.81	230,275.76	0.05
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.950000	29 Dec 2049		
	630,000.000	Local		99.842029	629,004.78	109.250000	688,275.00	59,270.22	0.04
		Base		99.842029	629,004.78	109.250000	688,275.00	59,270.22	0.04
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	704,000.000	Local		101.752523	716,337.76	133.847028	942,283.08	225,945.32	0.06
		Base		101.752523	716,337.76	133.847028	942,283.08	225,945.32	0.05
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	400,000.000	Local		109.378470	437,513.88	117.288404	469,153.62	31,639.74	0.03
		Base		109.378470	437,513.88	117.288404	469,153.62	31,639.74	0.03
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR					2.666000	29 Jan 2031		
	670,000.000	Local		104.139472	697,734.46	107.279811	718,774.73	21,040.27	0.04
		Base		104.139472	697,734.46	107.279811	718,774.73	21,040.27	0.04
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	390,000.000	Local		100.000000	390,000.00	121.265709	472,936.27	82,936.27	0.03
		Base		100.000000	390,000.00	121.265709	472,936.27	82,936.27	0.03
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
	220,000.000	Local		104.004336	228,809.54	109.256207	240,363.66	11,554.12	0.01
		Base		104.004336	228,809.54	109.256207	240,363.66	11,554.12	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
	330,000.000	Local		100.000000	330,000.00	103.011096	339,936.62	9,936.62	0.02
		Base		100.000000	330,000.00	103.011096	339,936.62	9,936.62	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
	520,000.000	Local		100.000000	520,000.00	106.586017	554,247.29	34,247.29	0.03
		Base		100.000000	520,000.00	106.586017	554,247.29	34,247.29	0.03
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					2.340790	25 Aug 2035		
	83,969.770	Local		83.954190	70,496.14	87.143800	73,174.45	2,678.31	0.00
Original Face:	690,000.000	Base		83.954190	70,496.14	87.143800	73,174.45	2,678.31	0.00
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A					3.128000	10 Apr 2048		

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	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B						18 Apr 2024		
	0.000	Local		0.000000	-37.36	0.000000	0.00	37.36	0.00
		Base		0.000000	-37.36	0.000000	0.00	37.36	0.00
191216CN8	COCA COLA CO/THE SR UNSECURED 03/25 2.95					2.950000	25 Mar 2025		
	120,000.000	Local		107.758458	129,310.15	110.225749	132,270.90	2,960.75	0.01
		Base		107.758458	129,310.15	110.225749	132,270.90	2,960.75	0.01
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
	290,000.000	Local		113.109624	328,017.91	114.694335	332,613.57	4,595.66	0.02
		Base		113.109624	328,017.91	114.694335	332,613.57	4,595.66	0.02
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
	310,000.000	Local		100.363519	311,126.91	103.292472	320,206.66	9,079.75	0.02
		Base		100.363519	311,126.91	103.292472	320,206.66	9,079.75	0.02
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	10,000.000	Local		101.806900	10,180.69	106.514578	10,651.46	470.77	0.00
		Base		101.806900	10,180.69	106.514578	10,651.46	470.77	0.00
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
	630,000.000	Local		102.182514	643,749.84	105.521115	664,783.02	21,033.18	0.04
		Base		102.182514	643,749.84	105.521115	664,783.02	21,033.18	0.04
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
	130,000.000	Local		99.389908	129,206.88	103.050720	133,965.94	4,759.06	0.01
		Base		99.389908	129,206.88	103.050720	133,965.94	4,759.06	0.01
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A					1.041000	15 Nov 2037		
	1,280,000.000	Local		100.000000	1,280,000.00	100.336210	1,284,303.49	4,303.49	0.08
Original Face:	1,280,000.000	Base		100.000000	1,280,000.00	100.336210	1,284,303.49	4,303.49	0.07
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625000	26 Feb 2044		
	1,260,000.000	Local		118.887774	1,497,985.95	129.500000	1,631,700.00	133,714.05	0.10
		Base		118.887774	1,497,985.95	129.500000	1,631,700.00	133,714.05	0.09
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.250000	15 Jan 2033		

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	360,000.000	Local		118.711444	427,361.20	125.506217	451,822.38	24,461.18	0.03
		Base		118.711444	427,361.20	125.506217	451,822.38	24,461.18	0.03
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.200000	15 Aug 2034		
	130,000.000	Local		100.588615	130,765.20	125.328933	162,927.61	32,162.41	0.01
		Base		100.588615	130,765.20	125.328933	162,927.61	32,162.41	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375000	15 Aug 2025		
	50,000.000	Local		99.938100	49,969.05	111.574125	55,787.06	5,818.01	0.00
		Base		99.938100	49,969.05	111.574125	55,787.06	5,818.01	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	210,000.000	Local		104.145219	218,704.96	111.646303	234,457.24	15,752.28	0.01
		Base		104.145219	218,704.96	111.646303	234,457.24	15,752.28	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
	30,000.000	Local		107.831500	32,349.45	115.126812	34,538.04	2,188.59	0.00
		Base		107.831500	32,349.45	115.126812	34,538.04	2,188.59	0.00
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9					3.900000	01 Mar 2038		
	10,000.000	Local		99.563800	9,956.38	122.382825	12,238.28	2,281.90	0.00
		Base		99.563800	9,956.38	122.382825	12,238.28	2,281.90	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	50,000.000	Local		112.843340	56,421.67	125.980516	62,990.26	6,568.59	0.00
		Base		112.843340	56,421.67	125.980516	62,990.26	6,568.59	0.00
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
	60,000.000	Local		126.585967	75,951.58	139.713473	83,828.08	7,876.50	0.01
		Base		126.585967	75,951.58	139.713473	83,828.08	7,876.50	0.00
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	490,000.000	Local		101.345633	496,593.60	114.887989	562,951.15	66,357.55	0.03
		Base		101.345633	496,593.60	114.887989	562,951.15	66,357.55	0.03
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	970,000.000	Local		100.118533	971,149.77	120.377442	1,167,661.19	196,511.42	0.07
		Base		100.118533	971,149.77	120.377442	1,167,661.19	196,511.42	0.07
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		

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		680,000.000	Local 108.269469	736,232.39	123.134736	837,316.20	101,083.81	0.05
			Base 108.269469	736,232.39	123.134736	837,316.20	101,083.81	0.05
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25				3.250000	01 Nov 2039		
		30,000.000	Local 101.746400	30,523.92	113.538591	34,061.58	3,537.66	0.00
			Base 101.746400	30,523.92	113.538591	34,061.58	3,537.66	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45				3.450000	01 Feb 2050		
		990,000.000	Local 112.436311	1,113,119.48	118.006580	1,168,265.14	55,145.66	0.07
			Base 112.436311	1,113,119.48	118.006580	1,168,265.14	55,145.66	0.07
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4				3.400000	01 Apr 2030		
		170,000.000	Local 99.834541	169,718.72	115.635360	196,580.11	26,861.39	0.01
			Base 99.834541	169,718.72	115.635360	196,580.11	26,861.39	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75				3.750000	01 Apr 2040		
		40,000.000	Local 109.862900	43,945.16	120.802497	48,321.00	4,375.84	0.00
			Base 109.862900	43,945.16	120.802497	48,321.00	4,375.84	0.00
20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1				3.100000	01 Apr 2025		
		20,000.000	Local 107.577900	21,515.58	110.031090	22,006.22	490.64	0.00
			Base 107.577900	21,515.58	110.031090	22,006.22	490.64	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3				3.300000	01 Apr 2027		
		120,000.000	Local 111.983167	134,379.80	113.709458	136,451.35	2,071.55	0.01
			Base 111.983167	134,379.80	113.709458	136,451.35	2,071.55	0.01
20337EAQ4	COMMSCOPE INC TERM LOAN B					06 Apr 2026		
		396,984.910	Local 96.385122	382,634.39	99.053600	393,227.84	10,593.45	0.02
			Base 96.385122	382,634.39	99.053600	393,227.84	10,593.45	0.02
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75				3.750000	01 Oct 2027		
		180,000.000	Local 102.259706	184,067.47	114.291178	205,724.12	21,656.65	0.01
			Base 102.259706	184,067.47	114.291178	205,724.12	21,656.65	0.01
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3				4.300000	15 Aug 2028		
		610,000.000	Local 105.273887	642,170.71	118.223567	721,163.76	78,993.05	0.04
			Base 105.273887	642,170.71	118.223567	721,163.76	78,993.05	0.04
208251AE8	CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95				6.950000	15 Apr 2029		

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	120,000.000	Local		107.096817	128,516.18	140.136158	168,163.39	39,647.21	0.01
		Base		107.096817	128,516.18	140.136158	168,163.39	39,647.21	0.01
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
	110,000.000	Local		99.786700	109,765.37	114.592532	126,051.79	16,286.42	0.01
		Base		99.786700	109,765.37	114.592532	126,051.79	16,286.42	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
	80,000.000	Local		99.346850	79,477.48	121.837508	97,470.01	17,992.53	0.01
		Base		99.346850	79,477.48	121.837508	97,470.01	17,992.53	0.01
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983					5.983000	19 Oct 2023		
	285,326.910	Local		104.078203	296,963.12	101.183850	288,704.75	-8,258.37	0.02
Original Face:	550,000.000	Base		104.078203	296,963.12	101.183850	288,704.75	-8,258.37	0.02
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	50,000.000	Local		101.482960	50,741.48	103.110000	51,555.00	813.52	0.00
		Base		101.482960	50,741.48	103.110000	51,555.00	813.52	0.00
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	10,000.000	Local		101.126600	10,112.66	98.901000	9,890.10	-222.56	0.00
		Base		101.126600	10,112.66	98.901000	9,890.10	-222.56	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	660,000.000	Local		101.379997	669,107.98	102.520000	676,632.00	7,524.02	0.04
		Base		101.379997	669,107.98	102.520000	676,632.00	7,524.02	0.04
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
	1,160,000.000	Local		101.143105	1,173,260.02	111.455157	1,292,879.82	119,619.80	0.08
		Base		101.143105	1,173,260.02	111.455157	1,292,879.82	119,619.80	0.07
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375					4.375000	04 Aug 2025		
	550,000.000	Local		98.763782	543,200.80	114.127591	627,701.75	84,500.95	0.04
		Base		98.763782	543,200.80	114.127591	627,701.75	84,500.95	0.04
21H020618	GNMA II TBA 30 YR 2 JUMBOS					2.000000	21 Jan 2051		
	4,600,000.000	Local		103.977910	4,782,983.84	104.574219	4,810,414.07	27,430.23	0.29
Original Face:	4,600,000.000	Base		103.977910	4,782,983.84	104.574219	4,810,414.07	27,430.23	0.27
21H020626	GNMA II TBA 30 YR 2 JUMBOS					2.000000	20 Feb 2051		

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Original Face:	1,200,000.000	Local		103.953125	1,247,437.50	104.406250	1,252,875.00	5,437.50	0.07
	1,200,000.000	Base		103.953125	1,247,437.50	104.406250	1,252,875.00	5,437.50	0.07
21H022614	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	21 Jan 2051		
Original Face:	2,600,000.000	Local		104.932347	2,728,241.03	105.859375	2,752,343.75	24,102.72	0.16
	2,600,000.000	Base		104.932347	2,728,241.03	105.859375	2,752,343.75	24,102.72	0.16
21H022622	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	20 Feb 2051		
Original Face:	2,100,000.000	Local		105.222656	2,209,675.78	105.656250	2,218,781.25	9,105.47	0.13
	2,100,000.000	Base		105.222656	2,209,675.78	105.656250	2,218,781.25	9,105.47	0.13
21H030617	GNMA II TBA 30 YR 3 JUMBOS					3.000000	21 Jan 2051		
Original Face:	500,000.000	Local		104.312500	521,562.50	104.570312	522,851.56	1,289.06	0.03
	500,000.000	Base		104.312500	521,562.50	104.570312	522,851.56	1,289.06	0.03
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
Original Face:	520,000.000	Local		100.284475	521,479.27	103.028980	535,750.70	14,271.43	0.03
		Base		100.284475	521,479.27	103.028980	535,750.70	14,271.43	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
Original Face:	600,000.000	Local		101.137438	606,824.63	102.469722	614,818.33	7,993.70	0.04
		Base		101.137438	606,824.63	102.469722	614,818.33	7,993.70	0.04
221644AA5	PRIMO WATER HOLDINGS INC COMPANY GUAR 144A 04/25 5.5					5.500000	01 Apr 2025		
Original Face:	100,000.000	Local		100.000000	100,000.00	103.250000	103,250.00	3,250.00	0.01
		Base		100.000000	100,000.00	103.250000	103,250.00	3,250.00	0.01
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.000000	10 Jan 2033		
Original Face:	250,000.000	Local		99.476084	248,690.21	111.847755	279,619.39	30,929.18	0.02
		Base		99.476084	248,690.21	111.847755	279,619.39	30,929.18	0.02
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR					1.907000	16 Jun 2026		
Original Face:	250,000.000	Local		100.000000	250,000.00	103.720685	259,301.71	9,301.71	0.02
		Base		100.000000	250,000.00	103.720685	259,301.71	9,301.71	0.01
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
Original Face:	1,000,000.000	Local		112.345698	1,123,456.98	117.697359	1,176,973.59	53,516.61	0.07
		Base		112.345698	1,123,456.98	117.697359	1,176,973.59	53,516.61	0.07
225401AQ1	CREDIT SUISSE GROUP AG SR UNSECURED 144A 06/26 VAR					2.193000	05 Jun 2026		

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	810,000.000	Local	100.000000		810,000.00	104.505239	846,492.44	36,492.44	0.05
		Base	100.000000		810,000.00	104.505239	846,492.44	36,492.44	0.05
225433AR2	CREDIT SUISSE GROUP AG SR UNSECURED 04/26 4.55					4.550000	17 Apr 2026		
	300,000.000	Local	112.368513		337,105.54	117.649964	352,949.89	15,844.35	0.02
		Base	112.368513		337,105.54	117.649964	352,949.89	15,844.35	0.02
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
	320,000.000	Local	99.852472		319,527.91	109.699180	351,037.38	31,509.47	0.02
		Base	99.852472		319,527.91	109.699180	351,037.38	31,509.47	0.02
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A					2.750000	25 Jul 2057		
	317,038.800	Local	100.021912		317,108.27	105.185930	333,480.21	16,371.94	0.02
Original Face:	460,000.000	Base	100.021912		317,108.27	105.185930	333,480.21	16,371.94	0.02
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					3.052770	25 Jul 2057		
	960,000.000	Local	85.302934		818,908.17	89.857020	862,627.39	43,719.22	0.05
Original Face:	960,000.000	Base	85.302934		818,908.17	89.857020	862,627.39	43,719.22	0.05
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A					0.858630	15 Jun 2034		
	120,000.000	Local	100.000000		120,000.00	99.891150	119,869.38	-130.62	0.01
Original Face:	120,000.000	Base	100.000000		120,000.00	99.891150	119,869.38	-130.62	0.01
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	410,000.000	Local	98.664398		404,524.03	127.320000	522,012.00	117,487.97	0.03
		Base	98.664398		404,524.03	127.320000	522,012.00	117,487.97	0.03
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
	40,000.000	Local	100.000000		40,000.00	102.750000	41,100.00	1,100.00	0.00
		Base	100.000000		40,000.00	102.750000	41,100.00	1,100.00	0.00
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	540,000.000	Local	100.430837		542,326.52	104.395829	563,737.48	21,410.96	0.03
		Base	100.430837		542,326.52	104.395829	563,737.48	21,410.96	0.03
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
	1,370,000.000	Local	108.817617		1,490,801.35	112.816007	1,545,579.30	54,777.95	0.09
		Base	108.817617		1,490,801.35	112.816007	1,545,579.30	54,777.95	0.09
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 Sep 2022		

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		230,000.000	Local 100.000000	230,000.00	101.581660	233,637.82	3,637.82	0.01
			Base 100.000000	230,000.00	101.581660	233,637.82	3,637.82	0.01
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226				1.226000	22 Jun 2024		
		200,000.000	Local 100.000000	200,000.00	101.169506	202,339.01	2,339.01	0.01
			Base 100.000000	200,000.00	101.169506	202,339.01	2,339.01	0.01
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077				2.077000	02 Nov 2021		
		360,000.000	Local 100.000000	360,000.00	101.233499	364,440.60	4,440.60	0.02
			Base 100.000000	360,000.00	101.233499	364,440.60	4,440.60	0.02
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589				2.589000	02 Nov 2023		
		280,000.000	Local 100.000000	280,000.00	105.225415	294,631.16	14,631.16	0.02
			Base 100.000000	280,000.00	105.225415	294,631.16	14,631.16	0.02
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B					16 Oct 2026		
		1,053,368.360	Local 99.583213	1,048,978.06	99.825000	1,051,524.97	2,546.91	0.06
			Base 99.583213	1,048,978.06	99.825000	1,051,524.97	2,546.91	0.06
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1				3.100000	15 Apr 2030		
		60,000.000	Local 99.823317	59,893.99	114.487464	68,692.48	8,798.49	0.00
			Base 99.823317	59,893.99	114.487464	68,692.48	8,798.49	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75				3.750000	15 Apr 2050		
		340,000.000	Local 110.845071	376,873.24	129.573539	440,550.03	63,676.79	0.03
			Base 110.845071	376,873.24	129.573539	440,550.03	63,676.79	0.03
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B					09 Apr 2027		
		597,000.000	Local 99.085844	591,542.49	100.015600	597,093.13	5,550.64	0.04
			Base 99.085844	591,542.49	100.015600	597,093.13	5,550.64	0.03
24702NBE9	DELL INTERNATIONAL LLC 2019 TERM LOAN B					19 Sep 2025		
		927,932.960	Local 99.297100	921,410.52	100.024100	928,156.59	6,746.07	0.06
			Base 99.297100	921,410.52	100.024100	928,156.59	6,746.07	0.05
247361ZJ0	DELTA AIR LINES INC SR UNSECURED 03/22 3.625				3.625000	15 Mar 2022		
		210,000.000	Local 90.258243	189,542.31	102.880578	216,049.21	26,506.90	0.01
			Base 90.258243	189,542.31	102.880578	216,049.21	26,506.90	0.01
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4				3.400000	19 Apr 2021		

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	500,000.000	Local		98.069338	490,346.69	100.653764	503,268.82	12,922.13	0.03
		Base		98.069338	490,346.69	100.653764	503,268.82	12,922.13	0.03
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023		
	80,000.000	Local		88.452075	70,761.66	102.678006	82,142.40	11,380.74	0.00
		Base		88.452075	70,761.66	102.678006	82,142.40	11,380.74	0.00
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9					2.900000	28 Oct 2024		
	380,000.000	Local		90.823961	345,131.05	98.663116	374,919.84	29,788.79	0.02
		Base		90.823961	345,131.05	98.663116	374,919.84	29,788.79	0.02
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
	1,700,000.000	Local		100.639778	1,710,876.22	115.455234	1,962,738.98	251,862.76	0.12
		Base		100.639778	1,710,876.22	115.455234	1,962,738.98	251,862.76	0.11
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
	360,000.000	Local		99.987083	359,953.50	114.230295	411,229.06	51,275.56	0.02
		Base		99.987083	359,953.50	114.230295	411,229.06	51,275.56	0.02
24736CBM5	DELTA AIR LINES INC 2020 GSR TERM LOAN B						29 Apr 2023		
	557,200.000	Local		98.925989	551,215.61	101.437500	565,209.75	13,994.14	0.03
		Base		98.925989	551,215.61	101.437500	565,209.75	13,994.14	0.03
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	430,000.000	Local		101.079405	434,641.44	103.500000	445,050.00	10,408.56	0.03
		Base		101.079405	434,641.44	103.500000	445,050.00	10,408.56	0.03
24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B						01 Dec 2027		
	680,000.000	Local		99.684543	677,854.89	99.937500	679,575.00	1,720.11	0.04
		Base		99.684543	677,854.89	99.937500	679,575.00	1,720.11	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	50,000.000	Local		101.136060	50,568.03	122.297748	61,148.87	10,580.84	0.00
		Base		101.136060	50,568.03	122.297748	61,148.87	10,580.84	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	10,000.000	Local		90.233500	9,023.35	112.886590	11,288.66	2,265.31	0.00
		Base		90.233500	9,023.35	112.886590	11,288.66	2,265.31	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		

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		1,530,000.000	Local 102.108463	1,562,259.49	117.787483	1,802,148.49	239,889.00	0.11
			Base 102.108463	1,562,259.49	117.787483	1,802,148.49	239,889.00	0.10
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375				5.375000	31 May 2025		
		140,000.000	Local 101.481657	142,074.32	104.101606	145,742.25	3,667.93	0.01
			Base 101.481657	142,074.32	104.101606	145,742.25	3,667.93	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5				3.500000	01 Dec 2029		
		140,000.000	Local 102.050950	142,871.33	106.831568	149,564.20	6,692.87	0.01
			Base 102.050950	142,871.33	106.831568	149,564.20	6,692.87	0.01
254687CK0	WALT DISNEY COMPANY/THE COMPANY GUAR 02/21 4.5				4.500000	15 Feb 2021		
		40,000.000	Local 100.193850	40,077.54	100.466668	40,186.67	109.13	0.00
			Base 100.193850	40,077.54	100.466668	40,186.67	109.13	0.00
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65				6.650000	15 Nov 2037		
		80,000.000	Local 131.715488	105,372.39	158.032281	126,425.82	21,053.43	0.01
			Base 131.715488	105,372.39	158.032281	126,425.82	21,053.43	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024		
		320,000.000	Local 97.491103	311,971.53	104.853500	335,531.20	23,559.67	0.02
			Base 97.491103	311,971.53	104.853500	335,531.20	23,559.67	0.02
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026		
		20,000.000	Local 90.766600	18,153.32	112.001000	22,400.20	4,246.88	0.00
			Base 90.766600	18,153.32	112.001000	22,400.20	4,246.88	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038		
		1,554,712.570	Local 99.989830	1,554,554.46	104.205500	1,620,096.01	65,541.55	0.10
Original Face:		2,000,000.000	Base 99.989830	1,554,554.46	104.205500	1,620,096.01	65,541.55	0.09
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25				3.250000	15 Apr 2023		
		30,000.000	Local 104.790333	31,437.10	105.809435	31,742.83	305.73	0.00
			Base 104.790333	31,437.10	105.809435	31,742.83	305.73	0.00
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45				6.450000	03 Nov 2036		
		50,000.000	Local 104.811720	52,405.86	108.000000	54,000.00	1,594.14	0.00
			Base 104.811720	52,405.86	108.000000	54,000.00	1,594.14	0.00
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3				5.300000	15 Feb 2040		

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		190,000.000	Local 105.317237	200,102.75	142.452197	270,659.17	70,556.42	0.02
			Base 105.317237	200,102.75	142.452197	270,659.17	70,556.42	0.02
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65				3.650000	01 Feb 2029		
		280,000.000	Local 112.649454	315,418.47	115.854351	324,392.18	8,973.71	0.02
			Base 112.649454	315,418.47	115.854351	324,392.18	8,973.71	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9				3.900000	01 Apr 2035		
		190,000.000	Local 113.557416	215,759.09	117.338090	222,942.37	7,183.28	0.01
			Base 113.557416	215,759.09	117.338090	222,942.37	7,183.28	0.01
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15				4.150000	15 Jan 2026		
		190,000.000	Local 104.402000	198,363.80	116.034680	220,465.89	22,102.09	0.01
			Base 104.402000	198,363.80	116.034680	220,465.89	22,102.09	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050		
		800,000.000	Local 128.375193	1,027,001.54	135.544484	1,084,355.87	57,354.33	0.06
			Base 128.375193	1,027,001.54	135.544484	1,084,355.87	57,354.33	0.06
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030		
		100,000.000	Local 99.962330	99,962.33	121.535619	121,535.62	21,573.29	0.01
			Base 99.962330	99,962.33	121.535619	121,535.62	21,573.29	0.01
26884LAE9	EQT CORP SR UNSECURED 10/22 3				3.000000	01 Oct 2022		
		140,000.000	Local 99.164343	138,830.08	100.750000	141,050.00	2,219.92	0.01
			Base 99.164343	138,830.08	100.750000	141,050.00	2,219.92	0.01
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9				3.900000	01 Oct 2027		
		110,000.000	Local 93.889182	103,278.10	99.345000	109,279.50	6,001.40	0.01
			Base 93.889182	103,278.10	99.345000	109,279.50	6,001.40	0.01
26884LAH2	EQT CORP SR UNSECURED 02/25 7.875				7.875000	01 Feb 2025		
		20,000.000	Local 110.411150	22,082.23	113.875000	22,775.00	692.77	0.00
			Base 110.411150	22,082.23	113.875000	22,775.00	692.77	0.00
26884LAL3	EQT CORP SR UNSECURED 01/29 5				5.000000	15 Jan 2029		
		20,000.000	Local 104.168250	20,833.65	105.432000	21,086.40	252.75	0.00
			Base 104.168250	20,833.65	105.432000	21,086.40	252.75	0.00
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.750000	02 Nov 2022		

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	460,000.000	Local	99.632383	458,308.96	104.345065	479,987.30	21,678.34	0.03	
		Base	99.632383	458,308.96	104.345065	479,987.30	21,678.34	0.03	
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042			
	50,000.000	Local	100.659320	50,329.66	126.702384	63,351.19	13,021.53	0.00	
		Base	100.659320	50,329.66	126.702384	63,351.19	13,021.53	0.00	
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045			
	270,000.000	Local	91.007344	245,719.83	121.050000	326,835.00	81,115.17	0.02	
		Base	91.007344	245,719.83	121.050000	326,835.00	81,115.17	0.02	
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1					21 Jul 2025			
	322,599.120	Local	99.961606	322,475.26	98.277800	317,043.32	-5,431.94	0.02	
		Base	99.961606	322,475.26	98.277800	317,043.32	-5,431.94	0.02	
28414BAF3	ELANCO ANIMAL HEALTH INCORPORA TERM LOAN B					01 Aug 2027			
	453,864.420	Local	100.522193	456,234.47	99.020800	449,420.18	-6,814.29	0.03	
		Base	100.522193	456,234.47	99.020800	449,420.18	-6,814.29	0.03	
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5				2.500000	11 Oct 2022			
	440,000.000	Local	99.877702	439,461.89	103.530000	455,532.00	16,070.11	0.03	
		Base	99.877702	439,461.89	103.530000	455,532.00	16,070.11	0.03	
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125				3.125000	30 Sep 2049			
	2,540,000.000	Local	102.144983	2,594,482.56	107.000000	2,717,800.00	123,317.44	0.16	
		Base	102.144983	2,594,482.56	107.000000	2,717,800.00	123,317.44	0.15	
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95				4.950000	15 Jun 2028			
	90,000.000	Local	105.624478	95,062.03	115.261417	103,735.28	8,673.25	0.01	
		Base	105.624478	95,062.03	115.261417	103,735.28	8,673.25	0.01	
29278NAP8	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/25 2.9				2.900000	15 May 2025			
	180,000.000	Local	99.936667	179,886.00	105.796298	190,433.34	10,547.34	0.01	
		Base	99.936667	179,886.00	105.796298	190,433.34	10,547.34	0.01	
29278NAQ6	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/30 3.75				3.750000	15 May 2030			
	1,170,000.000	Local	101.013877	1,181,862.36	107.865240	1,262,023.31	80,160.95	0.08	
		Base	101.013877	1,181,862.36	107.865240	1,262,023.31	80,160.95	0.07	
29278NAS2	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099			

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	190,000.000	Local		100.703468	191,336.59	91.250000	173,375.00	-17,961.59	0.01
		Base		100.703468	191,336.59	91.250000	173,375.00	-17,961.59	0.01
29279FAA7	ENERGY TRANSFER OPERATING COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	60,000.000	Local		115.166717	69,100.03	120.955830	72,573.50	3,473.47	0.00
		Base		115.166717	69,100.03	120.955830	72,573.50	3,473.47	0.00
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		143.196700	14,319.67	152.623763	15,262.38	942.71	0.00
		Base		143.196700	14,319.67	152.623763	15,262.38	942.71	0.00
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	10,000.000	Local		115.370100	11,537.01	124.054776	12,405.48	868.47	0.00
		Base		115.370100	11,537.01	124.054776	12,405.48	868.47	0.00
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	530,000.000	Local		101.957685	540,375.73	118.968147	630,531.18	90,155.45	0.04
		Base		101.957685	540,375.73	118.968147	630,531.18	90,155.45	0.04
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	30,000.000	Local		115.081800	34,524.54	126.217031	37,865.11	3,340.57	0.00
		Base		115.081800	34,524.54	126.217031	37,865.11	3,340.57	0.00
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125					3.125000	31 Jul 2029		
	10,000.000	Local		101.965000	10,196.50	110.849624	11,084.96	888.46	0.00
		Base		101.965000	10,196.50	110.849624	11,084.96	888.46	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	360,000.000	Local		107.542753	387,153.91	117.480173	422,928.62	35,774.71	0.03
		Base		107.542753	387,153.91	117.480173	422,928.62	35,774.71	0.02
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	1,310,000.000	Local		102.334733	1,340,585.00	108.381868	1,419,802.47	79,217.47	0.08
		Base		102.334733	1,340,585.00	108.381868	1,419,802.47	79,217.47	0.08
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	300,000.000	Local		103.796897	311,390.69	110.077910	330,233.73	18,843.04	0.02
		Base		103.796897	311,390.69	110.077910	330,233.73	18,843.04	0.02
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		

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	300,000.000	Local	99.225150	297,675.45	111.377000	334,131.00	36,455.55	0.02	
		Base	99.225150	297,675.45	111.377000	334,131.00	36,455.55	0.02	
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	330,000.000	Local	100.161188	330,531.92	110.797842	365,632.88	35,100.96	0.02	
		Base	100.161188	330,531.92	110.797842	365,632.88	35,100.96	0.02	
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	470,000.000	Local	112.792715	530,125.76	123.340546	579,700.57	49,574.81	0.03	
		Base	112.792715	530,125.76	123.340546	579,700.57	49,574.81	0.03	
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	40,000.000	Local	121.072500	48,429.00	130.925591	52,370.24	3,941.24	0.00	
		Base	121.072500	48,429.00	130.925591	52,370.24	3,941.24	0.00	
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
	770,000.000	Local	102.855077	791,984.09	109.450444	842,768.42	50,784.33	0.05	
		Base	102.855077	791,984.09	109.450444	842,768.42	50,784.33	0.05	
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
	290,000.000	Local	100.000000	290,000.00	116.298483	337,265.60	47,265.60	0.02	
		Base	100.000000	290,000.00	116.298483	337,265.60	47,265.60	0.02	
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	50,000.000	Local	100.337480	50,168.74	102.839874	51,419.94	1,251.20	0.00	
		Base	100.337480	50,168.74	102.839874	51,419.94	1,251.20	0.00	
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	500,000.000	Local	112.762760	563,813.80	114.288788	571,443.94	7,630.14	0.03	
		Base	112.762760	563,813.80	114.288788	571,443.94	7,630.14	0.03	
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						18 Feb 2027		
	40,236.490	Local	88.149811	35,468.39	97.250000	39,129.99	3,661.60	0.00	
		Base	88.149811	35,468.39	97.250000	39,129.99	3,661.60	0.00	
30233PAC4	EYECARE PARTNERS LLC 2020 DELAYED DRAW TERM LOAN						18 Feb 2027		
	9,459.460	Local	88.289395	8,351.70	97.250000	9,199.32	847.62	0.00	
		Base	88.289395	8,351.70	97.250000	9,199.32	847.62	0.00	
30290QAE8	FREM F MORTGAGE TRUST FREMF 2012 K20 X2A 144A					0.200000	25 May 2045		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	3,713,937.160	Local		0.228596	8,489.90	0.213150	7,916.26	-573.64	0.00
	4,480,000.000	Base		0.228596	8,489.90	0.213150	7,916.26	-573.64	0.00
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2					6.018380	25 May 2025		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2					2.548000	25 May 2030		
	598,404.080	Local		100.000000	598,404.08	99.411300	594,881.28	-3,522.80	0.04
Original Face:	850,000.000	Base		100.000000	598,404.08	99.411300	594,881.28	-3,522.80	0.03
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5					5.000000	01 Mar 2038		
	149,111.010	Local		105.349109	157,087.12	116.277412	173,382.42	16,295.30	0.01
Original Face:	4,500,000.000	Base		105.349109	157,087.12	116.277412	173,382.42	16,295.30	0.01
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038		
	27,989.150	Local		106.747436	29,877.70	117.581160	32,909.97	3,032.27	0.00
Original Face:	400,000.000	Base		106.747436	29,877.70	117.581160	32,909.97	3,032.27	0.00
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038		
	24,673.290	Local		105.357129	25,995.07	117.598404	29,015.40	3,020.33	0.00
Original Face:	700,000.000	Base		105.357129	25,995.07	117.598404	29,015.40	3,020.33	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5					5.000000	01 Jun 2041		
	113,552.040	Local		109.574130	124,423.66	113.602989	128,998.51	4,574.85	0.01
Original Face:	700,000.000	Base		109.574130	124,423.66	113.602989	128,998.51	4,574.85	0.01
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		
	15,520.480	Local		108.198587	16,792.94	116.183801	18,032.28	1,239.34	0.00
Original Face:	200,000.000	Base		108.198587	16,792.94	116.183801	18,032.28	1,239.34	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5					4.500000	01 Jun 2038		
	154,883.260	Local		107.238691	166,094.78	110.618693	171,329.84	5,235.06	0.01
Original Face:	700,000.000	Base		107.238691	166,094.78	110.618693	171,329.84	5,235.06	0.01
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6					6.000000	01 Oct 2036		
	73,060.880	Local		109.072653	79,689.44	119.879220	87,584.81	7,895.37	0.01
Original Face:	600,000.000	Base		109.072653	79,689.44	119.879220	87,584.81	7,895.37	0.00
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		

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Original Face:	26,790.970	Local		107.765004	28,871.29	114.296313	30,621.09	1,749.80	0.00
	200,000.000	Base		107.765004	28,871.29	114.296313	30,621.09	1,749.80	0.00
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4					4.000000	01 Jul 2047		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5					3.500000	01 Feb 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5					5.000000	01 Jul 2048		
Original Face:	141,416.090	Local		104.267273	147,450.70	110.966130	156,923.96	9,473.26	0.01
	320,230.000	Base		104.267273	147,450.70	110.966130	156,923.96	9,473.26	0.01
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	0.000	Local		0.000000	-17.56	0.000000	0.00	17.56	0.00
		Base		0.000000	-17.56	0.000000	0.00	17.56	0.00
3128MJ6H8	FED HM LN PC POOL G08871 FG 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	0.000	Local		0.000000	0.81	0.000000	0.00	-0.81	0.00
		Base		0.000000	0.81	0.000000	0.00	-0.81	0.00
3128MJXG0	FED HM LN PC POOL G08678 FG 11/45 FIXED 4.5					4.500000	01 Nov 2045		
Original Face:	20,721.120	Local		106.083696	21,981.73	110.304500	22,856.33	874.60	0.00
	82,974.000	Base		106.083696	21,981.73	110.304500	22,856.33	874.60	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
Original Face:	50,571.640	Local		98.070144	49,595.68	104.730575	52,963.97	3,368.29	0.00
	100,000.000	Base		98.070144	49,595.68	104.730575	52,963.97	3,368.29	0.00
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
Original Face:	50,376.520	Local		98.072257	49,405.39	104.559195	52,673.28	3,267.89	0.00
	100,000.000	Base		98.072257	49,405.39	104.559195	52,673.28	3,267.89	0.00
3131X1BJ9	FED HM LN PC POOL ZJ9041 FR 07/23 FIXED 4.5					4.500000	01 Jul 2023		
Original Face:	15,959.520	Local		103.010178	16,439.93	108.105794	17,253.17	813.24	0.00
	875,000.000	Base		103.010178	16,439.93	108.105794	17,253.17	813.24	0.00
3131XULT2	FED HM LN PC POOL ZM1238 FR 06/46 FIXED 3					3.000000	01 Jun 2046		

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Original Face:	138,416.200	Local	106.222314	147,028.89	105.150241	145,544.97	-1,483.92	0.01	
	300,000.000	Base	106.222314	147,028.89	105.150241	145,544.97	-1,483.92	0.01	
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5					3.500000	01 Jun 2047		
Original Face:	49,579.630	Local	100.523058	49,838.96	108.130805	53,610.85	3,771.89	0.00	
	100,000.000	Base	100.523058	49,838.96	108.130805	53,610.85	3,771.89	0.00	
3131XWET6	FED HM LN PC POOL ZM2846 FR 03/47 FIXED 3.5					3.500000	01 Mar 2047		
Original Face:	89,160.690	Local	106.720237	95,152.50	106.563858	95,013.07	-139.43	0.01	
	200,000.000	Base	106.720237	95,152.50	106.563858	95,013.07	-139.43	0.01	
3131XYWF2	FED HM LN PC POOL ZM5146 FR 12/47 FIXED 4					4.000000	01 Dec 2047		
Original Face:	620,901.170	Local	107.219503	665,727.15	107.061969	664,749.02	-978.13	0.04	
	1,300,000.000	Base	107.219503	665,727.15	107.061969	664,749.02	-978.13	0.04	
3131Y2SW9	FED HM LN PC POOL ZM7733 FR 08/48 FIXED 5					5.000000	01 Aug 2048		
Original Face:	132,306.700	Local	104.930302	138,829.82	111.018130	146,884.42	8,054.60	0.01	
	304,578.000	Base	104.930302	138,829.82	111.018130	146,884.42	8,054.60	0.01	
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048		
Original Face:	128,187.950	Local	105.958392	135,825.89	110.408676	141,530.62	5,704.73	0.01	
	300,000.000	Base	105.958392	135,825.89	110.408676	141,530.62	5,704.73	0.01	
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5					4.500000	01 Dec 2048		
Original Face:	229,557.230	Local	110.663380	254,035.79	110.533696	253,738.09	-297.70	0.02	
	400,000.000	Base	110.663380	254,035.79	110.533696	253,738.09	-297.70	0.01	
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5					3.500000	01 Mar 2048		
Original Face:	53,748.370	Local	106.964918	57,491.90	106.977893	57,498.87	6.97	0.00	
	100,000.000	Base	106.964918	57,491.90	106.977893	57,498.87	6.97	0.00	
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5					3.500000	01 Jun 2048		
Original Face:	493,946.940	Local	100.658113	497,197.67	106.764848	527,361.70	30,164.03	0.03	
	900,000.000	Base	100.658113	497,197.67	106.764848	527,361.70	30,164.03	0.03	
31329PBX0	FED HM LN PC POOL ZA5454 FR 06/48 FIXED 4					4.000000	01 Jun 2048		
Original Face:	683,839.080	Local	107.482145	735,004.91	107.644544	736,115.46	1,110.55	0.04	
	1,600,000.000	Base	107.482145	735,004.91	107.644544	736,115.46	1,110.55	0.04	
31329QM57	FED HM LN PC POOL ZA6680 FR 04/49 FIXED 4					4.000000	01 Apr 2049		

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Original Face:	899,058.700	Local	108.287442	973,567.67	109.153143	981,350.83	7,783.16	0.06	
	1,500,000.000	Base	108.287442	973,567.67	109.153143	981,350.83	7,783.16	0.06	
3132A2JC7	FED HM LN PC POOL ZS2059 FR 04/38 FIXED 5.5					5.500000	01 Apr 2038		
Original Face:	25,733.790	Local	99.568505	25,622.75	117.447291	30,223.64	4,600.89	0.00	
	1,768,109.000	Base	99.568505	25,622.75	117.447291	30,223.64	4,600.89	0.00	
3132A5GE9	FED HM LN PC POOL ZS4697 FR 01/47 FIXED 3					3.000000	01 Jan 2047		
Original Face:	157,825.400	Local	105.687069	166,801.04	105.515985	166,531.03	-270.01	0.01	
	300,000.000	Base	105.687069	166,801.04	105.515985	166,531.03	-270.01	0.01	
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4					4.000000	01 Jul 2047		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3132A5J71	FED HM LN PC POOL ZS4786 FR 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3132A9T23	FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3					3.000000	01 Sep 2032		
Original Face:	182,276.530	Local	105.000600	191,391.45	104.996766	191,384.46	-6.99	0.01	
	400,000.000	Base	105.000600	191,391.45	104.996766	191,384.46	-6.99	0.01	
3132A9T64	FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3					3.000000	01 Oct 2032		
Original Face:	97,115.960	Local	105.443647	102,402.61	104.993353	101,965.30	-437.31	0.01	
	200,000.000	Base	105.443647	102,402.61	104.993353	101,965.30	-437.31	0.01	
3132ACQ37	FED HM LN PC POOL ZT0474 FR 08/48 FIXED 4.5					4.500000	01 Aug 2048		
Original Face:	48,261.750	Local	109.193616	52,698.75	109.681293	52,934.11	235.36	0.00	
	100,000.000	Base	109.193616	52,698.75	109.681293	52,934.11	235.36	0.00	
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		
Original Face:	285,127.060	Local	108.982294	310,738.01	109.124749	311,144.19	406.18	0.02	
	400,000.000	Base	108.982294	310,738.01	109.124749	311,144.19	406.18	0.02	
3132ADXZ6	FED HM LN PC POOL ZT1596 FR 01/49 FIXED 5					5.000000	01 Jan 2049		
Original Face:	460,416.610	Local	104.429640	480,811.41	110.501063	508,765.25	27,953.84	0.03	
	1,200,000.000	Base	104.429640	480,811.41	110.501063	508,765.25	27,953.84	0.03	
3132DMHY4	FED HM LN PC POOL SD0247 FR 07/47 FIXED 4					4.000000	01 Jul 2047		

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Original Face:		76,019.100 Local 100,000.000 Base	109.425105 109.425105	83,183.98 83,183.98	108.855489 108.855489	82,750.96 82,750.96	-433.02 -433.02	0.00 0.00
3132DMKC8	FED HM LN PC POOL SD0291 FR 03/50 FIXED 5				5.000000	01 Mar 2050		
Original Face:		756,364.110 Local 1,200,000.000 Base	108.042808 108.042808	817,197.02 817,197.02	110.546034 110.546034	836,130.53 836,130.53	18,933.51 18,933.51	0.05 0.05
3132DMPF6	FED HM LN PC POOL SD0422 FR 07/45 FIXED 4.5				4.500000	01 Jul 2045		
Original Face:		88,534.770 Local 100,000.000 Base	112.282180 112.282180	99,408.77 99,408.77	112.148950 112.148950	99,290.81 99,290.81	-117.96 -117.96	0.01 0.01
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5				3.500000	01 Jan 2043		
		0.000 Local Base	0.000000 0.000000	0.01 0.01	0.000000 0.000000	0.00 0.00	-0.01 -0.01	0.00 0.00
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5				3.500000	01 Jan 2043		
Original Face:		37,376.150 Local 100,000.000 Base	104.476518 104.476518	39,049.30 39,049.30	108.242201 108.242201	40,456.77 40,456.77	1,407.47 1,407.47	0.00 0.00
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5				3.500000	01 Feb 2043		
Original Face:		58,382.830 Local 100,000.000 Base	104.480975 104.480975	60,998.95 60,998.95	109.295835 109.295835	63,810.00 63,810.00	2,811.05 2,811.05	0.00 0.00
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4				4.000000	01 Oct 2042		
Original Face:		31,880.400 Local 100,000.000 Base	108.320849 108.320849	34,533.12 34,533.12	109.236680 109.236680	34,825.09 34,825.09	291.97 291.97	0.00 0.00
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5				3.500000	01 Nov 2042		
Original Face:		133,486.910 Local 300,000.000 Base	104.456782 104.456782	139,436.13 139,436.13	109.236309 109.236309	145,816.17 145,816.17	6,380.04 6,380.04	0.01 0.01
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5				3.500000	01 Dec 2042		
Original Face:		32,293.390 Local 100,000.000 Base	104.471999 104.471999	33,737.55 33,737.55	108.065401 108.065401	34,897.98 34,897.98	1,160.43 1,160.43	0.00 0.00
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5				3.500000	01 Feb 2043		
Original Face:		46,382.730 Local 100,000.000 Base	104.481151 104.481151	48,461.21 48,461.21	109.319270 109.319270	50,705.26 50,705.26	2,244.05 2,244.05	0.00 0.00
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4				4.000000	01 Aug 2043		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		38,476.440 Local	102.027319	39,256.48	109.754218	42,229.52	2,973.04	0.00
		100,000.000 Base	102.027319	39,256.48	109.754218	42,229.52	2,973.04	0.00
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5				3.500000	01 Mar 2043		
Original Face:		615,927.740 Local	103.443328	637,136.15	109.289555	673,144.69	36,008.54	0.04
		1,600,000.000 Base	103.443328	637,136.15	109.289555	673,144.69	36,008.54	0.04
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5				4.500000	01 Mar 2044		
Original Face:		89,539.520 Local	106.031985	94,940.53	111.791893	100,097.92	5,157.39	0.01
		200,000.000 Base	106.031985	94,940.53	111.791893	100,097.92	5,157.39	0.01
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5				4.500000	01 Dec 2043		
Original Face:		441,639.630 Local	106.017340	468,214.59	111.827744	493,875.63	25,661.04	0.03
		1,000,000.000 Base	106.017340	468,214.59	111.827744	493,875.63	25,661.04	0.03
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5				4.500000	01 Feb 2044		
Original Face:		385,754.320 Local	106.027328	409,005.00	111.832320	431,398.01	22,393.01	0.03
		800,000.000 Base	106.027328	409,005.00	111.832320	431,398.01	22,393.01	0.02
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4				4.000000	01 Apr 2043		
Original Face:		88,514.280 Local	102.480436	90,709.82	109.707475	97,106.78	6,396.96	0.01
		200,000.000 Base	102.480436	90,709.82	109.707475	97,106.78	6,396.96	0.01
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5				4.500000	01 Dec 2043		
Original Face:		50,838.080 Local	106.017458	53,897.24	111.800317	56,837.13	2,939.89	0.00
		100,000.000 Base	106.017458	53,897.24	111.800317	56,837.13	2,939.89	0.00
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5				3.500000	01 May 2043		
Original Face:		179,325.050 Local	105.285012	188,802.40	109.368532	196,125.17	7,322.77	0.01
		500,000.000 Base	105.285012	188,802.40	109.368532	196,125.17	7,322.77	0.01
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4				4.000000	01 Jun 2043		
Original Face:		36,787.760 Local	102.718975	37,788.01	112.304464	41,314.30	3,526.29	0.00
		100,000.000 Base	102.718975	37,788.01	112.304464	41,314.30	3,526.29	0.00
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4				4.000000	01 Jun 2043		
Original Face:		37,756.770 Local	102.719009	38,783.38	112.305630	42,402.98	3,619.60	0.00
		100,000.000 Base	102.719009	38,783.38	112.305630	42,402.98	3,619.60	0.00
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4				4.000000	01 Jul 2043		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	80,488.710	Local		103.039283	82,934.99	113.088734	91,023.66	8,088.67	0.01
	200,000.000	Base		103.039283	82,934.99	113.088734	91,023.66	8,088.67	0.01
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	72,478.680	Local		102.828473	74,528.72	112.305245	81,397.36	6,868.64	0.00
	200,000.000	Base		102.828473	74,528.72	112.305245	81,397.36	6,868.64	0.00
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044		
Original Face:	31,951.940	Local		108.545710	34,682.46	111.585596	35,653.76	971.30	0.00
	100,000.000	Base		108.545710	34,682.46	111.585596	35,653.76	971.30	0.00
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045		
Original Face:	202,256.930	Local		103.733296	209,807.78	110.199723	222,886.58	13,078.80	0.01
	482,939.000	Base		103.733296	209,807.78	110.199723	222,886.58	13,078.80	0.01
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4					4.000000	01 Jan 2046		
Original Face:	220,027.940	Local		103.753441	228,286.56	106.759805	234,901.40	6,614.84	0.01
	932,126.000	Base		103.753441	228,286.56	106.759805	234,901.40	6,614.84	0.01
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4					4.000000	01 Apr 2046		
Original Face:	108,611.880	Local		103.758235	112,693.77	109.166704	118,568.01	5,874.24	0.01
	323,530.000	Base		103.758235	112,693.77	109.166704	118,568.01	5,874.24	0.01
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
Original Face:	98,764.740	Local		100.685660	99,441.93	108.606880	107,265.30	7,823.37	0.01
	200,000.000	Base		100.685660	99,441.93	108.606880	107,265.30	7,823.37	0.01
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5					4.500000	01 May 2047		
Original Face:	55,777.130	Local		106.122581	59,192.13	109.923256	61,312.04	2,119.91	0.00
	108,935.000	Base		106.122581	59,192.13	109.923256	61,312.04	2,119.91	0.00
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4					4.000000	01 Jun 2047		
Original Face:	3,534,555.820	Local		107.060845	3,784,125.34	107.531720	3,800,768.67	16,643.33	0.23
	9,900,000.000	Base		107.060845	3,784,125.34	107.531720	3,800,768.67	16,643.33	0.22
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5					3.500000	01 Jun 2047		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5					4.500000	01 Aug 2047		

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Original Face:		222,024.430 Local	106.128717	235,631.68	109.002101	242,011.29	6,379.61	0.01
		902,639.000 Base	106.128717	235,631.68	109.002101	242,011.29	6,379.61	0.01
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046		
Original Face:		873,345.270 Local	97.524910	851,729.19	108.260094	945,484.41	93,755.22	0.06
		1,500,000.000 Base	97.524910	851,729.19	108.260094	945,484.41	93,755.22	0.05
3132XCSA4	FED HM LN PC POOL G67713 FG 06/48 FIXED 4				4.000000	01 Jun 2048		
Original Face:		791,738.040 Local	109.348121	865,750.67	109.131922	864,038.94	-1,711.73	0.05
		1,400,000.000 Base	109.348121	865,750.67	109.131922	864,038.94	-1,711.73	0.05
3132XCSJ5	FED HM LN PC POOL G67721 FG 04/49 FIXED 4.5				4.500000	01 Apr 2049		
Original Face:		208,120.970 Local	108.862351	226,565.38	109.881136	228,685.69	2,120.31	0.01
		400,000.000 Base	108.862351	226,565.38	109.881136	228,685.69	2,120.31	0.01
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5				5.000000	01 Aug 2048		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5				5.000000	01 Oct 2048		
Original Face:		44,203.560 Local	104.200137	46,060.17	110.435737	48,816.53	2,756.36	0.00
		100,000.000 Base	104.200137	46,060.17	110.435737	48,816.53	2,756.36	0.00
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3				3.000000	01 Sep 2048		
Original Face:		72,353.060 Local	101.324298	73,311.23	108.499313	78,502.57	5,191.34	0.00
		100,000.000 Base	101.324298	73,311.23	108.499313	78,502.57	5,191.34	0.00
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047		
Original Face:		1,378,440.510 Local	97.208438	1,339,960.49	108.318079	1,493,100.28	153,139.79	0.09
		2,200,000.000 Base	97.208438	1,339,960.49	108.318079	1,493,100.28	153,139.79	0.09
31335BQ33	FED HM LN PC POOL G61374 FG 04/48 FIXED 4.5				4.500000	01 Apr 2048		
Original Face:		291,454.030 Local	108.794107	317,084.81	109.977777	320,534.66	3,449.85	0.02
		600,000.000 Base	108.794107	317,084.81	109.977777	320,534.66	3,449.85	0.02
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047		
Original Face:		654,074.010 Local	95.834311	626,827.32	108.574704	710,158.92	83,331.60	0.04
		800,000.000 Base	95.834311	626,827.32	108.574704	710,158.92	83,331.60	0.04
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5				4.500000	01 Jul 2023		

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Original Face:	663,613.290 Local	103.042810	683,805.78	108.128838	717,557.34	33,751.56	0.04	
	83,014,648.000 Base	103.042810	683,805.78	108.128838	717,557.34	33,751.56	0.04	
3133A2BF6	FED HM LN PC POOL QA7238 FR 02/50 FIXED 3.5				3.500000	01 Feb 2050		
Original Face:	83,989.850 Local	105.822680	88,880.31	108.892428	91,458.59	2,578.28	0.01	
	100,000.000 Base	105.822680	88,880.31	108.892428	91,458.59	2,578.28	0.01	
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
Original Face:	82,559.580 Local	104.468446	86,248.71	106.306785	87,766.44	1,517.73	0.01	
	100,000.000 Base	104.468446	86,248.71	106.306785	87,766.44	1,517.73	0.01	
3133A3F78	FED HM LN PC POOL QA8290 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
Original Face:	92,259.310 Local	104.377130	96,297.62	105.365018	97,209.04	911.42	0.01	
	100,000.000 Base	104.377130	96,297.62	105.365018	97,209.04	911.42	0.01	
3133A3XU7	FED HM LN PC POOL QA8791 FR 04/50 FIXED 3.5				3.500000	01 Apr 2050		
Original Face:	261,971.300 Local	107.857323	282,555.23	108.991191	285,525.64	2,970.41	0.02	
	300,000.000 Base	107.857323	282,555.23	108.991191	285,525.64	2,970.41	0.02	
3133A86C6	FED HM LN PC POOL QB2667 FR 08/50 FIXED 3				3.000000	01 Aug 2050		
Original Face:	99,303.480 Local	106.032880	105,294.34	105.900628	105,163.01	-131.33	0.01	
	100,000.000 Base	106.032880	105,294.34	105.900628	105,163.01	-131.33	0.01	
3133A9HC2	FED HM LN PC POOL QB2927 FR 09/50 FIXED 3				3.000000	01 Sep 2050		
Original Face:	99,375.130 Local	106.651845	105,985.41	105.958745	105,296.64	-688.77	0.01	
	100,000.000 Base	106.651845	105,985.41	105.958745	105,296.64	-688.77	0.01	
3133KGGL6	FED HM LN PC POOL RA1103 FR 07/49 FIXED 3				3.000000	01 Jul 2049		
Original Face:	141,776.820 Local	101.162136	143,424.46	105.998719	150,281.61	6,857.15	0.01	
	200,000.000 Base	101.162136	143,424.46	105.998719	150,281.61	6,857.15	0.01	
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
Original Face:	407,633.180 Local	101.855462	415,196.66	107.784033	439,363.48	24,166.82	0.03	
	500,000.000 Base	101.855462	415,196.66	107.784033	439,363.48	24,166.82	0.03	
3133KGP28	FED HM LN PC POOL RA1341 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
Original Face:	311,231.110 Local	101.915303	317,192.13	107.109171	333,357.06	16,164.93	0.02	
	400,000.000 Base	101.915303	317,192.13	107.109171	333,357.06	16,164.93	0.02	
3133KH3R5	FED HM LN PC POOL RA2608 FR 05/50 FIXED 4.5				4.500000	01 May 2050		

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Original Face:	297,220.240	Local	108.398301	322,181.69	108.170401	321,504.33	-677.36	0.02	
	400,000.000	Base	108.398301	322,181.69	108.170401	321,504.33	-677.36	0.02	
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5					3.500000	01 May 2050		
Original Face:	449,680.960	Local	108.151430	486,336.39	109.149400	490,824.07	4,487.68	0.03	
	500,000.000	Base	108.151430	486,336.39	109.149400	490,824.07	4,487.68	0.03	
3133KHK62	FED HM LN PC POOL RA2117 FR 02/50 FIXED 3					3.000000	01 Feb 2050		
Original Face:	84,377.030	Local	105.153760	88,725.62	107.078067	90,349.29	1,623.67	0.01	
	100,000.000	Base	105.153760	88,725.62	107.078067	90,349.29	1,623.67	0.01	
3133KHLW4	FED HM LN PC POOL RA2141 FR 02/50 FIXED 4					4.000000	01 Feb 2050		
Original Face:	148,684.410	Local	105.194586	156,407.95	106.817633	158,821.17	2,413.22	0.01	
	200,000.000	Base	105.194586	156,407.95	106.817633	158,821.17	2,413.22	0.01	
3133KHSY3	FED HM LN PC POOL RA2335 FR 03/50 FIXED 3					3.000000	01 Mar 2050		
Original Face:	1,515,799.560	Local	105.154122	1,593,925.72	107.030441	1,622,366.95	28,441.23	0.10	
	1,700,000.000	Base	105.154122	1,593,925.72	107.030441	1,622,366.95	28,441.23	0.09	
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4					4.000000	01 Mar 2050		
Original Face:	71,616.000	Local	105.944747	75,873.39	106.889720	76,550.14	676.75	0.00	
	100,000.000	Base	105.944747	75,873.39	106.889720	76,550.14	676.75	0.00	
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5					3.500000	01 Mar 2050		
Original Face:	259,895.530	Local	104.903262	272,638.89	105.841662	275,077.75	2,438.86	0.02	
	300,000.000	Base	104.903262	272,638.89	105.841662	275,077.75	2,438.86	0.02	
3133KHUN4	FED HM LN PC POOL RA2389 FR 04/50 FIXED 4.5					4.500000	01 Apr 2050		
Original Face:	329,925.740	Local	107.497984	354,663.52	108.437725	357,763.97	3,100.45	0.02	
	400,000.000	Base	107.497984	354,663.52	108.437725	357,763.97	3,100.45	0.02	
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3					3.000000	01 Sep 2050		
Original Face:	5,696,054.880	Local	107.208731	6,106,668.13	106.560572	6,069,748.66	-36,919.47	0.36	
	5,800,000.000	Base	107.208731	6,106,668.13	106.560572	6,069,748.66	-36,919.47	0.35	
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3					3.000000	01 Jul 2050		
Original Face:	1,256,567.780	Local	107.130975	1,346,173.32	106.560507	1,339,005.00	-7,168.32	0.08	
	1,300,000.000	Base	107.130975	1,346,173.32	106.560507	1,339,005.00	-7,168.32	0.08	
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000						09 Oct 2019		

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		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 126.994497	965,158.18	151.412243	1,150,733.05	185,574.87	0.07	
			Base 126.994497	965,158.18	151.412243	1,150,733.05	185,574.87	0.07	
3136A03E5	FANNIE MAE FNR 2011 87 SG				6.402000	25 Apr 2040			
		177,805.240	Local 13.365056	23,763.77	9.943500	17,680.06	-6,083.71	0.00	
Original Face:		1,000,000.000	Base 13.365056	23,763.77	9.943500	17,680.06	-6,083.71	0.00	
3136A1QW8	FANNIE MAE FNR 2011 96 SA				6.402000	25 Oct 2041			
		141,283.540	Local 0.000007	0.01	20.924930	29,563.48	29,563.47	0.00	
Original Face:		1,000,000.000	Base 0.000007	0.01	20.924930	29,563.48	29,563.47	0.00	
3136A35F4	FANNIE MAE FNR 2012 28 B				6.500000	25 Jun 2039			
		9,168.120	Local 111.413027	10,214.48	109.467590	10,036.12	-178.36	0.00	
Original Face:		200,000.000	Base 111.413027	10,214.48	109.467590	10,036.12	-178.36	0.00	
3136A54N3	FANNIE MAE FNR 2012 51 B				7.000000	25 May 2042			
		36,398.580	Local 113.870431	41,447.22	122.591200	44,621.46	3,174.24	0.00	
Original Face:		400,000.000	Base 113.870431	41,447.22	122.591200	44,621.46	3,174.24	0.00	
3136A5J49	FANNIE MAE FNR 2012 46 BA				6.000000	25 May 2042			
		57,819.110	Local 110.516281	63,899.53	117.041260	67,672.21	3,772.68	0.00	
Original Face:		600,000.000	Base 110.516281	63,899.53	117.041260	67,672.21	3,772.68	0.00	
3136A65Y6	FANNIE MAE FNR 2012 74 SA				6.502000	25 Mar 2042			
		54,218.830	Local 0.000018	0.01	19.646280	10,651.98	10,651.97	0.00	
Original Face:		300,000.000	Base 0.000018	0.01	19.646280	10,651.98	10,651.97	0.00	
3136A6X74	FANNIE MAE FNR 2012 75 NS				6.452000	25 Jul 2042			
		13,439.100	Local 28.522148	3,833.12	20.204770	2,715.34	-1,117.78	0.00	
Original Face:		100,000.000	Base 28.522148	3,833.12	20.204770	2,715.34	-1,117.78	0.00	
3136A7ER9	FANNIE MAE FNR 2012 70 YS				6.502000	25 Feb 2041			
		8,798.530	Local 174.717936	15,372.61	5.491860	483.20	-14,889.41	0.00	
Original Face:		100,000.000	Base 174.717936	15,372.61	5.491860	483.20	-14,889.41	0.00	
3136A93P1	FANNIE MAE FNR 2012 118 CI				3.500000	25 Dec 2039			

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Original Face:	134,670.310	Local	78.404060	105,586.99	2.539990	3,420.61	-102,166.38	0.00	
	1,100,000.000	Base	78.404060	105,586.99	2.539990	3,420.61	-102,166.38	0.00	
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.413000	25 Sep 2022		
Original Face:	4,059,191.570	Local	1.959562	79,542.37	0.695160	28,217.88	-51,324.49	0.00	
	10,375,000.000	Base	1.959562	79,542.37	0.695160	28,217.88	-51,324.49	0.00	
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
Original Face:	100,690.470	Local	115.208043	116,003.52	120.481560	121,313.45	5,309.93	0.01	
	700,000.000	Base	115.208043	116,003.52	120.481560	121,313.45	5,309.93	0.01	
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
Original Face:	241,367.580	Local	111.151034	268,282.56	115.471230	278,710.11	10,427.55	0.02	
	1,200,000.000	Base	111.151034	268,282.56	115.471230	278,710.11	10,427.55	0.02	
3136AKTB9	FANNIE MAE FNR 2014 47 AI					2.358870	25 Aug 2044		
Original Face:	152,643.000	Local	14.792136	22,579.16	6.284790	9,593.29	-12,985.87	0.00	
	800,000.000	Base	14.792136	22,579.16	6.284790	9,593.29	-12,985.87	0.00	
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.474000	25 Dec 2024		
Original Face:	6,583,320.240	Local	2.971311	195,610.92	1.919920	126,394.48	-69,216.44	0.01	
	9,885,000.000	Base	2.971311	195,610.92	1.919920	126,394.48	-69,216.44	0.01	
3136APB68	FANNIE MAE FNR 2015 55 IO					2.232263	25 Aug 2055		
Original Face:	24,319.600	Local	5.504614	1,338.70	4.501490	1,094.74	-243.96	0.00	
	100,000.000	Base	5.504614	1,338.70	4.501490	1,094.74	-243.96	0.00	
3136APTN2	FANNIE MAE FNR 2015 56 AS					6.002000	25 Aug 2045		
Original Face:	194,967.360	Local	17.465811	34,052.63	23.493350	45,804.36	11,751.73	0.00	
	400,000.000	Base	17.465811	34,052.63	23.493350	45,804.36	11,751.73	0.00	
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027		
Original Face:	99,690.460	Local	101.683882	101,369.13	110.511390	110,169.31	8,800.18	0.01	
	100,000.000	Base	101.683882	101,369.13	110.511390	110,169.31	8,800.18	0.01	
3136AW7J0	FANNIEMAE ACES FNA 2017 M8 A2					3.061000	25 May 2027		
Original Face:	100,000.000	Local	108.746680	108,746.68	112.280540	112,280.54	3,533.86	0.01	
	100,000.000	Base	108.746680	108,746.68	112.280540	112,280.54	3,533.86	0.01	
3136B2HC9	FANNIEMAE ACES FNA 2018 M9 APT2					3.121000	25 Apr 2028		

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Original Face:	98,125.990	Local	105.150888	103,180.35	111.868060	109,771.64	6,591.29	0.01	
	100,000.000	Base	105.150888	103,180.35	111.868060	109,771.64	6,591.29	0.01	
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
Original Face:	200,000.000	Local	103.067755	206,135.51	119.383970	238,767.94	32,632.43	0.01	
	200,000.000	Base	103.067755	206,135.51	119.383970	238,767.94	32,632.43	0.01	
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673000	25 Sep 2028		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00	
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00	
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
Original Face:	340,000.000	Local	101.242347	344,223.98	115.683920	393,325.33	49,101.35	0.02	
	340,000.000	Base	101.242347	344,223.98	115.683920	393,325.33	49,101.35	0.02	
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
Original Face:	420,000.000	Local	102.201638	429,246.88	115.127470	483,535.37	54,288.49	0.03	
	420,000.000	Base	102.201638	429,246.88	115.127470	483,535.37	54,288.49	0.03	
3136B6XU2	FANNIEMAE ACES FNA 2019 M23 3A3					2.720000	25 Oct 2031		
Original Face:	199,932.660	Local	100.586923	201,106.11	107.917460	215,762.25	14,656.14	0.01	
	200,000.000	Base	100.586923	201,106.11	107.917460	215,762.25	14,656.14	0.01	
3136B7GR6	FANNIEMAE ACES FNA 2019 M27 A2					2.700000	25 Nov 2040		
Original Face:	100,000.000	Local	100.322160	100,322.16	113.010010	113,010.01	12,687.85	0.01	
	100,000.000	Base	100.322160	100,322.16	113.010010	113,010.01	12,687.85	0.01	
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A					2.500000	25 Oct 2037		
Original Face:	96,191.300	Local	102.440127	98,538.49	106.304990	102,256.15	3,717.66	0.01	
	100,000.000	Base	102.440127	98,538.49	106.304990	102,256.15	3,717.66	0.01	
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
Original Face:	303,012.520	Local	99.452475	301,353.45	101.260230	306,831.17	5,477.72	0.02	
	300,000.000	Base	99.452475	301,353.45	101.260230	306,831.17	5,477.72	0.02	
3136BBBW1	FANNIEMAE ACES FNA 2020 M36 X1					1.468000	25 Sep 2034		
Original Face:	1,297,052.350	Local	10.692242	138,683.97	10.646540	138,091.20	-592.77	0.01	
	1,300,000.000	Base	10.692242	138,683.97	10.646540	138,091.20	-592.77	0.01	
3136BBEL2	FANNIE MAE FNR 2020 57 NI					2.500000	25 Aug 2050		

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Original Face:	394,634.680	Local		12.597783	49,715.22	12.507960	49,360.75	-354.47	0.00
	400,000.000	Base		12.597783	49,715.22	12.507960	49,360.75	-354.47	0.00
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
Original Face:	391,892.940	Local		12.058349	47,255.82	14.550620	57,022.85	9,767.03	0.00
	400,000.000	Base		12.058349	47,255.82	14.550620	57,022.85	9,767.03	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
Original Face:	294,686.700	Local		13.446335	39,624.56	14.213510	41,885.32	2,260.76	0.00
	300,000.000	Base		13.446335	39,624.56	14.213510	41,885.32	2,260.76	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
Original Face:	1,390,960.720	Local		12.240098	170,254.95	12.644600	175,881.42	5,626.47	0.01
	1,400,000.000	Base		12.240098	170,254.95	12.644600	175,881.42	5,626.47	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
Original Face:	201,197.720	Local		9.231337	18,573.24	5.416753	10,898.38	-7,674.86	0.00
	1,400,000.000	Base		9.231337	18,573.24	5.416753	10,898.38	-7,674.86	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
Original Face:	136,206.630	Local		33.476902	45,597.76	8.900310	12,122.81	-33,474.95	0.00
	800,000.000	Base		33.476902	45,597.76	8.900310	12,122.81	-33,474.95	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
Original Face:	230,376.270	Local		34.972764	80,568.95	13.567405	31,256.08	-49,312.87	0.00
	1,600,000.000	Base		34.972764	80,568.95	13.567405	31,256.08	-49,312.87	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
Original Face:	54,760.400	Local		16.175649	8,857.85	15.527083	8,502.69	-355.16	0.00
	600,000.000	Base		16.175649	8,857.85	15.527083	8,502.69	-355.16	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
Original Face:	11,355.050	Local		104.693242	11,887.97	115.371399	13,100.48	1,212.51	0.00
	700,000.000	Base		104.693242	11,887.97	115.371399	13,100.48	1,212.51	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
Original Face:	33,473.160	Local		106.316434	35,587.47	116.107895	38,864.98	3,277.51	0.00
	861,059.000	Base		106.316434	35,587.47	116.107895	38,864.98	3,277.51	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					5.791370	15 Oct 2041		

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Original Face:	222,761.380	Local	104.369020	232,493.87	17.969210	40,028.46	-192,465.41	0.00	
	1,300,000.000	Base	104.369020	232,493.87	17.969210	40,028.46	-192,465.41	0.00	
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.480975	25 Oct 2021		
Original Face:	93,944.540	Local	0.640399	601.62	0.514730	483.56	-118.06	0.00	
	119,000.000	Base	0.640399	601.62	0.514730	483.56	-118.06	0.00	
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.841370	15 Aug 2042		
Original Face:	152,855.030	Local	36.113113	55,200.71	18.383290	28,099.78	-27,100.93	0.00	
	500,000.000	Base	36.113113	55,200.71	18.383290	28,099.78	-27,100.93	0.00	
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
Original Face:	628,824.810	Local	3.037067	19,097.83	4.715500	29,652.23	10,554.40	0.00	
	3,000,000.000	Base	3.037067	19,097.83	4.715500	29,652.23	10,554.40	0.00	
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
Original Face:	214,089.250	Local	88.486797	189,440.72	100.426130	215,001.55	25,560.83	0.01	
	200,000.000	Base	88.486797	189,440.72	100.426130	215,001.55	25,560.83	0.01	
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
Original Face:	118,145.930	Local	14.926117	17,634.60	6.099820	7,206.69	-10,427.91	0.00	
	700,000.000	Base	14.926117	17,634.60	6.099820	7,206.69	-10,427.91	0.00	
3137B7RN1	FREDDIE MAC FHR 4310 SA					5.791370	15 Feb 2044		
Original Face:	74,085.770	Local	20.814335	15,420.46	19.286430	14,288.50	-1,131.96	0.00	
	200,000.000	Base	20.814335	15,420.46	19.286430	14,288.50	-1,131.96	0.00	
3137BAQX3	FREDDIE MAC FHR 4335 SW					5.841370	15 May 2044		
Original Face:	151,047.250	Local	23.004040	34,746.97	20.902500	31,572.65	-3,174.32	0.00	
	400,000.000	Base	23.004040	34,746.97	20.902500	31,572.65	-3,174.32	0.00	
3137BF4Y4	FREDDIE MAC FHR 4415 IO					2.372287	15 Apr 2041		
Original Face:	292,985.100	Local	19.456064	57,003.37	6.041210	17,699.85	-39,303.52	0.00	
	1,600,000.000	Base	19.456064	57,003.37	6.041210	17,699.85	-39,303.52	0.00	
3137F6P92	FREDDIE MAC FHR 5040 IB					2.500000	25 Nov 2050		
Original Face:	198,794.310	Local	11.925075	23,706.37	12.485200	24,819.87	1,113.50	0.00	
	200,000.000	Base	11.925075	23,706.37	12.485200	24,819.87	1,113.50	0.00	
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		

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Original Face:	237,667.240 Local 1,100,000.000 Base	96.436202 96.436202	229,197.26 229,197.26	103.314810 103.314810	245,545.46 245,545.46	16,348.20 16,348.20	0.01 0.01	
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1				0.880298	25 Jun 2029		
Original Face:	998,715.910 Local 1,000,000.000 Base	6.306671 6.306671	62,985.73 62,985.73	6.629490 6.629490	66,209.77 66,209.77	3,224.04 3,224.04	0.00 0.00	
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1				1.311843	25 Jul 2026		
Original Face:	1,999,197.480 Local 2,000,000.000 Base	6.850411 6.850411	136,953.24 136,953.24	6.029150 6.029150	120,534.61 120,534.61	-16,418.63 -16,418.63	0.01 0.01	
3137FPJJ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K099 X1				0.886058	25 Sep 2029		
Original Face:	1,087,786.210 Local 1,090,000.000 Base	6.529162 6.529162	71,023.32 71,023.32	6.771740 6.771740	73,662.05 73,662.05	2,638.73 2,638.73	0.00 0.00	
3137FRVE8	FREDDIE MAC MULTICLASS CERTIFI FHMR 2020 RR07 BX				2.608230	27 Oct 2028		
Original Face:	7,580,000.000 Local 7,580,000.000 Base	17.032094 17.032094	1,291,032.72 1,291,032.72	16.744890 16.744890	1,269,262.66 1,269,262.66	-21,770.06 -21,770.06	0.08 0.07	
3137FTBP1	FHLMC MULTIFAMILY STRUCTURED P FHMS K108 X1				1.809886	25 Mar 2030		
Original Face:	3,600,000.000 Local 3,600,000.000 Base	13.480576 13.480576	485,300.73 485,300.73	13.513240 13.513240	486,476.64 486,476.64	1,175.91 1,175.91	0.03 0.03	
3137FVQ54	FREDDIE MAC FHR 5010 IK				2.500000	25 Sep 2050		
Original Face:	294,127.820 Local 300,000.000 Base	10.956648 10.956648	32,226.55 32,226.55	12.156050 12.156050	35,754.32 35,754.32	3,527.77 3,527.77	0.00 0.00	
3137FVQG0	FREDDIE MAC FHR 5010 JI				2.500000	25 Sep 2050		
Original Face:	590,894.960 Local 600,000.000 Base	12.017004 12.017004	71,007.87 71,007.87	14.368170 14.368170	84,900.79 84,900.79	13,892.92 13,892.92	0.01 0.00	
3137FW3E8	FREDDIE MAC FHR 5013 IN				2.500000	25 Sep 2050		
Original Face:	198,374.060 Local 200,000.000 Base	11.271333 11.271333	22,359.40 22,359.40	14.956830 14.956830	29,670.47 29,670.47	7,311.07 7,311.07	0.00 0.00	
3137FWHG8	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1				1.333950	25 Jul 2035		
Original Face:	1,029,750.740 Local 1,030,000.000 Base	14.283090 14.283090	147,080.23 147,080.23	15.202280 15.202280	156,545.59 156,545.59	9,465.36 9,465.36	0.01 0.01	
3137FXC89	FREDDIE MAC FHR 5018 MI				2.000000	25 Oct 2050		

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Original Face:	496,017.470	Local	12.361998	61,317.67	12.975110	64,358.81	3,041.14	0.00	
	500,000.000	Base	12.361998	61,317.67	12.975110	64,358.81	3,041.14	0.00	
3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3				3.948000	25 Mar 2025			
Original Face:	35,736.670	Local	104.775935	37,443.43	100.131970	35,783.83	-1,659.60	0.00	
	760,000.000	Base	104.775935	37,443.43	100.131970	35,783.83	-1,659.60	0.00	
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				4.048000	25 Dec 2027			
Original Face:	420,418.440	Local	106.850171	449,217.82	101.557900	426,968.14	-22,249.68	0.03	
	720,000.000	Base	106.850171	449,217.82	101.557900	426,968.14	-22,249.68	0.02	
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				7.736500	25 Dec 2027			
Original Face:	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B				9.498000	25 Apr 2028			
Original Face:	1,509,581.060	Local	99.997314	1,509,540.51	118.559610	1,789,753.42	280,212.91	0.11	
	1,530,000.000	Base	99.997314	1,509,540.51	118.559610	1,789,753.42	280,212.91	0.10	
3137G0HW2	FREDDIE MAC STACR STACR 2016 DNA1 M3				5.700130	25 Jul 2028			
Original Face:	882,772.290	Local	109.913900	970,289.45	104.350550	921,177.74	-49,111.71	0.06	
	1,110,000.000	Base	109.913900	970,289.45	104.350550	921,177.74	-49,111.71	0.05	
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2				2.648000	25 Mar 2030			
Original Face:	890,000.000	Local	101.026467	899,135.56	101.365990	902,157.31	3,021.75	0.05	
	890,000.000	Base	101.026467	899,135.56	101.365990	902,157.31	3,021.75	0.05	
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1				4.598000	25 Mar 2030			
Original Face:	850,000.000	Local	100.000000	850,000.00	102.742330	873,309.81	23,309.81	0.05	
	850,000.000	Base	100.000000	850,000.00	102.742330	873,309.81	23,309.81	0.05	
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR				5.000000	01 Sep 2033			
Original Face:	12,628.810	Local	104.719764	13,224.86	115.244534	14,554.01	1,329.15	0.00	
	700,000.000	Base	104.719764	13,224.86	115.244534	14,554.01	1,329.15	0.00	
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5				4.500000	01 Oct 2041			
Original Face:	125,900.640	Local	104.902898	132,073.42	112.288598	141,372.06	9,298.64	0.01	
	1,400,000.000	Base	104.902898	132,073.42	112.288598	141,372.06	9,298.64	0.01	
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4				4.000000	01 Apr 2042			

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Original Face:	22,571.230	Local	108.091141	24,397.50	110.233988	24,881.17	483.67	0.00	
	100,000.000	Base	108.091141	24,397.50	110.233988	24,881.17	483.67	0.00	
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
Original Face:	127,938.230	Local	108.090873	138,289.55	106.999298	136,893.01	-1,396.54	0.01	
	500,000.000	Base	108.090873	138,289.55	106.999298	136,893.01	-1,396.54	0.01	
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
Original Face:	46,009.740	Local	110.025921	50,622.64	119.630101	55,041.50	4,418.86	0.00	
	300,000.000	Base	110.025921	50,622.64	119.630101	55,041.50	4,418.86	0.00	
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
Original Face:	40,893.090	Local	102.830845	42,050.71	112.275264	45,912.82	3,862.11	0.00	
	100,000.000	Base	102.830845	42,050.71	112.275264	45,912.82	3,862.11	0.00	
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
Original Face:	131,689.100	Local	107.849792	142,026.42	115.760998	152,444.62	10,418.20	0.01	
	900,000.000	Base	107.849792	142,026.42	115.760998	152,444.62	10,418.20	0.01	
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
Original Face:	36,103.660	Local	107.003334	38,632.12	111.758686	40,348.98	1,716.86	0.00	
	100,000.000	Base	107.003334	38,632.12	111.758686	40,348.98	1,716.86	0.00	
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038		
Original Face:	206,528.170	Local	108.345142	223,763.24	116.068670	239,714.50	15,951.26	0.01	
	800,000.000	Base	108.345142	223,763.24	116.068670	239,714.50	15,951.26	0.01	
3138EPK37	FNMA POOL AL6613 FN 06/28 FIXED VAR					2.500000	01 Jun 2028		
Original Face:	418,870.700	Local	104.962023	439,655.16	105.168800	440,521.29	866.13	0.03	
	1,300,000.000	Base	104.962023	439,655.16	105.168800	440,521.29	866.13	0.03	
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
Original Face:	57,837.690	Local	101.500423	58,705.50	107.013161	61,893.94	3,188.44	0.00	
	100,000.000	Base	101.500423	58,705.50	107.013161	61,893.94	3,188.44	0.00	
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028		
Original Face:	270,000.000	Local	98.502204	265,955.95	111.987717	302,366.84	36,410.89	0.02	
	270,000.000	Base	98.502204	265,955.95	111.987717	302,366.84	36,410.89	0.02	
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		

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Original Face:	29,799.660	Local	108.261000	32,261.41	110.234748	32,849.58	588.17	0.00	
	100,000.000	Base	108.261000	32,261.41	110.234748	32,849.58	588.17	0.00	
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	39,551.150	Local	102.960622	40,722.11	112.270886	44,404.43	3,682.32	0.00	
	100,000.000	Base	102.960622	40,722.11	112.270886	44,404.43	3,682.32	0.00	
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	32,938.240	Local	102.831997	33,871.05	110.510479	36,400.21	2,529.16	0.00	
	100,000.000	Base	102.831997	33,871.05	110.510479	36,400.21	2,529.16	0.00	
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
Original Face:	53,179.260	Local	106.673222	56,728.03	110.234779	58,622.04	1,894.01	0.00	
	200,000.000	Base	106.673222	56,728.03	110.234779	58,622.04	1,894.01	0.00	
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
Original Face:	35,866.950	Local	108.615313	38,957.00	110.233565	39,537.42	580.42	0.00	
	100,000.000	Base	108.615313	38,957.00	110.233565	39,537.42	580.42	0.00	
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
Original Face:	24,226.230	Local	108.158760	26,202.79	110.233755	26,705.48	502.69	0.00	
	100,000.000	Base	108.158760	26,202.79	110.233755	26,705.48	502.69	0.00	
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
Original Face:	36,511.410	Local	102.495549	37,422.57	109.729713	40,063.87	2,641.30	0.00	
	100,000.000	Base	102.495549	37,422.57	109.729713	40,063.87	2,641.30	0.00	
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
Original Face:	76,747.680	Local	106.549110	81,773.97	110.508512	84,812.72	3,038.75	0.01	
	551,126.000	Base	106.549110	81,773.97	110.508512	84,812.72	3,038.75	0.00	
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
Original Face:	242,323.700	Local	109.592987	265,569.78	113.291376	274,531.85	8,962.07	0.02	
	600,000.000	Base	109.592987	265,569.78	113.291376	274,531.85	8,962.07	0.02	
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
Original Face:	132,035.850	Local	109.818947	145,000.38	114.813953	151,595.58	6,595.20	0.01	
	300,000.000	Base	109.818947	145,000.38	114.813953	151,595.58	6,595.20	0.01	
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		

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Original Face:	39,736.490	Local	109.812266	43,635.54	114.788205	45,612.80	1,977.26	0.00	
	100,000.000	Base	109.812266	43,635.54	114.788205	45,612.80	1,977.26	0.00	
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
Original Face:	105,184.850	Local	106.151409	111,655.20	110.500241	116,229.51	4,574.31	0.01	
	300,000.000	Base	106.151409	111,655.20	110.500241	116,229.51	4,574.31	0.01	
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
Original Face:	274,022.930	Local	109.586311	300,291.62	113.292746	310,448.10	10,156.48	0.02	
	700,000.000	Base	109.586311	300,291.62	113.292746	310,448.10	10,156.48	0.02	
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
Original Face:	906,727.040	Local	106.525488	965,895.40	112.260874	1,017,899.70	52,004.30	0.06	
	1,900,000.000	Base	106.525488	965,895.40	112.260874	1,017,899.70	52,004.30	0.06	
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
Original Face:	1,274,594.590	Local	104.010034	1,325,706.27	107.522188	1,370,471.99	44,765.72	0.08	
	3,800,000.000	Base	104.010034	1,325,706.27	107.522188	1,370,471.99	44,765.72	0.08	
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
Original Face:	242,790.680	Local	102.895939	249,821.75	108.161447	262,605.91	12,784.16	0.02	
	500,000.000	Base	102.895939	249,821.75	108.161447	262,605.91	12,784.16	0.01	
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
Original Face:	941,279.730	Local	98.424188	926,446.93	107.991788	1,016,504.81	90,057.88	0.06	
	1,700,000.000	Base	98.424188	926,446.93	107.991788	1,016,504.81	90,057.88	0.06	
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
Original Face:	211,018.090	Local	95.702108	201,948.76	108.584683	229,133.32	27,184.56	0.01	
	300,000.000	Base	95.702108	201,948.76	108.584683	229,133.32	27,184.56	0.01	
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
Original Face:	53,674.910	Local	101.500217	54,480.15	106.951289	57,406.01	2,925.86	0.00	
	100,000.000	Base	101.500217	54,480.15	106.951289	57,406.01	2,925.86	0.00	
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
Original Face:	445,731.370	Local	107.494523	479,136.81	108.336024	482,887.64	3,750.83	0.03	
	1,000,000.000	Base	107.494523	479,136.81	108.336024	482,887.64	3,750.83	0.03	
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 2043		

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Original Face:	36,940.250	Local		102.742429	37,953.31	112.276901	41,475.37	3,522.06	0.00
	100,000.000	Base		102.742429	37,953.31	112.276901	41,475.37	3,522.06	0.00
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	75,349.300	Local		102.960452	77,579.98	112.275746	84,598.99	7,019.01	0.01
	200,000.000	Base		102.960452	77,579.98	112.275746	84,598.99	7,019.01	0.00
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	38,336.600	Local		102.834263	39,423.16	110.513128	42,366.98	2,943.82	0.00
	100,000.000	Base		102.834263	39,423.16	110.513128	42,366.98	2,943.82	0.00
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	81,445.630	Local		102.963142	83,858.98	112.275877	91,443.80	7,584.82	0.01
	200,000.000	Base		102.963142	83,858.98	112.275877	91,443.80	7,584.82	0.01
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	67,735.210	Local		102.775868	69,615.45	110.219453	74,657.38	5,041.93	0.00
	200,000.000	Base		102.775868	69,615.45	110.219453	74,657.38	5,041.93	0.00
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
Original Face:	1,929,952.170	Local		105.971070	2,045,190.96	113.059487	2,181,994.02	136,803.06	0.13
	4,898,873.000	Base		105.971070	2,045,190.96	113.059487	2,181,994.02	136,803.06	0.12
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
Original Face:	141,600.450	Local		106.514697	150,825.29	110.944793	157,098.33	6,273.04	0.01
	715,719.000	Base		106.514697	150,825.29	110.944793	157,098.33	6,273.04	0.01
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
Original Face:	12,496.050	Local		106.514779	13,310.14	109.787725	13,719.13	408.99	0.00
	180,844.000	Base		106.514779	13,310.14	109.787725	13,719.13	408.99	0.00
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
Original Face:	9,632.020	Local		106.845501	10,291.38	108.366562	10,437.89	146.51	0.00
	498,051.000	Base		106.845501	10,291.38	108.366562	10,437.89	146.51	0.00
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.500000	01 Aug 2044		
Original Face:	35,438.210	Local		106.563650	37,764.25	108.368002	38,403.68	639.43	0.00
	602,226.000	Base		106.563650	37,764.25	108.368002	38,403.68	639.43	0.00
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045		

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Original Face:	180,458.180	Local	107.594031	194,162.23	107.117927	193,303.06	-859.17	0.01	
	600,000.000	Base	107.594031	194,162.23	107.117927	193,303.06	-859.17	0.01	
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
Original Face:	463,591.460	Local	103.710101	480,791.17	110.450793	512,040.44	31,249.27	0.03	
	982,188.000	Base	103.710101	480,791.17	110.450793	512,040.44	31,249.27	0.03	
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
Original Face:	275,559.240	Local	108.700739	299,534.93	116.576900	321,238.42	21,703.49	0.02	
	2,000,000.000	Base	108.700739	299,534.93	116.576900	321,238.42	21,703.49	0.02	
31396LT75	FANNIE MAE FNR 2006 115 EI					6.492000	25 Dec 2036		
Original Face:	305,254.300	Local	15.199304	46,396.53	25.385880	77,491.49	31,094.96	0.00	
	4,600,000.000	Base	15.199304	46,396.53	25.385880	77,491.49	31,094.96	0.00	
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
Original Face:	68,237.820	Local	109.703255	74,859.11	118.771700	81,047.22	6,188.11	0.00	
	300,000.000	Base	109.703255	74,859.11	118.771700	81,047.22	6,188.11	0.00	
31397EWH4	FREDDIE MAC FHR 3281 AI					6.271370	15 Feb 2037		
Original Face:	146,760.030	Local	9.847463	14,452.14	24.360300	35,751.18	21,299.04	0.00	
	2,100,000.000	Base	9.847463	14,452.14	24.360300	35,751.18	21,299.04	0.00	
31397QCF3	FANNIE MAE FNR 2010 150 SK					6.382000	25 Jan 2041		
Original Face:	133,906.800	Local	24.969964	33,436.48	24.520070	32,834.04	-602.44	0.00	
	1,500,000.000	Base	24.969964	33,436.48	24.520070	32,834.04	-602.44	0.00	
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
Original Face:	82,182.900	Local	105.832965	86,976.60	112.647640	92,577.10	5,600.50	0.01	
	100,000.000	Base	105.832965	86,976.60	112.647640	92,577.10	5,600.50	0.01	
31398W2M5	FREDDIE MAC FHR 3621 SB					6.071370	15 Jan 2040		
Original Face:	6,542.710	Local	47.789066	3,126.70	21.626220	1,414.94	-1,711.76	0.00	
	100,000.000	Base	47.789066	3,126.70	21.626220	1,414.94	-1,711.76	0.00	
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034		
Original Face:	1,450.130	Local	108.747492	1,576.98	119.648518	1,735.06	158.08	0.00	
	100,000.000	Base	108.747492	1,576.98	119.648518	1,735.06	158.08	0.00	
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		

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Original Face:	132,100.020	Local	95.734255	126,464.97	108.584487	143,440.13	16,975.16	0.01	
	200,000.000	Base	95.734255	126,464.97	108.584487	143,440.13	16,975.16	0.01	
3140EVVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
Original Face:	58,651.190	Local	101.499918	59,530.91	107.093787	62,811.78	3,280.87	0.00	
	100,000.000	Base	101.499918	59,530.91	107.093787	62,811.78	3,280.87	0.00	
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
Original Face:	55,454.880	Local	101.500157	56,286.79	106.384857	58,995.59	2,708.80	0.00	
	100,000.000	Base	101.500157	56,286.79	106.384857	58,995.59	2,708.80	0.00	
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
Original Face:	198,766.910	Local	106.861952	212,406.20	106.697700	212,079.72	-326.48	0.01	
	400,000.000	Base	106.861952	212,406.20	106.697700	212,079.72	-326.48	0.01	
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
Original Face:	704,893.600	Local	102.019396	719,128.19	111.965553	789,238.02	70,109.83	0.05	
	1,200,000.000	Base	102.019396	719,128.19	111.965553	789,238.02	70,109.83	0.04	
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
Original Face:	435,966.260	Local	112.056513	488,528.59	118.522489	516,718.06	28,189.47	0.03	
	800,000.000	Base	112.056513	488,528.59	118.522489	516,718.06	28,189.47	0.03	
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
Original Face:	1,334,801.640	Local	103.386130	1,379,999.76	110.493188	1,474,864.89	94,865.13	0.09	
	2,100,000.000	Base	103.386130	1,379,999.76	110.493188	1,474,864.89	94,865.13	0.08	
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5					4.500000	01 Apr 2056		
Original Face:	115,812.010	Local	107.929894	124,995.78	114.412748	132,503.70	7,507.92	0.01	
	200,000.000	Base	107.929894	124,995.78	114.412748	132,503.70	7,507.92	0.01	
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
Original Face:	825,016.520	Local	101.894657	840,647.75	111.417221	919,210.48	78,562.73	0.06	
	1,300,000.000	Base	101.894657	840,647.75	111.417221	919,210.48	78,562.73	0.05	
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
Original Face:	490,511.010	Local	108.367374	531,553.90	114.995706	564,066.60	32,512.70	0.03	
	1,100,000.000	Base	108.367374	531,553.90	114.995706	564,066.60	32,512.70	0.03	
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	458,478.970	Local	102.022841	467,753.27	111.965807	513,339.68	45,586.41	0.03	
	700,000.000	Base	102.022841	467,753.27	111.965807	513,339.68	45,586.41	0.03	
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
Original Face:	505,165.380	Local	104.574062	528,271.96	114.384539	577,831.09	49,559.13	0.03	
	800,000.000	Base	104.574062	528,271.96	114.384539	577,831.09	49,559.13	0.03	
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
Original Face:	70,211.470	Local	114.062503	80,084.96	114.333490	80,275.22	190.26	0.00	
	100,000.000	Base	114.062503	80,084.96	114.333490	80,275.22	190.26	0.00	
3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
Original Face:	181,273.150	Local	107.174284	194,278.20	107.393961	194,676.42	398.22	0.01	
	400,000.000	Base	107.174284	194,278.20	107.393961	194,676.42	398.22	0.01	
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047		
Original Face:	409,514.800	Local	106.744887	437,136.11	106.272007	435,199.60	-1,936.51	0.03	
	700,000.000	Base	106.744887	437,136.11	106.272007	435,199.60	-1,936.51	0.02	
3140H1XP0	FNMA POOL BJ0685 FN 04/48 FIXED 4					4.000000	01 Apr 2048		
Original Face:	283,415.790	Local	107.158927	303,705.32	107.144791	303,665.26	-40.06	0.02	
	600,000.000	Base	107.158927	303,705.32	107.144791	303,665.26	-40.06	0.02	
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
Original Face:	53,309.290	Local	98.074576	52,282.86	105.252623	56,109.43	3,826.57	0.00	
	100,000.000	Base	98.074576	52,282.86	105.252623	56,109.43	3,826.57	0.00	
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
Original Face:	2,181,391.250	Local	108.763679	2,372,561.38	109.264860	2,383,494.10	10,932.72	0.14	
	5,800,000.000	Base	108.763679	2,372,561.38	109.264860	2,383,494.10	10,932.72	0.14	
3140H7Y76	FNMA POOL BJ6133 FN 01/48 FIXED 4					4.000000	01 Jan 2048		
Original Face:	55,530.990	Local	107.572528	59,736.09	107.025761	59,432.46	-303.63	0.00	
	100,000.000	Base	107.572528	59,736.09	107.025761	59,432.46	-303.63	0.00	
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
Original Face:	293,010.510	Local	109.467203	320,750.41	110.684740	324,317.92	3,567.51	0.02	
	500,000.000	Base	109.467203	320,750.41	110.684740	324,317.92	3,567.51	0.02	
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		

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	0.000	Local	0.000000		-3.15	0.000000	0.00	3.15	0.00
		Base	0.000000		-3.15	0.000000	0.00	3.15	0.00
3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3					3.000000	01 Jun 2033		
	0.000	Local	0.000000		0.18	0.000000	0.00	-0.18	0.00
		Base	0.000000		0.18	0.000000	0.00	-0.18	0.00
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	425,392.490	Local	109.724093	466,758.05	110.442549	469,814.31		3,056.26	0.03
Original Face:	700,000.000	Base	109.724093	466,758.05	110.442549	469,814.31		3,056.26	0.03
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35					3.350000	01 May 2029		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HTVZ9	FNMA POOL BL2431 FN 05/31 FIXED 3.31					3.310000	01 May 2031		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HTW39	FNMA POOL BL2465 FN 05/29 FIXED 3.24					3.240000	01 May 2029		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
	117,587.450	Local	100.612991	118,308.25	113.289353	133,214.06		14,905.81	0.01
Original Face:	120,000.000	Base	100.612991	118,308.25	113.289353	133,214.06		14,905.81	0.01
3140HTWS4	FNMA POOL BL2456 FN 05/29 FIXED 3.26					3.260000	01 May 2029		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52					2.520000	01 Oct 2029		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HU5A0	FNMA POOL BL3540 FN 08/29 FIXED 2.79					2.790000	01 Aug 2029		

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Original Face:		500,000.000	Local 101.878218	509,391.09	112.687775	563,438.88	54,047.79	0.03
		500,000.000	Base 101.878218	509,391.09	112.687775	563,438.88	54,047.79	0.03
3140HUQE9	FNMA POOL BL3152 FN 08/31 FIXED 2.84				2.840000	01 Aug 2031		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVBS2	FNMA POOL BL3648 FN 08/31 FIXED 2.85				2.850000	01 Aug 2031		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVCP7	FNMA POOL BL3677 FN 08/31 FIXED 2.93				2.930000	01 Aug 2031		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVFM1	FNMA POOL BL3771 FN 08/31 FIXED 2.77				2.770000	01 Aug 2031		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVNL4	FNMA POOL BL3994 FN 09/31 FIXED 2.67				2.670000	01 Sep 2031		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HX7H7	FNMA POOL BL6295 FN 04/32 FIXED 1.95				1.950000	01 Apr 2032		
		100,000.000	Local 103.586040	103,586.04	104.945488	104,945.49	1,359.45	0.01
Original Face:		100,000.000	Base 103.586040	103,586.04	104.945488	104,945.49	1,359.45	0.01
3140HXJA9	FNMA POOL BL5656 FN 02/30 FIXED 2.26				2.260000	01 Feb 2030		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXLY4	FNMA POOL BL5742 FN 02/32 FIXED 2.32				2.320000	01 Feb 2032		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXNN6	FNMA POOL BL5796 FN 02/30 FIXED 2.3				2.300000	01 Feb 2030		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26				2.260000	01 Apr 2030		

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Original Face:	296,083.350	Local	103.327826	305,936.49	108.639591	321,663.74	15,727.25	0.02	
	300,000.000	Base	103.327826	305,936.49	108.639591	321,663.74	15,727.25	0.02	
3140HXVW7	FNMA POOL BL6028 FN 04/30 FIXED 2.14					2.140000	01 Apr 2030		
Original Face:	100,000.000	Local	101.921930	101,921.93	107.779886	107,779.89	5,857.96	0.01	
	100,000.000	Base	101.921930	101,921.93	107.779886	107,779.89	5,857.96	0.01	
3140HXZ29	FNMA POOL BL6160 FN 03/30 FIXED 2.06					2.060000	01 Mar 2030		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140HYBW7	FNMA POOL BL6352 FN 04/32 FIXED 1.85					1.850000	01 Apr 2032		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140J17L6	FNMA POOL BL8998 FN 11/30 FIXED 1.21					1.210000	01 Nov 2030		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
Original Face:	778,859.460	Local	97.223575	757,235.01	108.314102	843,614.63	86,379.62	0.05	
	1,200,000.000	Base	97.223575	757,235.01	108.314102	843,614.63	86,379.62	0.05	
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
Original Face:	155,532.280	Local	120.409615	187,275.82	121.471430	188,927.28	1,651.46	0.01	
	300,000.000	Base	120.409615	187,275.82	121.471430	188,927.28	1,651.46	0.01	
3140J6GP6	FNMA POOL BM2005 FN 12/47 FIXED VAR					4.000000	01 Dec 2047		
Original Face:	79,783.930	Local	107.267942	85,582.58	107.274754	85,588.01	5.43	0.01	
	200,000.000	Base	107.267942	85,582.58	107.274754	85,588.01	5.43	0.00	
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
Original Face:	2,095,054.830	Local	109.023929	2,284,111.09	108.671642	2,276,730.48	-7,380.61	0.14	
	3,300,000.000	Base	109.023929	2,284,111.09	108.671642	2,276,730.48	-7,380.61	0.13	
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR					5.000000	01 May 2048		
Original Face:	79,895.420	Local	105.191937	84,043.54	111.472300	89,061.26	5,017.72	0.01	
	200,000.000	Base	105.191937	84,043.54	111.472300	89,061.26	5,017.72	0.01	
3140J9H46	FNMA POOL BM4750 FN 02/45 FIXED VAR					3.500000	01 Feb 2045		

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Original Face:	68,160.220	Local	101.974950	69,506.35	108.641811	74,050.50	4,544.15	0.00	
	100,000.000	Base	101.974950	69,506.35	108.641811	74,050.50	4,544.15	0.00	
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
Original Face:	131,371.960	Local	101.964034	133,952.15	108.642189	142,725.37	8,773.22	0.01	
	200,000.000	Base	101.964034	133,952.15	108.642189	142,725.37	8,773.22	0.01	
3140J9J36	FNMA POOL BM4781 FN 10/48 FIXED VAR					4.500000	01 Oct 2048		
Original Face:	59,446.750	Local	110.712915	65,815.23	110.792112	65,862.31	47.08	0.00	
	100,000.000	Base	110.712915	65,815.23	110.792112	65,862.31	47.08	0.00	
3140J9L25	FNMA POOL BM4844 FN 09/48 FIXED VAR					4.500000	01 Sep 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
Original Face:	199,612.100	Local	101.983838	203,572.08	107.769912	215,121.78	11,549.70	0.01	
	300,000.000	Base	101.983838	203,572.08	107.769912	215,121.78	11,549.70	0.01	
3140J9VM0	FNMA POOL BM5119 FN 12/48 FIXED VAR					4.500000	01 Dec 2048		
Original Face:	357,099.890	Local	109.640230	391,525.14	110.041190	392,956.97	1,431.83	0.02	
	700,000.000	Base	109.640230	391,525.14	110.041190	392,956.97	1,431.83	0.02	
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR					3.500000	01 Feb 2047		
Original Face:	2,819,753.920	Local	100.981748	2,847,436.79	106.253032	2,996,074.03	148,637.24	0.18	
	5,200,000.000	Base	100.981748	2,847,436.79	106.253032	2,996,074.03	148,637.24	0.17	
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
Original Face:	451,844.540	Local	100.557141	454,361.95	106.103804	479,424.25	25,062.30	0.03	
	900,000.000	Base	100.557141	454,361.95	106.103804	479,424.25	25,062.30	0.03	
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR					3.500000	01 Feb 2048		
Original Face:	1,028,143.030	Local	100.245350	1,030,665.58	105.869669	1,088,491.62	57,826.04	0.07	
	1,900,000.000	Base	100.245350	1,030,665.58	105.869669	1,088,491.62	57,826.04	0.06	
3140JGLX1	FNMA POOL BN0341 FN 12/48 FIXED 5					5.000000	01 Dec 2048		
Original Face:	323,909.680	Local	106.816317	345,988.39	110.528894	358,013.79	12,025.40	0.02	
	766,000.000	Base	106.816317	345,988.39	110.528894	358,013.79	12,025.40	0.02	
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		

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Original Face:		299,798.100 Local	109.409342	328,007.13	110.757238	332,048.10	4,040.97	0.02
		500,000.000 Base	109.409342	328,007.13	110.757238	332,048.10	4,040.97	0.02
3140JKKX3	FNMA POOL BN3009 FN 11/48 FIXED 4				4.000000	01 Nov 2048		
		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			0.000000	-0.01	0.000000	0.00	0.01	0.00
3140JQQE6	FNMA POOL BN7652 FN 07/49 FIXED 3				3.000000	01 Jul 2049		
		662,702.910 Local	101.400525	671,984.23	106.846409	708,074.26	36,090.03	0.04
Original Face:		900,000.000 Base	101.400525	671,984.23	106.846409	708,074.26	36,090.03	0.04
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3				3.000000	01 Sep 2049		
		872,545.640 Local	102.025461	890,218.71	106.859319	932,396.33	42,177.62	0.06
Original Face:		1,000,000.000 Base	102.025461	890,218.71	106.859319	932,396.33	42,177.62	0.05
3140JVCE0	FNMA POOL BO0968 FN 06/49 FIXED 4				4.000000	01 Jun 2049		
		66,472.600 Local	103.476681	68,783.64	106.892389	71,054.15	2,270.51	0.00
Original Face:		100,000.000 Base	103.476681	68,783.64	106.892389	71,054.15	2,270.51	0.00
3140JWQE3	FNMA POOL BO2252 FN 10/49 FIXED 3.5				3.500000	01 Oct 2049		
		251,098.100 Local	104.111771	261,422.68	108.873646	273,379.66	11,956.98	0.02
Original Face:		300,000.000 Base	104.111771	261,422.68	108.873646	273,379.66	11,956.98	0.02
3140K44S6	FNMA POOL BO8932 FN 01/50 FIXED 3				3.000000	01 Jan 2050		
		70,666.510 Local	101.441178	71,684.94	106.364976	75,164.42	3,479.48	0.00
Original Face:		100,000.000 Base	101.441178	71,684.94	106.364976	75,164.42	3,479.48	0.00
3140K5XW2	FNMA POOL BO9692 FN 01/50 FIXED 3				3.000000	01 Jan 2050		
		34,056.070 Local	103.253194	35,163.98	106.769653	36,361.55	1,197.57	0.00
Original Face:		41,000.000 Base	103.253194	35,163.98	106.769653	36,361.55	1,197.57	0.00
3140KEYF9	FNMA POOL BP7009 FN 08/50 FIXED 3				3.000000	01 Aug 2050		
		193,673.210 Local	106.523597	206,307.67	106.502798	206,267.39	-40.28	0.01
Original Face:		200,000.000 Base	106.523597	206,307.67	106.502798	206,267.39	-40.28	0.01
3140KHFP2	FNMA POOL BP9421 FN 07/50 FIXED 3				3.000000	01 Jul 2050		
		198,300.460 Local	107.208314	212,594.58	106.560355	211,309.67	-1,284.91	0.01
Original Face:		200,000.000 Base	107.208314	212,594.58	106.560355	211,309.67	-1,284.91	0.01
3140KLRY0	FNMA POOL BQ1402 FN 08/50 FIXED 3				3.000000	01 Aug 2050		

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Original Face:		179,844.400 Local	107.022899	192,474.69	106.560190	191,642.53	-832.16	0.01
		200,000.000 Base	107.022899	192,474.69	106.560190	191,642.53	-832.16	0.01
3140Q7EW3	FNMA POOL CA0148 FN 08/47 FIXED 4.5				4.500000	01 Aug 2047		
Original Face:		91,838.090 Local	108.026299	99,209.29	108.706676	99,834.13	624.84	0.01
		270,000.000 Base	108.026299	99,209.29	108.706676	99,834.13	624.84	0.01
3140Q83R4	FNMA POOL CA1707 FN 05/48 FIXED 4.5				4.500000	01 May 2048		
Original Face:		433,375.860 Local	110.356327	478,257.68	109.655507	475,220.50	-3,037.18	0.03
		900,000.000 Base	110.356327	478,257.68	109.655507	475,220.50	-3,037.18	0.03
3140Q83V5	FNMA POOL CA1711 FN 05/48 FIXED 4.5				4.500000	01 May 2048		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			0.000000	0.01	0.000000	0.00	-0.01	0.00
3140Q8E35	FNMA POOL CA1053 FN 01/48 FIXED 3.5				3.500000	01 Jan 2048		
Original Face:		348,187.010 Local	106.563665	371,040.84	106.062631	369,296.30	-1,744.54	0.02
		700,000.000 Base	106.563665	371,040.84	106.062631	369,296.30	-1,744.54	0.02
3140Q8W35	FNMA POOL CA1565 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
Original Face:		178,609.480 Local	108.005230	192,907.58	108.943427	194,583.29	1,675.71	0.01
		400,000.000 Base	108.005230	192,907.58	108.943427	194,583.29	1,675.71	0.01
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5				5.000000	01 Nov 2048		
Original Face:		595,376.090 Local	104.293617	620,939.26	110.606702	658,525.86	37,586.60	0.04
		1,500,000.000 Base	104.293617	620,939.26	110.606702	658,525.86	37,586.60	0.04
3140Q9DP5	FNMA POOL CA1909 FN 06/48 FIXED 4.5				4.500000	01 Jun 2048		
		0.000 Local	0.000000	9.61	0.000000	0.00	-9.61	0.00
			0.000000	9.61	0.000000	0.00	-9.61	0.00
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048		
Original Face:		381,439.560 Local	109.024997	415,864.47	110.952260	423,215.81	7,351.34	0.03
		700,000.000 Base	109.024997	415,864.47	110.952260	423,215.81	7,351.34	0.02
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
Original Face:		583,636.340 Local	109.392145	638,452.31	109.888996	641,352.11	2,899.80	0.04
		1,100,000.000 Base	109.392145	638,452.31	109.888996	641,352.11	2,899.80	0.04
3140Q9QD8	FNMA POOL CA2251 FN 08/48 FIXED 5				5.000000	01 Aug 2048		

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Original Face:	108,485.910	Local		108.643832	117,863.25	110.685267	120,077.92	2,214.67	0.01
	300,000.000	Base		108.643832	117,863.25	110.685267	120,077.92	2,214.67	0.01
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
Original Face:	507,501.650	Local		109.026853	553,313.08	110.514844	560,864.66	7,551.58	0.03
	900,000.000	Base		109.026853	553,313.08	110.514844	560,864.66	7,551.58	0.03
3140Q9XX6	FNMA POOL CA2493 FN 10/48 FIXED 4.5					4.500000	01 Oct 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
3140QA3B4	FNMA POOL CA3493 FN 05/49 FIXED 4					4.000000	01 May 2049		
Original Face:	452,101.660	Local		107.978453	488,172.38	108.395157	490,056.30	1,883.92	0.03
	800,000.000	Base		107.978453	488,172.38	108.395157	490,056.30	1,883.92	0.03
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5					4.500000	01 Dec 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QAMD9	FNMA POOL CA3055 FN 02/49 FIXED 4.5					4.500000	01 Feb 2049		
Original Face:	45,798.580	Local		109.152773	49,990.42	109.684640	50,234.01	243.59	0.00
	100,000.000	Base		109.152773	49,990.42	109.684640	50,234.01	243.59	0.00
3140QBHU5	FNMA POOL CA3842 FN 07/49 FIXED 4.5					4.500000	01 Jul 2049		
Original Face:	58,893.360	Local		109.226864	64,327.37	108.892501	64,130.45	-196.92	0.00
	100,000.000	Base		109.226864	64,327.37	108.892501	64,130.45	-196.92	0.00
3140QBJE9	FNMA POOL CA3860 FN 07/49 FIXED 3.5					3.500000	01 Jul 2049		
Original Face:	1,389,093.150	Local		104.141644	1,446,624.45	107.813396	1,497,628.50	51,004.05	0.09
	2,100,000.000	Base		104.141644	1,446,624.45	107.813396	1,497,628.50	51,004.05	0.09
3140QBPT9	FNMA POOL CA4033 FN 08/49 FIXED 4.5					4.500000	01 Aug 2049		
Original Face:	60,098.120	Local		109.227044	65,643.40	108.892417	65,442.30	-201.10	0.00
	100,000.000	Base		109.227044	65,643.40	108.892417	65,442.30	-201.10	0.00
3140QBR83	FNMA POOL CA4110 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
Original Face:	615,850.380	Local		102.480734	631,127.99	106.431241	655,457.20	24,329.21	0.04
	800,000.000	Base		102.480734	631,127.99	106.431241	655,457.20	24,329.21	0.04
3140QBSX7	FNMA POOL CA4133 FN 09/49 FIXED 3					3.000000	01 Sep 2049		

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Original Face:	407,443.830	Local	102.899170	419,256.32	108.152915	440,662.38	21,406.06	0.03	
	500,000.000	Base	102.899170	419,256.32	108.152915	440,662.38	21,406.06	0.03	
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
Original Face:	269,183.150	Local	110.208607	296,663.00	111.265616	299,508.29	2,845.29	0.02	
	300,000.000	Base	110.208607	296,663.00	111.265616	299,508.29	2,845.29	0.02	
3140QCK96	FNMA POOL CA4819 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
Original Face:	81,120.500	Local	108.979715	88,404.89	109.675795	88,969.55	564.66	0.01	
	100,000.000	Base	108.979715	88,404.89	109.675795	88,969.55	564.66	0.01	
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
Original Face:	291,694.320	Local	105.230170	306,950.43	106.810522	311,560.23	4,609.80	0.02	
	400,000.000	Base	105.230170	306,950.43	106.810522	311,560.23	4,609.80	0.02	
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
Original Face:	353,656.000	Local	101.935502	360,501.02	105.560835	373,322.23	12,821.21	0.02	
	400,000.000	Base	101.935502	360,501.02	105.560835	373,322.23	12,821.21	0.02	
3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5					3.500000	01 Feb 2050		
Original Face:	2,081,812.620	Local	106.596934	2,219,148.42	106.124586	2,209,315.02	-9,833.40	0.13	
	2,700,000.000	Base	106.596934	2,219,148.42	106.124586	2,209,315.02	-9,833.40	0.13	
3140QCYX8	FNMA POOL CA5225 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
Original Face:	1,070,831.680	Local	104.226383	1,116,089.13	108.475607	1,161,591.16	45,502.03	0.07	
	1,200,000.000	Base	104.226383	1,116,089.13	108.475607	1,161,591.16	45,502.03	0.07	
3140QCY6	FNMA POOL CA5226 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
Original Face:	269,290.270	Local	105.153762	283,168.85	106.788984	287,572.34	4,403.49	0.02	
	310,000.000	Base	105.153762	283,168.85	106.788984	287,572.34	4,403.49	0.02	
3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5					3.500000	01 Apr 2050		
Original Face:	2,312,357.680	Local	106.597511	2,464,915.74	105.614357	2,442,181.70	-22,734.04	0.15	
	2,800,000.000	Base	106.597511	2,464,915.74	105.614357	2,442,181.70	-22,734.04	0.14	
3140QDU28	FNMA POOL CA6000 FN 06/50 FIXED 3					3.000000	01 Jun 2050		
Original Face:	561,126.980	Local	105.903521	594,253.23	106.861254	599,627.33	5,374.10	0.04	
	600,000.000	Base	105.903521	594,253.23	106.861254	599,627.33	5,374.10	0.03	
3140QDWP5	FNMA POOL CA6053 FN 06/50 FIXED 3					3.000000	01 Jun 2050		

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Original Face:		746,106.010 Local	105.980192	790,724.58	106.861206	797,297.88	6,573.30	0.05
		790,000.000 Base	105.980192	790,724.58	106.861206	797,297.88	6,573.30	0.05
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3				3.000000	01 Jul 2050		
Original Face:		569,966.310 Local	105.568822	601,706.72	105.779748	602,908.93	1,202.21	0.04
		600,000.000 Base	105.568822	601,706.72	105.779748	602,908.93	1,202.21	0.03
3140QGJX6	FNMA POOL CA8377 FN 12/35 FIXED 1.5				1.500000	01 Dec 2035		
Original Face:		200,000.000 Local	102.936690	205,873.38	103.333675	206,667.35	793.97	0.01
		200,000.000 Base	102.936690	205,873.38	103.333675	206,667.35	793.97	0.01
3140X44M5	FNMA POOL FM1727 FN 09/49 FIXED VAR				5.000000	01 Sep 2049		
Original Face:		1,222,828.920 Local	112.123783	1,371,082.05	112.951605	1,381,204.89	10,122.84	0.08
		1,900,000.000 Base	112.123783	1,371,082.05	112.951605	1,381,204.89	10,122.84	0.08
3140X47B6	FNMA POOL FM1789 FN 11/49 FIXED VAR				3.000000	01 Nov 2049		
Original Face:		148,672.730 Local	103.404612	153,734.46	106.635004	158,537.17	4,802.71	0.01
		182,000.000 Base	103.404612	153,734.46	106.635004	158,537.17	4,802.71	0.01
3140X4GG5	FNMA POOL FM1098 FN 05/49 FIXED VAR				4.000000	01 May 2049		
Original Face:		171,379.510 Local	108.204476	185,440.30	108.327189	185,650.61	210.31	0.01
		300,000.000 Base	108.204476	185,440.30	108.327189	185,650.61	210.31	0.01
3140X4LX2	FNMA POOL FM1241 FN 08/49 FIXED VAR				3.500000	01 Aug 2049		
Original Face:		67,073.700 Local	107.304100	71,972.83	108.105106	72,510.09	537.26	0.00
		100,000.000 Base	107.304100	71,972.83	108.105106	72,510.09	537.26	0.00
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR				4.500000	01 Jul 2049		
Original Face:		107,600.290 Local	109.610076	117,940.76	108.892299	117,168.43	-772.33	0.01
		200,000.000 Base	109.610076	117,940.76	108.892299	117,168.43	-772.33	0.01
3140X4TQ9	FNMA POOL FM1458 FN 04/49 FIXED VAR				4.500000	01 Apr 2049		
Original Face:		57,092.810 Local	108.707804	62,064.34	108.466092	61,926.34	-138.00	0.00
		100,000.000 Base	108.707804	62,064.34	108.466092	61,926.34	-138.00	0.00
3140X4V94	FNMA POOL FM1539 FN 09/49 FIXED VAR				4.500000	01 Sep 2049		
Original Face:		159,017.510 Local	109.206036	173,656.72	108.503129	172,538.97	-1,117.75	0.01
		300,000.000 Base	109.206036	173,656.72	108.503129	172,538.97	-1,117.75	0.01
3140X5JV6	FNMA POOL FM2075 FN 12/49 FIXED VAR				3.000000	01 Dec 2049		

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Original Face:		513,621.620	Local	101.935312	523,561.80	107.155120	550,371.86	26,810.06	0.03
		600,000.000	Base	101.935312	523,561.80	107.155120	550,371.86	26,810.06	0.03
3140X5KD4	FNMA POOL FM2091 FN 12/49 FIXED VAR				3.500000	01 Dec 2049			
Original Face:		82,617.760	Local	104.173001	86,065.40	108.760200	89,855.24	3,789.84	0.01
		100,000.000	Base	104.173001	86,065.40	108.760200	89,855.24	3,789.84	0.01
3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR				4.000000	01 Jan 2048			
Original Face:		345,489.590	Local	107.361562	370,923.02	107.121668	370,094.21	-828.81	0.02
		600,000.000	Base	107.361562	370,923.02	107.121668	370,094.21	-828.81	0.02
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR				3.500000	01 Feb 2050			
Original Face:		311,534.300	Local	104.442625	325,374.60	106.485267	331,738.13	6,363.53	0.02
		400,000.000	Base	104.442625	325,374.60	106.485267	331,738.13	6,363.53	0.02
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR				3.500000	01 Aug 2048			
Original Face:		74,411.480	Local	106.771805	79,450.48	106.718159	79,410.56	-39.92	0.00
		100,000.000	Base	106.771805	79,450.48	106.718159	79,410.56	-39.92	0.00
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR				4.500000	01 Sep 2049			
Original Face:		2,617,616.680	Local	110.670167	2,896,920.74	109.942481	2,877,872.72	-19,048.02	0.17
		3,400,000.000	Base	110.670167	2,896,920.74	109.942481	2,877,872.72	-19,048.02	0.16
3140X6BP5	FNMA POOL FM2745 FN 03/50 FIXED VAR				4.500000	01 Mar 2050			
Original Face:		148,424.720	Local	108.304176	160,750.17	108.952579	161,712.56	962.39	0.01
		200,000.000	Base	108.304176	160,750.17	108.952579	161,712.56	962.39	0.01
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR				3.000000	01 Mar 2050			
Original Face:		464,239.810	Local	105.040548	487,640.04	109.147849	506,707.77	19,067.73	0.03
		500,000.000	Base	105.040548	487,640.04	109.147849	506,707.77	19,067.73	0.03
3140X6KQ3	FNMA POOL FM3002 FN 11/49 FIXED VAR				4.500000	01 Nov 2049			
Original Face:		354,249.800	Local	108.481890	384,296.88	108.966022	386,011.92	1,715.04	0.02
		500,000.000	Base	108.481890	384,296.88	108.966022	386,011.92	1,715.04	0.02
3140X6LD1	FNMA POOL FM3023 FN 02/48 FIXED VAR				4.000000	01 Feb 2048			
Original Face:		71,083.080	Local	109.118274	77,564.63	108.101687	76,842.01	-722.62	0.00
		100,000.000	Base	109.118274	77,564.63	108.101687	76,842.01	-722.62	0.00
3140X6M99	FNMA POOL FM3083 FN 10/49 FIXED VAR				4.500000	01 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
Original Face:		204,050.950 Local	108.864046	222,138.12	108.055649	220,488.58	-1,649.54	0.01
		300,000.000 Base	108.864046	222,138.12	108.055649	220,488.58	-1,649.54	0.01
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR				5.000000	01 Dec 2049		
Original Face:		1,311,366.700 Local	108.882165	1,427,844.45	110.408676	1,447,862.61	20,018.16	0.09
		1,900,000.000 Base	108.882165	1,427,844.45	110.408676	1,447,862.61	20,018.16	0.08
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR				3.500000	01 Nov 2048		
Original Face:		708,225.960 Local	105.802227	749,318.84	105.683678	748,479.24	-839.60	0.04
		1,100,000.000 Base	105.802227	749,318.84	105.683678	748,479.24	-839.60	0.04
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR				3.500000	01 May 2047		
Original Face:		919,683.380 Local	106.775649	981,997.90	106.601310	980,394.53	-1,603.37	0.06
		1,320,000.000 Base	106.775649	981,997.90	106.601310	980,394.53	-1,603.37	0.06
3140X7E39	FNMA POOL FM3753 FN 04/48 FIXED VAR				3.500000	01 Apr 2048		
Original Face:		331,909.590 Local	108.324541	359,539.54	108.237768	359,251.53	-288.01	0.02
		400,000.000 Base	108.324541	359,539.54	108.237768	359,251.53	-288.01	0.02
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR				3.500000	01 Nov 2048		
Original Face:		1,283,889.580 Local	106.788658	1,371,048.45	107.087972	1,374,891.31	3,842.86	0.08
		1,680,000.000 Base	106.788658	1,371,048.45	107.087972	1,374,891.31	3,842.86	0.08
3140X7MF3	FNMA POOL FM3957 FN 03/50 FIXED VAR				5.000000	01 Mar 2050		
Original Face:		351,017.220 Local	111.442273	391,181.57	110.616262	388,282.13	-2,899.44	0.02
		400,000.000 Base	111.442273	391,181.57	110.616262	388,282.13	-2,899.44	0.02
3140X7SF7	FNMA POOL FM4117 FN 07/49 FIXED VAR				4.500000	01 Jul 2049		
Original Face:		251,932.490 Local	109.701972	276,374.91	109.955613	277,013.91	639.00	0.02
		300,000.000 Base	109.701972	276,374.91	109.955613	277,013.91	639.00	0.02
3140X7XK0	FNMA POOL FM4281 FN 08/50 FIXED VAR				3.500000	01 Aug 2050		
Original Face:		1,894,597.940 Local	108.132793	2,048,681.67	109.149526	2,067,944.67	19,263.00	0.12
		2,000,000.000 Base	108.132793	2,048,681.67	109.149526	2,067,944.67	19,263.00	0.12
3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR				4.000000	01 Nov 2048		
Original Face:		378,492.870 Local	106.956432	404,822.47	107.234750	405,875.88	1,053.41	0.02
		400,000.000 Base	106.956432	404,822.47	107.234750	405,875.88	1,053.41	0.02
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR				6.000000	01 Nov 2035		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		21,540.150 Local 500,000.000 Base	109.165674 109.165674	23,514.45 23,514.45	120.039572 120.039572	25,856.70 25,856.70	2,342.25 2,342.25	0.00 0.00
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR				5.000000	01 Oct 2035		
Original Face:		31,766.180 Local 900,000.000 Base	105.030665 105.030665	33,364.23 33,364.23	115.484684 115.484684	36,685.07 36,685.07	3,320.84 3,320.84	0.00 0.00
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR				6.000000	01 Aug 2037		
Original Face:		46,322.690 Local 600,000.000 Base	109.576171 109.576171	50,758.63 50,758.63	120.173805 120.173805	55,667.74 55,667.74	4,909.11 4,909.11	0.00 0.00
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR				4.500000	01 Oct 2044		
Original Face:		354,321.060 Local 1,200,000.000 Base	107.717526 107.717526	381,665.88 381,665.88	111.798796 111.798796	396,126.68 396,126.68	14,460.80 14,460.80	0.02 0.02
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047		
Original Face:		2,193,470.210 Local 3,200,000.000 Base	98.419601 98.419601	2,158,804.63 2,158,804.63	107.860884 107.860884	2,365,896.36 2,365,896.36	207,091.73 207,091.73	0.14 0.13
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR				3.500000	01 Feb 2049		
Original Face:		67,355.370 Local 100,000.000 Base	100.734002 100.734002	67,849.76 67,849.76	108.551384 108.551384	73,115.19 73,115.19	5,265.43 5,265.43	0.00 0.00
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7				7.000000	01 Oct 2037		
Original Face:		458.760 Local 100,000.000 Base	110.659168 110.659168	507.66 507.66	106.599293 106.599293	489.03 489.03	-18.63 -18.63	0.00 0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7				7.000000	01 Dec 2037		
Original Face:		3,081.950 Local 100,000.000 Base	110.852220 110.852220	3,416.41 3,416.41	121.395378 121.395378	3,741.34 3,741.34	324.93 324.93	0.00 0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7				7.000000	01 Nov 2038		
Original Face:		6,277.990 Local 500,000.000 Base	111.045096 111.045096	6,971.40 6,971.40	119.008499 119.008499	7,471.34 7,471.34	499.94 499.94	0.00 0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5				5.000000	01 Apr 2038		
Original Face:		32,236.110 Local 1,300,984.000 Base	106.309725 106.309725	34,270.12 34,270.12	116.276338 116.276338	37,482.97 37,482.97	3,212.85 3,212.85	0.00 0.00
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5				5.000000	01 May 2038		

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Original Face:	35,075.220	Local	105.950982	37,162.54	116.277575	40,784.62	3,622.08	0.00	
	1,313,542.000	Base	105.950982	37,162.54	116.277575	40,784.62	3,622.08	0.00	
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.000000	01 Apr 2033		
Original Face:	10,157.670	Local	108.524396	11,023.55	119.679297	12,156.63	1,133.08	0.00	
	200,000.000	Base	108.524396	11,023.55	119.679297	12,156.63	1,133.08	0.00	
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
Original Face:	4,415.360	Local	110.874311	4,895.50	111.268150	4,912.89	17.39	0.00	
	100,000.000	Base	110.874311	4,895.50	111.268150	4,912.89	17.39	0.00	
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
Original Face:	18,158.990	Local	106.129801	19,272.10	117.563710	21,348.38	2,076.28	0.00	
	491,391.000	Base	106.129801	19,272.10	117.563710	21,348.38	2,076.28	0.00	
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.000000	01 Sep 2042		
Original Face:	37,314.120	Local	103.493825	38,617.81	109.086361	40,704.62	2,086.81	0.00	
	100,000.000	Base	103.493825	38,617.81	109.086361	40,704.62	2,086.81	0.00	
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	58,016.220	Local	102.648673	59,552.88	109.609175	63,591.10	4,038.22	0.00	
	200,000.000	Base	102.648673	59,552.88	109.609175	63,591.10	4,038.22	0.00	
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
Original Face:	21,862.170	Local	103.297523	22,583.08	110.528030	24,163.83	1,580.75	0.00	
	200,000.000	Base	103.297523	22,583.08	110.528030	24,163.83	1,580.75	0.00	
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
Original Face:	110,953.300	Local	104.902892	116,393.22	110.801786	122,938.24	6,545.02	0.01	
	700,000.000	Base	104.902892	116,393.22	110.801786	122,938.24	6,545.02	0.01	
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
Original Face:	64,885.780	Local	103.284772	67,017.13	110.527846	71,716.85	4,699.72	0.00	
	600,000.000	Base	103.284772	67,017.13	110.527846	71,716.85	4,699.72	0.00	
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
Original Face:	19,628.460	Local	103.272493	20,270.80	110.527067	21,694.76	1,423.96	0.00	
	200,000.000	Base	103.272493	20,270.80	110.527067	21,694.76	1,423.96	0.00	
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	79,986.360	Local	107.021810	85,602.85	111.759439	89,392.31	3,789.46	0.01	
	200,000.000	Base	107.021810	85,602.85	111.759439	89,392.31	3,789.46	0.01	
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
Original Face:	30,551.980	Local	104.310555	31,868.94	110.132095	33,647.54	1,778.60	0.00	
	200,000.000	Base	104.310555	31,868.94	110.132095	33,647.54	1,778.60	0.00	
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		
Original Face:	35,694.140	Local	104.325500	37,238.09	110.533958	39,454.15	2,216.06	0.00	
	200,000.000	Base	104.325500	37,238.09	110.533958	39,454.15	2,216.06	0.00	
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
Original Face:	57,516.500	Local	105.682056	60,784.62	109.047468	62,720.29	1,935.67	0.00	
	200,000.000	Base	105.682056	60,784.62	109.047468	62,720.29	1,935.67	0.00	
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
Original Face:	25,396.510	Local	106.909060	27,151.17	111.070981	28,208.15	1,056.98	0.00	
	100,000.000	Base	106.909060	27,151.17	111.070981	28,208.15	1,056.98	0.00	
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
Original Face:	127,255.620	Local	105.939463	134,813.92	109.602496	139,475.34	4,661.42	0.01	
	400,000.000	Base	105.939463	134,813.92	109.602496	139,475.34	4,661.42	0.01	
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
Original Face:	42,380.850	Local	102.495514	43,438.47	109.729355	46,504.23	3,065.76	0.00	
	100,000.000	Base	102.495514	43,438.47	109.729355	46,504.23	3,065.76	0.00	
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
Original Face:	122,399.650	Local	107.022863	130,995.61	111.763238	136,797.81	5,802.20	0.01	
	300,000.000	Base	107.022863	130,995.61	111.763238	136,797.81	5,802.20	0.01	
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
Original Face:	78,170.890	Local	107.028524	83,665.15	111.759408	87,363.32	3,698.17	0.01	
	200,000.000	Base	107.028524	83,665.15	111.759408	87,363.32	3,698.17	0.00	
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
Original Face:	80,248.580	Local	106.991987	85,859.55	111.775256	89,698.06	3,838.51	0.01	
	200,000.000	Base	106.991987	85,859.55	111.775256	89,698.06	3,838.51	0.01	
31418C2M5	FNMA POOL MA3479 FN 09/48 FIXED 3					3.000000	01 Sep 2048		

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	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		
	223,470.040	Local		104.666684	233,898.68	110.716058	247,417.22	13,518.54	0.01
Original Face:	600,000.000	Base		104.666684	233,898.68	110.716058	247,417.22	13,518.54	0.01
31418C4M3	FNMA POOL MA3527 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
	567,327.440	Local		108.622682	616,246.28	110.722960	628,161.73	11,915.45	0.04
Original Face:	1,500,000.000	Base		108.622682	616,246.28	110.722960	628,161.73	11,915.45	0.04
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
	796,440.290	Local		105.935576	843,713.61	105.724995	842,036.46	-1,677.15	0.05
Original Face:	1,600,000.000	Base		105.935576	843,713.61	105.724995	842,036.46	-1,677.15	0.05
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4					4.000000	01 Jul 2047		
	175,547.050	Local		106.943318	187,735.84	107.512521	188,735.06	999.22	0.01
Original Face:	500,000.000	Base		106.943318	187,735.84	107.512521	188,735.06	999.22	0.01
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
	1,054,865.840	Local		107.045888	1,129,190.51	107.704723	1,136,140.33	6,949.82	0.07
Original Face:	2,800,000.000	Base		107.045888	1,129,190.51	107.704723	1,136,140.33	6,949.82	0.06
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
	413,671.720	Local		107.394064	444,258.87	107.279835	443,786.34	-472.53	0.03
Original Face:	1,000,000.000	Base		107.394064	444,258.87	107.279835	443,786.34	-472.53	0.03
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
	0.000	Local		0.000000	-2.45	0.000000	0.00	2.45	0.00
		Base		0.000000	-2.45	0.000000	0.00	2.45	0.00
31418CUH5	FNMA POOL MA3283 FN 02/33 FIXED 3					3.000000	01 Feb 2033		
	0.000	Local		0.000000	0.40	0.000000	0.00	-0.40	0.00
		Base		0.000000	0.40	0.000000	0.00	-0.40	0.00
31418CXN9	FNMA POOL MA3384 FN 06/48 FIXED 4					4.000000	01 Jun 2048		
	0.000	Local		0.000000	-65.41	0.000000	0.00	65.41	0.00
		Base		0.000000	-65.41	0.000000	0.00	65.41	0.00
31418DPR7	FNMA POOL MA4031 FN 05/50 FIXED 4.5					4.500000	01 May 2050		

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Original Face:		214,946.210	Local	108.180563	232,530.02	108.625480	233,486.35	956.33	0.01
		300,000.000	Base	108.180563	232,530.02	108.625480	233,486.35	956.33	0.01
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR				7.000000	01 Feb 2039			
Original Face:		42,834.500	Local	110.587354	47,369.54	115.652873	49,539.33	2,169.79	0.00
		900,000.000	Base	110.587354	47,369.54	115.652873	49,539.33	2,169.79	0.00
31774BAE4	FINCO I LLC 2020 TERM LOAN B					27 Jun 2025			
		181,305.790	Local	100.236192	181,734.02	99.803600	180,949.71	-784.31	0.01
			Base	100.236192	181,734.02	99.803600	180,949.71	-784.31	0.01
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031			
		1,510,000.000	Local	120.452492	1,818,832.63	142.596441	2,153,206.26	334,373.63	0.13
			Base	120.452492	1,818,832.63	142.596441	2,153,206.26	334,373.63	0.12
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9				3.900000	15 Jul 2027			
		310,000.000	Local	100.199116	310,617.26	110.229630	341,711.85	31,094.59	0.02
			Base	100.199116	310,617.26	110.229630	341,711.85	31,094.59	0.02
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047			
		200,000.000	Local	102.784545	205,569.09	124.449511	248,899.02	43,329.93	0.01
			Base	102.784545	205,569.09	124.449511	248,899.02	43,329.93	0.01
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6				1.600000	15 Jan 2026			
		120,000.000	Local	100.128992	120,154.79	97.736750	117,284.10	-2,870.69	0.01
			Base	100.128992	120,154.79	97.736750	117,284.10	-2,870.69	0.01
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN					03 Jul 2024			
		305,253.540	Local	100.294762	306,153.31	99.200000	302,811.51	-3,341.80	0.02
			Base	100.294762	306,153.31	99.200000	302,811.51	-3,341.80	0.02
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A				4.060000	15 Nov 2030			
Original Face:		420,000.000	Local	99.950283	419,791.19	117.846090	494,953.58	75,162.39	0.03
		420,000.000	Base	99.950283	419,791.19	117.846090	494,953.58	75,162.39	0.03
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125				5.125000	16 Jun 2025			
		200,000.000	Local	100.000000	200,000.00	108.730000	217,460.00	17,460.00	0.01
			Base	100.000000	200,000.00	108.730000	217,460.00	17,460.00	0.01
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125				4.125000	17 Aug 2027			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	400,000.000	Local		99.036515	396,146.06	104.750000	419,000.00	22,853.94	0.03
		Base		99.036515	396,146.06	104.750000	419,000.00	22,853.94	0.02
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4					4.000000	13 Nov 2030		
	230,000.000	Local		102.817257	236,479.69	105.000000	241,500.00	5,020.31	0.01
		Base		102.817257	236,479.69	105.000000	241,500.00	5,020.31	0.01
345397VU4	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/21 5.875					5.875000	02 Aug 2021		
	400,000.000	Local		100.669165	402,676.66	102.350000	409,400.00	6,723.34	0.02
		Base		100.669165	402,676.66	102.350000	409,400.00	6,723.34	0.02
345397XW8	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336					3.336000	18 Mar 2021		
	200,000.000	Local		99.191905	198,383.81	100.250000	200,500.00	2,116.19	0.01
		Base		99.191905	198,383.81	100.250000	200,500.00	2,116.19	0.01
345397YL1	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/22 3.339					3.339000	28 Mar 2022		
	200,000.000	Local		95.637825	191,275.65	101.000000	202,000.00	10,724.35	0.01
		Base		95.637825	191,275.65	101.000000	202,000.00	10,724.35	0.01
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
	183,114.650	Local		100.422386	183,888.10	99.046900	181,369.38	-2,518.72	0.01
		Base		100.422386	183,888.10	99.046900	181,369.38	-2,518.72	0.01
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	790,000.000	Local		122.178832	965,212.77	137.132130	1,083,343.83	118,131.06	0.06
		Base		122.178832	965,212.77	137.132130	1,083,343.83	118,131.06	0.06
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A					1.998000	25 Feb 2050		
	930,000.000	Local		98.848294	919,289.13	99.386350	924,293.06	5,003.93	0.06
Original Face:	930,000.000	Base		98.848294	919,289.13	99.386350	924,293.06	5,003.93	0.05
35565WAH5	FREDDIE MAC STACR STACR 2020 DNA3 M2 144A					3.148000	25 Jun 2050		
	1,750,000.000	Local		100.000000	1,750,000.00	100.499260	1,758,737.05	8,737.05	0.11
Original Face:	1,750,000.000	Base		100.000000	1,750,000.00	100.499260	1,758,737.05	8,737.05	0.10
35565XAA8	FREDDIE MAC STACR STACR 2020 DNA4 M1 144A					1.648000	25 Aug 2050		
	913,145.140	Local		100.000000	913,145.14	100.194780	914,923.76	1,778.62	0.05
Original Face:	1,160,000.000	Base		100.000000	913,145.14	100.194780	914,923.76	1,778.62	0.05
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A					0.977340	25 Dec 2050		

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Original Face:	940,000.000	Local	100.000000		940,000.00	100.015730	940,147.86	147.86	0.06
	940,000.000	Base	100.000000		940,000.00	100.015730	940,147.86	147.86	0.05
35566CAH8	FREDDIE MAC STACR STACR 2020 DNA6 M2 144A					2.077340	25 Dec 2050		
Original Face:	940,000.000	Local	100.000000		940,000.00	99.845120	938,544.13	-1,455.87	0.06
	940,000.000	Base	100.000000		940,000.00	99.845120	938,544.13	-1,455.87	0.05
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	376,000.000	Local	93.722835		352,397.86	124.500000	468,120.00	115,722.14	0.03
		Base	93.722835		352,397.86	124.500000	468,120.00	115,722.14	0.03
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4					5.400000	14 Nov 2034		
	30,000.000	Local	97.580700		29,274.21	125.125000	37,537.50	8,263.29	0.00
		Base	97.580700		29,274.21	125.125000	37,537.50	8,263.29	0.00
35671DCH6	FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625					4.625000	01 Aug 2030		
	120,000.000	Local	100.000000		120,000.00	109.750000	131,700.00	11,700.00	0.01
		Base	100.000000		120,000.00	109.750000	131,700.00	11,700.00	0.01
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418					4.418000	15 Nov 2035		
	430,000.000	Local	116.551121		501,169.82	119.354602	513,224.79	12,054.97	0.03
		Base	116.551121		501,169.82	119.354602	513,224.79	12,054.97	0.03
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25					4.250000	01 Jun 2025		
	170,000.000	Local	100.000000		170,000.00	103.750000	176,375.00	6,375.00	0.01
		Base	100.000000		170,000.00	103.750000	176,375.00	6,375.00	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
Original Face:	62,821.930	Local	100.145411		62,913.28	107.547299	67,563.29	4,650.01	0.00
	200,000.000	Base	100.145411		62,913.28	107.547299	67,563.29	4,650.01	0.00
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
Original Face:	161,409.550	Local	99.379176		160,407.48	105.251106	169,885.34	9,477.86	0.01
	800,000.000	Base	99.379176		160,407.48	105.251106	169,885.34	9,477.86	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
Original Face:	74,637.200	Local	102.072613		76,184.14	105.255351	78,559.65	2,375.51	0.00
	300,000.000	Base	102.072613		76,184.14	105.255351	78,559.65	2,375.51	0.00
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3					3.000000	15 Oct 2042		

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Original Face:	77,135.060	Local	102.461371	79,033.64	105.256834	81,189.92	2,156.28	0.00	
	300,000.000	Base	102.461371	79,033.64	105.256834	81,189.92	2,156.28	0.00	
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
Original Face:	68,417.240	Local	102.461982	70,101.66	105.255096	72,012.63	1,910.97	0.00	
	300,000.000	Base	102.461982	70,101.66	105.255096	72,012.63	1,910.97	0.00	
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
Original Face:	22,663.890	Local	101.736683	23,057.49	107.955983	24,467.03	1,409.54	0.00	
	100,000.000	Base	101.736683	23,057.49	107.955983	24,467.03	1,409.54	0.00	
36179RXC8	GNMA II POOL MA3375 G2 01/46 FIXED 3					3.000000	20 Jan 2046		
Original Face:	72,467.870	Local	105.829121	76,692.11	106.554265	77,217.61	525.50	0.00	
	200,000.000	Base	105.829121	76,692.11	106.554265	77,217.61	525.50	0.00	
36179S2N6	GNMA II POOL MA4381 G2 04/47 FIXED 3					3.000000	20 Apr 2047		
Original Face:	46,647.760	Local	105.707219	49,310.05	106.542432	49,699.66	389.61	0.00	
	100,000.000	Base	105.707219	49,310.05	106.542432	49,699.66	389.61	0.00	
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046		
Original Face:	450,773.130	Local	106.453126	479,862.09	106.565323	480,367.84	505.75	0.03	
	1,100,000.000	Base	106.453126	479,862.09	106.565323	480,367.84	505.75	0.03	
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046		
Original Face:	117,332.300	Local	103.753723	121,736.63	107.785996	126,467.79	4,731.16	0.01	
	300,000.000	Base	103.753723	121,736.63	107.785996	126,467.79	4,731.16	0.01	
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
Original Face:	131,377.260	Local	102.800454	135,056.42	106.571238	140,010.37	4,953.95	0.01	
	300,000.000	Base	102.800454	135,056.42	106.571238	140,010.37	4,953.95	0.01	
36179SWW3	GNMA II POOL MA4261 G2 02/47 FIXED 3					3.000000	20 Feb 2047		
Original Face:	93,186.880	Local	105.737975	98,533.92	106.453662	99,200.85	666.93	0.01	
	200,000.000	Base	105.737975	98,533.92	106.453662	99,200.85	666.93	0.01	
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5					4.500000	20 Jul 2048		
Original Face:	129,643.150	Local	104.600004	135,606.74	108.212836	140,290.53	4,683.79	0.01	
	400,000.000	Base	104.600004	135,606.74	108.212836	140,290.53	4,683.79	0.01	
36179T7L3	GNMA II POOL MA5399 G2 08/48 FIXED 4.5					4.500000	20 Aug 2048		

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Original Face:	270,779.330	Local	108.298348	293,249.54	108.370972	293,446.19	196.65	0.02	
	800,000.000	Base	108.298348	293,249.54	108.370972	293,446.19	196.65	0.02	
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
Original Face:	353,527.490	Local	104.715028	370,196.41	107.923915	381,540.71	11,344.30	0.02	
	1,000,000.000	Base	104.715028	370,196.41	107.923915	381,540.71	11,344.30	0.02	
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
Original Face:	9,932.440	Local	97.852391	9,719.13	105.973386	10,525.74	806.61	0.00	
	20,000.000	Base	97.852391	9,719.13	105.973386	10,525.74	806.61	0.00	
36179TG41	GNMA II POOL MA4719 G2 09/47 FIXED 3.5					3.500000	20 Sep 2047		
Original Face:	2,121,334.030	Local	106.498922	2,259,197.87	107.938562	2,289,737.45	30,539.58	0.14	
	4,800,000.000	Base	106.498922	2,259,197.87	107.938562	2,289,737.45	30,539.58	0.13	
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
Original Face:	590,470.170	Local	103.329589	610,130.40	107.793948	636,491.11	26,360.71	0.04	
	1,500,000.000	Base	103.329589	610,130.40	107.793948	636,491.11	26,360.71	0.04	
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047		
Original Face:	19,157.270	Local	100.797974	19,310.14	106.052832	20,316.83	1,006.69	0.00	
	40,000.000	Base	100.797974	19,310.14	106.052832	20,316.83	1,006.69	0.00	
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.500000	20 Nov 2047		
Original Face:	46,534.830	Local	103.591525	48,206.14	107.104862	49,841.07	1,634.93	0.00	
	100,000.000	Base	103.591525	48,206.14	107.104862	49,841.07	1,634.93	0.00	
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
Original Face:	453,340.700	Local	103.820767	470,661.79	107.988502	489,555.83	18,894.04	0.03	
	1,100,000.000	Base	103.820767	470,661.79	107.988502	489,555.83	18,894.04	0.03	
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047		
Original Face:	52,204.440	Local	97.226960	50,756.79	105.687712	55,173.68	4,416.89	0.00	
	106,490.000	Base	97.226960	50,756.79	105.687712	55,173.68	4,416.89	0.00	
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
Original Face:	203,041.180	Local	103.041368	209,216.41	107.864786	219,009.93	9,793.52	0.01	
	500,000.000	Base	103.041368	209,216.41	107.864786	219,009.93	9,793.52	0.01	
36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5					5.000000	20 Dec 2047		

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	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3					3.000000	20 Feb 2048		
	118,607.390	Local		97.225603	115,316.75	104.643430	124,114.84	8,798.09	0.01
Original Face:	237,541.990	Base		97.225603	115,316.75	104.643430	124,114.84	8,798.09	0.01
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
	469,125.540	Local		103.361979	484,897.44	107.298490	503,364.62	18,467.18	0.03
Original Face:	1,000,000.000	Base		103.361979	484,897.44	107.298490	503,364.62	18,467.18	0.03
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	164,124.230	Local		104.415606	171,371.31	107.458646	176,365.68	4,994.37	0.01
Original Face:	400,000.000	Base		104.415606	171,371.31	107.458646	176,365.68	4,994.37	0.01
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
	229,826.120	Local		104.002204	239,024.23	107.735493	247,604.30	8,580.07	0.01
Original Face:	600,000.000	Base		104.002204	239,024.23	107.735493	247,604.30	8,580.07	0.01
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
	141,029.870	Local		103.973038	146,633.04	107.322891	151,357.33	4,724.29	0.01
Original Face:	400,000.000	Base		103.973038	146,633.04	107.322891	151,357.33	4,724.29	0.01
36179TXW0	GNMA II POOL MA5193 G2 05/48 FIXED 4.5					4.500000	20 May 2048		
	710,145.110	Local		108.006569	767,003.37	108.222675	768,538.03	1,534.66	0.05
Original Face:	2,200,000.000	Base		108.006569	767,003.37	108.222675	768,538.03	1,534.66	0.04
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
	292,716.240	Local		104.459626	305,770.29	108.210676	316,750.22	10,979.93	0.02
Original Face:	913,336.000	Base		104.459626	305,770.29	108.210676	316,750.22	10,979.93	0.02
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
	265,123.020	Local		104.340732	276,631.30	108.214057	286,900.38	10,269.08	0.02
Original Face:	800,000.000	Base		104.340732	276,631.30	108.214057	286,900.38	10,269.08	0.02
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
	449,171.090	Local		107.550695	483,086.63	108.224772	486,114.39	3,027.76	0.03
Original Face:	1,300,000.000	Base		107.550695	483,086.63	108.224772	486,114.39	3,027.76	0.03
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5					5.000000	20 Oct 2048		

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Original Face:	643,245.440	Local	109.240070	702,681.77	109.355740	703,425.81	744.04	0.04	
	2,000,000.000	Base	109.240070	702,681.77	109.355740	703,425.81	744.04	0.04	
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5								
	182,037.750	Local	107.360924	195,437.41	108.216638	196,995.13	1,557.72	0.01	
Original Face:	600,000.000	Base	107.360924	195,437.41	108.216638	196,995.13	1,557.72	0.01	
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5								
	576,243.220	Local	104.044726	599,550.68	108.215128	623,582.34	24,031.66	0.04	
Original Face:	1,880,001.000	Base	104.044726	599,550.68	108.215128	623,582.34	24,031.66	0.04	
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5								
	879,449.850	Local	107.088353	941,788.36	109.356516	961,735.72	19,947.36	0.06	
Original Face:	2,900,000.000	Base	107.088353	941,788.36	109.356516	961,735.72	19,947.36	0.05	
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5								
	205,010.040	Local	103.296551	211,768.30	106.478982	218,292.60	6,524.30	0.01	
Original Face:	500,000.000	Base	103.296551	211,768.30	106.478982	218,292.60	6,524.30	0.01	
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5								
	69,415.050	Local	104.246658	72,362.87	108.205222	75,110.71	2,747.84	0.00	
Original Face:	200,000.010	Base	104.246658	72,362.87	108.205222	75,110.71	2,747.84	0.00	
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5								
	121,959.020	Local	104.471920	127,412.93	108.131466	131,876.08	4,463.15	0.01	
Original Face:	314,000.000	Base	104.471920	127,412.93	108.131466	131,876.08	4,463.15	0.01	
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4								
	1,614,148.870	Local	106.302658	1,715,883.16	106.792325	1,723,787.11	7,903.95	0.10	
Original Face:	2,200,000.000	Base	106.302658	1,715,883.16	106.792325	1,723,787.11	7,903.95	0.10	
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5								
	362,530.820	Local	107.225457	388,725.33	107.481895	389,655.00	929.67	0.02	
Original Face:	500,000.000	Base	107.225457	388,725.33	107.481895	389,655.00	929.67	0.02	
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5								
	236,561.140	Local	107.324466	253,887.98	107.584601	254,503.36	615.38	0.02	
Original Face:	300,000.000	Base	107.324466	253,887.98	107.584601	254,503.36	615.38	0.01	
36179VKP4	GNMA II POOL MA6602 G2 04/50 FIXED 4.5								
					4.500000	20 Apr 2050			

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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
Original Face:	2,915,280.750	Local	107.594483	3,136,681.25	107.454515	3,132,600.79	-4,080.46	0.19
	3,300,000.000	Base	107.594483	3,136,681.25	107.454515	3,132,600.79	-4,080.46	0.18
36179VQV5	GNMA II POOL MA6768 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
Original Face:	1,237,730.740	Local	107.164572	1,326,408.85	106.679191	1,320,401.14	-6,007.71	0.08
	1,300,000.000	Base	107.164572	1,326,408.85	106.679191	1,320,401.14	-6,007.71	0.08
36179VTX8	GNMA II POOL MA6866 G2 09/50 FIXED 3				3.000000	20 Sep 2050		
Original Face:	887,654.520	Local	105.463756	936,153.80	105.235043	934,123.62	-2,030.18	0.06
	900,000.000	Base	105.463756	936,153.80	105.235043	934,123.62	-2,030.18	0.05
36179VVZ0	GNMA II POOL MA6932 G2 10/50 FIXED 3				3.000000	20 Oct 2050		
Original Face:	991,171.310	Local	105.737048	1,048,035.28	105.798827	1,048,647.62	612.34	0.06
	1,000,000.000	Base	105.737048	1,048,035.28	105.798827	1,048,647.62	612.34	0.06
36179VZS2	GNMA II POOL MA7053 G2 12/50 FIXED 3				3.000000	20 Dec 2050		
Original Face:	1,000,000.000	Local	106.312500	1,063,125.00	106.340082	1,063,400.82	275.82	0.06
	1,000,000.000	Base	106.312500	1,063,125.00	106.340082	1,063,400.82	275.82	0.06
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047		
Original Face:	195,256.680	Local	103.719857	202,519.95	107.590042	210,076.74	7,556.79	0.01
	300,000.000	Base	103.719857	202,519.95	107.590042	210,076.74	7,556.79	0.01
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047		
Original Face:	165,123.910	Local	103.719861	171,266.29	109.531953	180,863.44	9,597.15	0.01
	300,000.000	Base	103.719861	171,266.29	109.531953	180,863.44	9,597.15	0.01
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5				3.500000	20 Feb 2050		
Original Face:	94,873.260	Local	105.296181	99,897.92	106.727978	101,256.31	1,358.39	0.01
	100,000.000	Base	105.296181	99,897.92	106.727978	101,256.31	1,358.39	0.01
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4				4.000000	20 Oct 2049		
Original Face:	96,486.720	Local	105.046456	101,355.88	108.147853	104,348.32	2,992.44	0.01
	100,000.000	Base	105.046456	101,355.88	108.147853	104,348.32	2,992.44	0.01
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4				4.000000	20 Jan 2050		
Original Face:	97,620.060	Local	105.813160	103,294.87	109.386392	106,783.06	3,488.19	0.01
	100,000.000	Base	105.813160	103,294.87	109.386392	106,783.06	3,488.19	0.01
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4				4.000000	20 Feb 2050		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	95,634.160	Local		105.813613	101,193.96	108.926871	104,171.30	2,977.34	0.01
	100,000.000	Base		105.813613	101,193.96	108.926871	104,171.30	2,977.34	0.01
3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4					4.000000	20 Mar 2050		
Original Face:	95,805.950	Local		106.970152	102,483.77	109.842197	105,235.36	2,751.59	0.01
	100,000.000	Base		106.970152	102,483.77	109.842197	105,235.36	2,751.59	0.01
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
Original Face:	388,703.220	Local		106.970611	415,798.21	108.873364	423,194.27	7,396.06	0.03
	400,000.000	Base		106.970611	415,798.21	108.873364	423,194.27	7,396.06	0.02
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
Original Face:	196,426.500	Local		106.534205	209,261.41	106.501585	209,197.34	-64.07	0.01
	200,000.000	Base		106.534205	209,261.41	106.501585	209,197.34	-64.07	0.01
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
Original Face:	200,000.000	Local		106.446645	212,893.29	107.817228	215,634.46	2,741.17	0.01
	200,000.000	Base		106.446645	212,893.29	107.817228	215,634.46	2,741.17	0.01
3617MN3V3	GNMA II POOL BT0812 G2 03/50 FIXED 3					3.000000	20 Mar 2050		
Original Face:	1,151,646.170	Local		104.680272	1,205,546.34	104.733933	1,206,164.33	617.99	0.07
	1,300,000.000	Base		104.680272	1,205,546.34	104.733933	1,206,164.33	617.99	0.07
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026		
Original Face:	30,000.000	Local		100.776667	30,233.00	114.767000	34,430.10	4,197.10	0.00
		Base		100.776667	30,233.00	114.767000	34,430.10	4,197.10	0.00
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.500000	20 Oct 2037		
Original Face:	34,494.750	Local		107.246581	36,994.44	116.284185	40,111.94	3,117.50	0.00
	1,600,000.000	Base		107.246581	36,994.44	116.284185	40,111.94	3,117.50	0.00
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.000000	20 Sep 2038		
Original Face:	150,532.920	Local		107.983045	162,550.03	116.023846	174,654.08	12,104.05	0.01
	7,900,000.000	Base		107.983045	162,550.03	116.023846	174,654.08	12,104.05	0.01
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.500000	20 Jan 2040		
Original Face:	28,228.220	Local		106.254273	29,993.69	111.363414	31,435.91	1,442.22	0.00
	300,000.000	Base		106.254273	29,993.69	111.363414	31,435.91	1,442.22	0.00
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040		

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Original Face:		35,067.960 Local 400,000.000 Base	106.288133 106.288133	37,273.08 37,273.08	111.406167 111.406167	39,067.87 39,067.87	1,794.79 1,794.79	0.00 0.00
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6				6.000000	20 May 2040		
Original Face:		10,081.080 Local 222,231.000 Base	107.443449 107.443449	10,831.46 10,831.46	116.015010 116.015010	11,695.57 11,695.57	864.11 864.11	0.00 0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6				6.000000	20 Aug 2040		
Original Face:		17,069.150 Local 302,944.000 Base	107.276344 107.276344	18,311.16 18,311.16	116.094647 116.094647	19,816.37 19,816.37	1,505.21 1,505.21	0.00 0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5				5.000000	20 Sep 2040		
Original Face:		17,820.800 Local 200,000.000 Base	104.365853 104.365853	18,598.83 18,598.83	114.352907 114.352907	20,378.60 20,378.60	1,779.77 1,779.77	0.00 0.00
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5				4.500000	20 Jan 2041		
Original Face:		11,662.900 Local 100,000.000 Base	103.992318 103.992318	12,128.52 12,128.52	112.875519 112.875519	13,164.56 13,164.56	1,036.04 1,036.04	0.00 0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6				6.000000	20 Jan 2041		
Original Face:		19,553.020 Local 347,788.000 Base	107.315750 107.315750	20,983.47 20,983.47	115.993912 115.993912	22,680.31 22,680.31	1,696.84 1,696.84	0.00 0.00
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5				4.500000	20 Mar 2041		
Original Face:		269,325.250 Local 2,800,000.000 Base	104.066221 104.066221	280,276.61 280,276.61	111.407851 111.407851	300,049.47 300,049.47	19,772.86 19,772.86	0.02 0.02
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6				6.000000	20 Feb 2041		
Original Face:		38,164.080 Local 437,880.000 Base	107.303936 107.303936	40,951.56 40,951.56	114.546135 114.546135	43,715.48 43,715.48	2,763.92 2,763.92	0.00 0.00
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5				5.000000	15 Apr 2040		
Original Face:		13,348.520 Local 100,000.000 Base	102.906390 102.906390	13,736.48 13,736.48	113.820270 113.820270	15,193.32 15,193.32	1,456.84 1,456.84	0.00 0.00
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5				5.000000	15 May 2040		
Original Face:		24,685.530 Local 200,000.000 Base	103.037326 103.037326	25,435.31 25,435.31	114.597010 114.597010	28,288.88 28,288.88	2,853.57 2,853.57	0.00 0.00
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR				1.891000	20 Jul 2060		

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Original Face:	167,011.390	Local	104.113300	173,881.07	104.295690	174,185.68	304.61	0.01	
	430,000.000	Base	104.113300	173,881.07	104.295690	174,185.68	304.61	0.01	
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					1.805000	20 Nov 2060		
Original Face:	110,101.990	Local	104.715274	115,293.60	104.069610	114,582.71	-710.89	0.01	
	500,000.000	Base	104.715274	115,293.60	104.069610	114,582.71	-710.89	0.01	
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
Original Face:	789,111.800	Local	101.823219	803,499.04	111.979646	883,644.60	80,145.56	0.05	
	1,100,000.000	Base	101.823219	803,499.04	111.979646	883,644.60	80,145.56	0.05	
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
Original Face:	247,464.160	Local	102.610067	253,923.14	103.709996	256,645.07	2,721.93	0.02	
	500,000.000	Base	102.610067	253,923.14	103.709996	256,645.07	2,721.93	0.01	
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
Original Face:	1,221,212.830	Local	107.392667	1,311,493.03	107.408857	1,311,690.74	197.71	0.08	
	1,900,000.000	Base	107.392667	1,311,493.03	107.408857	1,311,690.74	197.71	0.07	
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
Original Face:	281,938.280	Local	103.187524	290,925.13	104.684976	295,147.02	4,221.89	0.02	
	300,000.000	Base	103.187524	290,925.13	104.684976	295,147.02	4,221.89	0.02	
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.000000	20 Jul 2040		
Original Face:	39,418.030	Local	104.796866	41,308.86	113.251315	44,641.44	3,332.58	0.00	
	500,000.000	Base	104.796866	41,308.86	113.251315	44,641.44	3,332.58	0.00	
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.500000	20 Jul 2041		
Original Face:	40,536.490	Local	106.688665	43,247.84	111.408647	45,161.16	1,913.32	0.00	
	400,000.000	Base	106.688665	43,247.84	111.408647	45,161.16	1,913.32	0.00	
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161000	10 Nov 2046		
Original Face:	90,000.000	Local	102.448322	92,203.49	105.887100	95,298.39	3,094.90	0.01	
	90,000.000	Base	102.448322	92,203.49	105.887100	95,298.39	3,094.90	0.01	
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					0.998390	10 Feb 2048		
Original Face:	3,033,294.710	Local	4.186022	126,974.38	3.347580	101,541.97	-25,432.41	0.01	
	4,130,000.000	Base	4.186022	126,974.38	3.347580	101,541.97	-25,432.41	0.01	
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.038030	10 Apr 2047		

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Original Face:	1,524,517.970	Local	6.477556	98,751.50	2.549830	38,872.62	-59,878.88	0.00	
	2,770,000.000	Base	6.477556	98,751.50	2.549830	38,872.62	-59,878.88	0.00	
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A				1.458630	15 Sep 2031			
Original Face:	860,000.000	Local	100.000000	860,000.00	84.414700	725,966.42	-134,033.58	0.04	
	860,000.000	Base	100.000000	860,000.00	84.414700	725,966.42	-134,033.58	0.04	
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5				3.500000	15 May 2025			
Original Face:	50,000.000	Local	110.966440	55,483.22	111.780210	55,890.11	406.89	0.00	
		Base	110.966440	55,483.22	111.780210	55,890.11	406.89	0.00	
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040			
Original Face:	20,000.000	Local	117.995600	23,599.12	130.170669	26,034.13	2,435.01	0.00	
		Base	117.995600	23,599.12	130.170669	26,034.13	2,435.01	0.00	
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25				4.250000	01 Apr 2050			
Original Face:	440,000.000	Local	129.482484	569,722.93	136.024907	598,509.59	28,786.66	0.04	
		Base	129.482484	569,722.93	136.024907	598,509.59	28,786.66	0.03	
369550BK3	GENERAL DYNAMICS CORP COMPANY GUAR 04/25 3.25				3.250000	01 Apr 2025			
Original Face:	110,000.000	Local	109.843964	120,828.36	110.418570	121,460.43	632.07	0.01	
		Base	109.843964	120,828.36	110.418570	121,460.43	632.07	0.01	
369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45				3.450000	01 May 2027			
Original Face:	60,000.000	Local	99.858683	59,915.21	113.104545	67,862.73	7,947.52	0.00	
		Base	99.858683	59,915.21	113.104545	67,862.73	7,947.52	0.00	
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625				3.625000	01 May 2030			
Original Face:	130,000.000	Local	99.850254	129,805.33	114.288704	148,575.32	18,769.99	0.01	
		Base	99.850254	129,805.33	114.288704	148,575.32	18,769.99	0.01	
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25				4.250000	01 May 2040			
Original Face:	140,000.000	Local	99.724307	139,614.03	118.220565	165,508.79	25,894.76	0.01	
		Base	99.724307	139,614.03	118.220565	165,508.79	25,894.76	0.01	
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35				4.350000	01 May 2050			
Original Face:	160,000.000	Local	99.654006	159,446.41	121.614829	194,583.73	35,137.32	0.01	
		Base	99.654006	159,446.41	121.614829	194,583.73	35,137.32	0.01	
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15				6.150000	07 Aug 2037			

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	90,000.000	Local		112.520567	101,268.51	137.855619	124,070.06	22,801.55	0.01
		Base		112.520567	101,268.51	137.855619	124,070.06	22,801.55	0.01
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
	280,000.000	Local		115.660707	323,849.98	135.533825	379,494.71	55,644.73	0.02
		Base		115.660707	323,849.98	135.533825	379,494.71	55,644.73	0.02
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	1,019,000.000	Local		134.408714	1,369,624.80	147.208224	1,500,051.80	130,427.00	0.09
		Base		134.408714	1,369,624.80	147.208224	1,500,051.80	130,427.00	0.09
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	370,000.000	Local		112.327186	415,610.59	140.206353	518,763.51	103,152.92	0.03
		Base		112.327186	415,610.59	140.206353	518,763.51	103,152.92	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	50,000.000	Local		113.017820	56,508.91	134.896948	67,448.47	10,939.56	0.00
		Base		113.017820	56,508.91	134.896948	67,448.47	10,939.56	0.00
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.150000	01 Apr 2038		
	30,000.000	Local		105.400400	31,620.12	120.235003	36,070.50	4,450.38	0.00
		Base		105.400400	31,620.12	120.235003	36,070.50	4,450.38	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	140,000.000	Local		94.251100	131,951.54	135.242057	189,338.88	57,387.34	0.01
		Base		94.251100	131,951.54	135.242057	189,338.88	57,387.34	0.01
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
	210,000.000	Local		99.909410	209,809.76	121.296873	254,723.43	44,913.67	0.02
		Base		99.909410	209,809.76	121.296873	254,723.43	44,913.67	0.01
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4					5.400000	02 Oct 2023		
	120,000.000	Local		99.914300	119,897.16	111.974000	134,368.80	14,471.64	0.01
		Base		99.914300	119,897.16	111.974000	134,368.80	14,471.64	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	740,000.000	Local		101.488639	751,015.93	102.832674	760,961.79	9,945.86	0.05
		Base		101.488639	751,015.93	102.832674	760,961.79	9,945.86	0.04
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 2027		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	40,000.000	Local		100.828775	40,331.51	113.838780	45,535.51	5,204.00	0.00
		Base		100.828775	40,331.51	113.838780	45,535.51	5,204.00	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	330,000.000	Local		101.155170	333,812.06	108.993314	359,677.94	25,865.88	0.02
		Base		101.155170	333,812.06	108.993314	359,677.94	25,865.88	0.02
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	160,000.000	Local		102.459425	163,935.08	132.539866	212,063.79	48,128.71	0.01
		Base		102.459425	163,935.08	132.539866	212,063.79	48,128.71	0.01
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.850000	08 May 2022		
	10,000.000	Local		99.731500	9,973.15	103.424509	10,342.45	369.30	0.00
		Base		99.731500	9,973.15	103.424509	10,342.45	369.30	0.00
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125000	30 May 2023		
	20,000.000	Local		101.171700	20,234.34	108.145000	21,629.00	1,394.66	0.00
		Base		101.171700	20,234.34	108.145000	21,629.00	1,394.66	0.00
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	1,140,000.000	Local		100.035641	1,140,406.31	113.118240	1,289,547.94	149,141.63	0.08
		Base		100.035641	1,140,406.31	113.118240	1,289,547.94	149,141.63	0.07
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	440,000.000	Local		99.920857	439,651.77	110.039320	484,173.01	44,521.24	0.03
		Base		99.920857	439,651.77	110.039320	484,173.01	44,521.24	0.03
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	540,000.000	Local		120.387267	650,091.24	153.016106	826,286.97	176,195.73	0.05
		Base		120.387267	650,091.24	153.016106	826,286.97	176,195.73	0.05
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	320,000.000	Local		100.389063	321,245.00	156.616670	501,173.34	179,928.34	0.03
		Base		100.389063	321,245.00	156.616670	501,173.34	179,928.34	0.03
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.000000	03 Mar 2024		
	1,040,000.000	Local		101.131060	1,051,763.02	110.497195	1,149,170.83	97,407.81	0.07
		Base		101.131060	1,051,763.02	110.497195	1,149,170.83	97,407.81	0.07
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		

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	180,000.000	Local	98.033622	176,460.52	105.661875	190,191.38	13,730.86	0.01	
		Base	98.033622	176,460.52	105.661875	190,191.38	13,730.86	0.01	
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
	2,500,000.000	Local	106.380196	2,659,504.89	115.742036	2,893,550.90	234,046.01	0.17	
		Base	106.380196	2,659,504.89	115.742036	2,893,550.90	234,046.01	0.16	
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	890,000.000	Local	108.343240	964,254.84	118.636310	1,055,863.16	91,608.32	0.06	
		Base	108.343240	964,254.84	118.636310	1,055,863.16	91,608.32	0.06	
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
	350,000.000	Local	105.499560	369,248.46	111.098970	388,846.40	19,597.94	0.02	
		Base	105.499560	369,248.46	111.098970	388,846.40	19,597.94	0.02	
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.000000	29 Dec 2049		
	8,000.000	Local	80.027750	6,402.22	98.250000	7,860.00	1,457.78	0.00	
		Base	80.027750	6,402.22	98.250000	7,860.00	1,457.78	0.00	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	570,000.000	Local	99.505698	567,182.48	112.264328	639,906.67	72,724.19	0.04	
		Base	99.505698	567,182.48	112.264328	639,906.67	72,724.19	0.04	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	1,140,000.000	Local	117.436232	1,338,773.05	139.357829	1,588,679.25	249,906.20	0.10	
		Base	117.436232	1,338,773.05	139.357829	1,588,679.25	249,906.20	0.09	
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					6.498370	20 Jan 2040		
	13,342.830	Local	126.000706	16,812.06	8.258820	1,101.96	-15,710.10	0.00	
Original Face:	258,000.000	Base	126.000706	16,812.06	8.258820	1,101.96	-15,710.10	0.00	
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					1.145500	20 May 2060		
	219,671.710	Local	102.066160	224,210.48	101.315070	222,560.55	-1,649.93	0.01	
Original Face:	670,000.000	Base	102.066160	224,210.48	101.315070	222,560.55	-1,649.93	0.01	
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					0.470250	20 Oct 2060		
	538,679.380	Local	100.000000	538,679.38	99.806280	537,635.85	-1,043.53	0.03	
Original Face:	1,150,000.000	Base	100.000000	538,679.38	99.806280	537,635.85	-1,043.53	0.03	
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					0.640250	20 Mar 2061		

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Original Face:	74,836.120	Local	99.990179	74,828.77	100.192770	74,980.38	151.61	0.00	
	200,000.000	Base	99.990179	74,828.77	100.192770	74,980.38	151.61	0.00	
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					6.446870	16 Apr 2042		
Original Face:	1,055,789.340	Local	26.991384	284,972.16	28.330160	299,106.81	14,134.65	0.02	
	4,700,000.000	Base	26.991384	284,972.16	28.330160	299,106.81	14,134.65	0.02	
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.570250	20 Oct 2064		
Original Face:	1,504,379.160	Local	100.029861	1,504,828.39	100.053460	1,505,183.40	355.01	0.09	
	3,000,000.000	Base	100.029861	1,504,828.39	100.053460	1,505,183.40	355.01	0.09	
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					6.328370	20 Apr 2040		
Original Face:	22,620.700	Local	48.343729	10,935.69	20.933550	4,735.32	-6,200.37	0.00	
	300,000.000	Base	48.343729	10,935.69	20.933550	4,735.32	-6,200.37	0.00	
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					5.898370	20 Mar 2042		
Original Face:	1,305,932.940	Local	24.199351	316,027.29	25.462550	332,523.83	16,496.54	0.02	
	4,800,000.000	Base	24.199351	316,027.29	25.462550	332,523.83	16,496.54	0.02	
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.500000	20 Feb 2038		
Original Face:	139,725.020	Local	47.864570	66,878.78	2.084630	2,912.75	-63,966.03	0.00	
	1,500,000.000	Base	47.864570	66,878.78	2.084630	2,912.75	-63,966.03	0.00	
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.623240	16 Mar 2047		
Original Face:	2,256,623.090	Local	8.545873	192,848.14	1.856190	41,887.21	-150,960.93	0.00	
	5,680,000.000	Base	8.545873	192,848.14	1.856190	41,887.21	-150,960.93	0.00	
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD					2.694330	16 Nov 2047		
Original Face:	259,337.010	Local	102.729907	266,416.67	105.771620	274,304.96	7,888.29	0.02	
	600,000.000	Base	102.729907	266,416.67	105.771620	274,304.96	7,888.29	0.02	
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					2.682470	16 Jun 2048		
Original Face:	24,299.410	Local	102.600434	24,931.30	104.918660	25,494.62	563.32	0.00	
	100,000.000	Base	102.600434	24,931.30	104.918660	25,494.62	563.32	0.00	
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.649340	16 Aug 2054		
Original Face:	2,421,985.200	Local	13.866143	335,835.93	2.351130	56,944.02	-278,891.91	0.00	
	9,230,000.000	Base	13.866143	335,835.93	2.351130	56,944.02	-278,891.91	0.00	
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					5.448370	20 Aug 2044		

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Original Face:	103,902.100	Local	29.969750	31,139.20	17.186870	17,857.52	-13,281.68	0.00
	400,000.000	Base	29.969750	31,139.20	17.186870	17,857.52	-13,281.68	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA				4.000000	20 Nov 2044		
Original Face:	519,535.620	Local	121.831173	632,956.34	13.339040	69,301.06	-563,655.28	0.00
	3,000,000.000	Base	121.831173	632,956.34	13.339040	69,301.06	-563,655.28	0.00
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB				3.150000	16 Jun 2060		
Original Face:	201,339.410	Local	98.499742	198,318.80	105.129010	211,666.13	13,347.33	0.01
	250,000.000	Base	98.499742	198,318.80	105.129010	211,666.13	13,347.33	0.01
38380QAW2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL				1.301630	20 May 2070		
Original Face:	600,456.170	Local	103.278006	620,139.16	104.719000	628,791.70	8,652.54	0.04
	600,000.000	Base	103.278006	620,139.16	104.719000	628,791.70	8,652.54	0.04
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF				1.401630	20 Apr 2070		
Original Face:	364,591.840	Local	102.763570	374,667.59	103.009070	375,562.66	895.07	0.02
	400,000.000	Base	102.763570	374,667.59	103.009070	375,562.66	895.07	0.02
38380QDH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F				0.651630	20 Jul 2070		
Original Face:	297,238.590	Local	100.139571	297,653.45	100.430340	298,517.73	864.28	0.02
	300,000.000	Base	100.139571	297,653.45	100.430340	298,517.73	864.28	0.02
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA				0.601630	20 Jul 2070		
Original Face:	1,388,545.740	Local	99.844892	1,386,392.00	100.190720	1,391,193.97	4,801.97	0.08
	1,400,000.000	Base	99.844892	1,386,392.00	100.190720	1,391,193.97	4,801.97	0.08
38380QGU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC				0.601630	20 Jul 2070		
Original Face:	3,292,718.330	Local	99.844830	3,287,609.02	100.172640	3,298,402.88	10,793.86	0.20
	3,500,000.000	Base	99.844830	3,287,609.02	100.172640	3,298,402.88	10,793.86	0.19
38380RET3	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 179 IO				1.003670	16 Sep 2062		
Original Face:	10,331,148.490	Local	8.967801	926,476.79	8.954920	925,146.08	-1,330.71	0.06
	10,350,000.000	Base	8.967801	926,476.79	8.954920	925,146.08	-1,330.71	0.05
38382AKD6	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 123 A				3.000000	20 Oct 2049		
Original Face:	113,477.960	Local	101.110947	114,738.64	102.824120	116,682.71	1,944.07	0.01
	200,000.000	Base	101.110947	114,738.64	102.824120	116,682.71	1,944.07	0.01
38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI				3.500000	20 Apr 2050		

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Original Face:	384,770.640	Local	15.528542	59,749.27	14.459690	55,636.64	-4,112.63	0.00	
	400,000.000	Base	15.528542	59,749.27	14.459690	55,636.64	-4,112.63	0.00	
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI				3.500000	20 Apr 2050			
Original Face:	96,120.200	Local	15.764782	15,153.14	16.276210	15,644.73	491.59	0.00	
	100,000.000	Base	15.764782	15,153.14	16.276210	15,644.73	491.59	0.00	
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI				2.500000	20 Aug 2050			
Original Face:	694,730.580	Local	12.960033	90,037.31	14.261030	99,075.74	9,038.43	0.01	
	700,000.000	Base	12.960033	90,037.31	14.261030	99,075.74	9,038.43	0.01	
38382HS35	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL				2.500000	20 Aug 2050			
Original Face:	198,509.180	Local	12.864564	25,537.34	13.826080	27,446.04	1,908.70	0.00	
	200,000.000	Base	12.864564	25,537.34	13.826080	27,446.04	1,908.70	0.00	
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN				2.500000	20 Aug 2050			
Original Face:	297,772.490	Local	13.043364	38,839.55	13.517580	40,251.63	1,412.08	0.00	
	300,000.000	Base	13.043364	38,839.55	13.517580	40,251.63	1,412.08	0.00	
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE				2.500000	20 Sep 2050			
Original Face:	296,515.290	Local	13.297874	39,430.23	13.741060	40,744.34	1,314.11	0.00	
	300,000.000	Base	13.297874	39,430.23	13.741060	40,744.34	1,314.11	0.00	
38382KG64	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 IH				2.500000	20 Oct 2050			
Original Face:	199,029.750	Local	13.402147	26,674.26	14.335520	28,531.95	1,857.69	0.00	
	200,000.000	Base	13.402147	26,674.26	14.335520	28,531.95	1,857.69	0.00	
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI				2.500000	20 Oct 2050			
Original Face:	896,494.280	Local	13.686943	122,702.66	14.254720	127,792.75	5,090.09	0.01	
	900,000.000	Base	13.686943	122,702.66	14.254720	127,792.75	5,090.09	0.01	
38382KS87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 VI				2.500000	20 Oct 2050			
Original Face:	297,629.810	Local	13.499760	40,179.31	14.317400	42,612.85	2,433.54	0.00	
	300,000.000	Base	13.499760	40,179.31	14.317400	42,612.85	2,433.54	0.00	
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2				1.000000	13 Mar 2032			
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B					15 Nov 2027			

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	1,179,341.840	Local	100.010966	1,179,471.17	98.839300	1,165,653.22	-13,817.95	0.07	
		Base	100.010966	1,179,471.17	98.839300	1,165,653.22	-13,817.95	0.07	
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
	110,000.000	Local	99.917418	109,909.16	101.427488	111,570.24	1,661.08	0.01	
		Base	99.917418	109,909.16	101.427488	111,570.24	1,661.08	0.01	
404119BQ1	HCA INC SR SECURED 04/25 5.25					5.250000	15 Apr 2025		
	180,000.000	Local	101.161467	182,090.64	116.768173	210,182.71	28,092.07	0.01	
		Base	101.161467	182,090.64	116.768173	210,182.71	28,092.07	0.01	
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375000	01 Feb 2025		
	100,000.000	Local	106.507180	106,507.18	112.453000	112,453.00	5,945.82	0.01	
		Base	106.507180	106,507.18	112.453000	112,453.00	5,945.82	0.01	
404119BT5	HCA INC SR SECURED 06/26 5.25					5.250000	15 Jun 2026		
	30,000.000	Local	100.469500	30,140.85	118.350151	35,505.05	5,364.20	0.00	
		Base	100.469500	30,140.85	118.350151	35,505.05	5,364.20	0.00	
404119BU2	HCA INC SR SECURED 02/27 4.5					4.500000	15 Feb 2027		
	20,000.000	Local	96.803700	19,360.74	116.320186	23,264.04	3,903.30	0.00	
		Base	96.803700	19,360.74	116.320186	23,264.04	3,903.30	0.00	
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
	40,000.000	Local	102.551875	41,020.75	133.571090	53,428.44	12,407.69	0.00	
		Base	102.551875	41,020.75	133.571090	53,428.44	12,407.69	0.00	
404119BW8	HCA INC COMPANY GUAR 02/29 5.875					5.875000	01 Feb 2029		
	220,000.000	Local	114.121009	251,066.22	120.348000	264,765.60	13,699.38	0.02	
		Base	114.121009	251,066.22	120.348000	264,765.60	13,699.38	0.02	
404119CA5	HCA INC COMPANY GUAR 09/30 3.5					3.500000	01 Sep 2030		
	220,000.000	Local	99.325136	218,515.30	106.257612	233,766.75	15,251.45	0.01	
		Base	99.325136	218,515.30	106.257612	233,766.75	15,251.45	0.01	
404121AH8	HCA INC COMPANY GUAR 09/26 5.375					5.375000	01 Sep 2026		
	80,000.000	Local	100.000000	80,000.00	114.940000	91,952.00	11,952.00	0.01	
		Base	100.000000	80,000.00	114.940000	91,952.00	11,952.00	0.01	
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	60,000.000	Local		101.635083	60,981.05	118.000000	70,800.00	9,818.95	0.00
		Base		101.635083	60,981.05	118.000000	70,800.00	9,818.95	0.00
404122BA0	HCA INC TERM LOAN B12						13 Mar 2025		
	97,013.330	Local		100.590816	97,586.50	99.925000	96,940.57	-645.93	0.01
		Base		100.590816	97,586.50	99.925000	96,940.57	-645.93	0.01
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.250000	18 Aug 2025		
	340,000.000	Local		99.576441	338,559.90	113.617275	386,298.74	47,738.84	0.02
		Base		99.576441	338,559.90	113.617275	386,298.74	47,738.84	0.02
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
	940,000.000	Local		107.286672	1,008,494.72	115.475006	1,085,465.06	76,970.34	0.06
		Base		107.286672	1,008,494.72	115.475006	1,085,465.06	76,970.34	0.06
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR					2.099000	04 Jun 2026		
	760,000.000	Local		100.000000	760,000.00	103.914263	789,748.40	29,748.40	0.05
		Base		100.000000	760,000.00	103.914263	789,748.40	29,748.40	0.04
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR					2.848000	04 Jun 2031		
	1,080,000.000	Local		102.579075	1,107,854.01	107.284044	1,158,667.68	50,813.67	0.07
		Base		102.579075	1,107,854.01	107.284044	1,158,667.68	50,813.67	0.07
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
	30,000.000	Local		100.365700	30,109.71	112.152301	33,645.69	3,535.98	0.00
		Base		100.365700	30,109.71	112.152301	33,645.69	3,535.98	0.00
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625					4.625000	15 May 2024		
	20,000.000	Local		98.526750	19,705.35	104.750000	20,950.00	1,244.65	0.00
		Base		98.526750	19,705.35	104.750000	20,950.00	1,244.65	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875					4.875000	15 May 2026		
	90,000.000	Local		97.389589	87,650.63	108.625000	97,762.50	10,111.87	0.01
		Base		97.389589	87,650.63	108.625000	97,762.50	10,111.87	0.01
410345AN2	HANESBRANDS INC COMPANY GUAR 144A 05/25 5.375					5.375000	15 May 2025		
	200,000.000	Local		100.329175	200,658.35	105.802000	211,604.00	10,945.65	0.01
		Base		100.329175	200,658.35	105.802000	211,604.00	10,945.65	0.01
41151PAN5	HARBOR FREIGHT TOOLS USA INC 2020 TERM LOAN B						19 Oct 2027		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	480,000.000	Local	99.211192	476,213.72	99.865400	479,353.92	3,140.20	0.03	
		Base	99.211192	476,213.72	99.865400	479,353.92	3,140.20	0.03	
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	120,000.000	Local	102.253592	122,704.31	138.264200	165,917.04	43,212.73	0.01	
		Base	102.253592	122,704.31	138.264200	165,917.04	43,212.73	0.01	
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A					1.808630	15 May 2038		
	2,090,000.000	Local	100.000000	2,090,000.00	95.870810	2,003,699.93	-86,300.07	0.12	
Original Face:	2,090,000.000	Base	100.000000	2,090,000.00	95.870810	2,003,699.93	-86,300.07	0.11	
42307TAG3	KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75					6.750000	15 Mar 2032		
	10,000.000	Local	126.181600	12,618.16	132.783448	13,278.34	660.18	0.00	
		Base	126.181600	12,618.16	132.783448	13,278.34	660.18	0.00	
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125					7.125000	01 Aug 2039		
	10,000.000	Local	123.333800	12,333.38	143.171416	14,317.14	1,983.76	0.00	
		Base	123.333800	12,333.38	143.171416	14,317.14	1,983.76	0.00	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	80,000.000	Local	99.836213	79,868.97	101.549546	81,239.64	1,370.67	0.00	
		Base	99.836213	79,868.97	101.549546	81,239.64	1,370.67	0.00	
42806DCN7	HERTZ VEHICLE FINANCING LLC HERTZ 2019 3A A 144A					2.670000	26 Dec 2025		
	107,135.900	Local	99.999608	107,135.48	100.124330	107,269.10	133.62	0.01	
Original Face:	480,000.000	Base	99.999608	107,135.48	100.124330	107,269.10	133.62	0.01	
43133KAA3	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A AR 144A					3.250000	01 Nov 2035		
	1,010,000.000	Local	100.000000	1,010,000.00	100.000000	1,010,000.00	0.00	0.06	
Original Face:	1,010,000.000	Base	100.000000	1,010,000.00	100.000000	1,010,000.00	0.00	0.06	
432833AD3	HILTON DOMESTIC OPERATIN COMPANY GUAR 05/26 5.125					5.125000	01 May 2026		
	50,000.000	Local	99.594880	49,797.44	103.250000	51,625.00	1,827.56	0.00	
		Base	99.594880	49,797.44	103.250000	51,625.00	1,827.56	0.00	
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
	230,000.000	Local	100.456635	231,050.26	106.250000	244,375.00	13,324.74	0.01	
		Base	100.456635	231,050.26	106.250000	244,375.00	13,324.74	0.01	
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75					5.750000	01 May 2028		

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	90,000.000	Local	100.243356	90,219.02	108.750000	97,875.00	7,655.98	0.01	
		Base	100.243356	90,219.02	108.750000	97,875.00	7,655.98	0.01	
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875					4.875000	01 Apr 2027		
	130,000.000	Local	100.000000	130,000.00	105.842500	137,595.25	7,595.25	0.01	
		Base	100.000000	130,000.00	105.842500	137,595.25	7,595.25	0.01	
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026		
	472,666.750	Local	100.574739	475,383.35	98.714300	466,589.67	-8,793.68	0.03	
		Base	100.574739	475,383.35	98.714300	466,589.67	-8,793.68	0.03	
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
	40,000.000	Local	109.277200	43,710.88	127.709595	51,083.84	7,372.96	0.00	
		Base	109.277200	43,710.88	127.709595	51,083.84	7,372.96	0.00	
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
	30,000.000	Local	117.994000	35,398.20	120.319854	36,095.96	697.76	0.00	
		Base	117.994000	35,398.20	120.319854	36,095.96	697.76	0.00	
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	180,000.000	Local	105.582567	190,048.62	109.738207	197,528.77	7,480.15	0.01	
		Base	105.582567	190,048.62	109.738207	197,528.77	7,480.15	0.01	
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	200,000.000	Local	99.478080	198,956.16	111.611122	223,222.24	24,266.08	0.01	
		Base	99.478080	198,956.16	111.611122	223,222.24	24,266.08	0.01	
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	230,000.000	Local	102.053883	234,723.93	117.860143	271,078.33	36,354.40	0.02	
		Base	102.053883	234,723.93	117.860143	271,078.33	36,354.40	0.02	
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	760,000.000	Local	107.587363	817,663.96	119.007436	904,456.51	86,792.55	0.05	
		Base	107.587363	817,663.96	119.007436	904,456.51	86,792.55	0.05	
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	200,000.000	Local	99.991165	199,982.33	103.608735	207,217.47	7,235.14	0.01	
		Base	99.991165	199,982.33	103.608735	207,217.47	7,235.14	0.01	
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		

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	50,000.000	Local		101.384360	50,692.18	128.172834	64,086.42	13,394.24	0.00
		Base		101.384360	50,692.18	128.172834	64,086.42	13,394.24	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	40,000.000	Local		104.561775	41,824.71	134.776076	53,910.43	12,085.72	0.00
		Base		104.561775	41,824.71	134.776076	53,910.43	12,085.72	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	220,000.000	Local		101.182164	222,600.76	115.087003	253,191.41	30,590.65	0.02
		Base		101.182164	222,600.76	115.087003	253,191.41	30,590.65	0.01
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	10,000.000	Local		103.180100	10,318.01	133.580539	13,358.05	3,040.04	0.00
		Base		103.180100	10,318.01	133.580539	13,358.05	3,040.04	0.00
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
	50,000.000	Local		110.682800	55,341.40	114.888903	57,444.45	2,103.05	0.00
		Base		110.682800	55,341.40	114.888903	57,444.45	2,103.05	0.00
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026		
	159,675.410	Local		100.000000	159,675.41	98.250000	156,881.09	-2,794.32	0.01
		Base		100.000000	159,675.41	98.250000	156,881.09	-2,794.32	0.01
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047		
	200,000.000	Local		100.958005	201,916.01	132.825000	265,650.00	63,733.99	0.02
		Base		100.958005	201,916.01	132.825000	265,650.00	63,733.99	0.02
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	260,000.000	Local		99.689073	259,191.59	111.960000	291,096.00	31,904.41	0.02
		Base		99.689073	259,191.59	111.960000	291,096.00	31,904.41	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	590,000.000	Local		95.236607	561,895.98	119.023520	702,238.77	140,342.79	0.04
		Base		95.236607	561,895.98	119.023520	702,238.77	140,342.79	0.04
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.700000	29 Jul 2025		
	100,000.000	Local		100.954200	100,954.20	113.153077	113,153.08	12,198.88	0.01
		Base		100.954200	100,954.20	113.153077	113,153.08	12,198.88	0.01
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6					4.600000	25 Mar 2040		

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	120,000.000	Local		112.204175	134,645.01	132.019924	158,423.91	23,778.90	0.01
		Base		112.204175	134,645.01	132.019924	158,423.91	23,778.90	0.01
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	760,000.000	Local		109.998891	835,991.57	139.556249	1,060,627.49	224,635.92	0.06
		Base		109.998891	835,991.57	139.556249	1,060,627.49	224,635.92	0.06
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	640,000.000	Local		99.736213	638,311.76	108.328082	693,299.72	54,987.96	0.04
		Base		99.736213	638,311.76	108.328082	693,299.72	54,987.96	0.04
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	900,000.000	Local		99.857463	898,717.17	109.407793	984,670.14	85,952.97	0.06
		Base		99.857463	898,717.17	109.407793	984,670.14	85,952.97	0.06
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	350,000.000	Local		95.440754	334,042.64	114.459203	400,607.21	66,564.57	0.02
		Base		95.440754	334,042.64	114.459203	400,607.21	66,564.57	0.02
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	200,000.000	Local		99.949465	199,898.93	103.554973	207,109.95	7,211.02	0.01
		Base		99.949465	199,898.93	103.554973	207,109.95	7,211.02	0.01
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375					3.375000	12 Jan 2023		
	200,000.000	Local		99.889095	199,778.19	104.705607	209,411.21	9,633.02	0.01
		Base		99.889095	199,778.19	104.705607	209,411.21	9,633.02	0.01
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	235,151.520	Local		99.843875	234,784.39	98.166700	230,840.49	-3,943.90	0.01
		Base		99.843875	234,784.39	98.166700	230,840.49	-3,943.90	0.01
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75					2.750000	03 Jul 2030		
	290,000.000	Local		100.000000	290,000.00	110.254000	319,736.60	29,736.60	0.02
		Base		100.000000	290,000.00	110.254000	319,736.60	29,736.60	0.02
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875					3.875000	03 Jul 2050		
	200,000.000	Local		100.000000	200,000.00	120.019600	240,039.20	40,039.20	0.01
		Base		100.000000	200,000.00	120.019600	240,039.20	40,039.20	0.01
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C					3.457319	15 Aug 2049		

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Original Face:	1,030,000.000	Local	90.157954	928,626.93	96.268830	991,568.95	62,942.02	0.06	
	1,030,000.000	Base	90.157954	928,626.93	96.268830	991,568.95	62,942.02	0.06	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045			
	450,000.000	Local	100.799038	453,595.67	141.672256	637,525.15	183,929.48	0.04	
		Base	100.799038	453,595.67	141.672256	637,525.15	183,929.48	0.04	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.250000	01 Oct 2027			
	200,000.000	Local	103.702860	207,405.72	118.586257	237,172.51	29,766.79	0.01	
		Base	103.702860	207,405.72	118.586257	237,172.51	29,766.79	0.01	
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.996500	15 Aug 2047			
Original Face:	250,000.000	Local	102.414764	256,036.91	109.672210	274,180.53	18,143.62	0.02	
	250,000.000	Base	102.414764	256,036.91	109.672210	274,180.53	18,143.62	0.02	
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A				0.570130	27 Jul 2046			
Original Face:	56,638.120	Local	96.595385	54,709.81	99.968570	56,620.32	1,910.51	0.00	
	1,590,000.000	Base	96.595385	54,709.81	99.968570	56,620.32	1,910.51	0.00	
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				3.908630	15 May 2028			
Original Face:	257,666.040	Local	98.855623	254,717.37	89.591600	230,847.13	-23,870.24	0.01	
	400,000.000	Base	98.855623	254,717.37	89.591600	230,847.13	-23,870.24	0.01	
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509000	23 Jan 2029			
	960,000.000	Local	100.000000	960,000.00	113.728574	1,091,794.31	131,794.31	0.07	
		Base	100.000000	960,000.00	113.728574	1,091,794.31	131,794.31	0.06	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029			
	260,000.000	Local	100.000000	260,000.00	119.558836	310,852.97	50,852.97	0.02	
		Base	100.000000	260,000.00	119.558836	310,852.97	50,852.97	0.02	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029			
	620,000.000	Local	110.531623	685,296.06	122.010443	756,464.75	71,168.69	0.05	
		Base	110.531623	685,296.06	122.010443	756,464.75	71,168.69	0.04	
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023000	05 Dec 2024			
	580,000.000	Local	100.000000	580,000.00	110.162838	638,944.46	58,944.46	0.04	
		Base	100.000000	580,000.00	110.162838	638,944.46	58,944.46	0.04	
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR				2.083000	22 Apr 2026			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	520,000.000	Local	100.000000		520,000.00	105.612655	549,185.81	29,185.81	0.03
		Base	100.000000		520,000.00	105.612655	549,185.81	29,185.81	0.03
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
	1,040,000.000	Local	105.035812		1,092,372.44	107.486207	1,117,856.55	25,484.11	0.07
		Base	105.035812		1,092,372.44	107.486207	1,117,856.55	25,484.11	0.06
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	880,000.000	Local	108.338834		953,381.74	111.341779	979,807.66	26,425.92	0.06
		Base	108.338834		953,381.74	111.341779	979,807.66	26,425.92	0.06
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
	860,000.000	Local	100.000000		860,000.00	102.669453	882,957.30	22,957.30	0.05
		Base	100.000000		860,000.00	102.669453	882,957.30	22,957.30	0.05
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A					3.500000	25 Oct 2048		
	259,607.970	Local	97.733583		253,724.17	102.243820	265,433.11	11,708.94	0.02
Original Face:	660,000.000	Base	97.733583		253,724.17	102.243820	265,433.11	11,708.94	0.02
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A					3.500000	25 Oct 2048		
	213,134.010	Local	98.213246		209,325.83	102.252000	217,933.79	8,607.96	0.01
Original Face:	532,000.000	Base	98.213246		209,325.83	102.252000	217,933.79	8,607.96	0.01
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A					3.500000	25 Sep 2048		
	753,417.750	Local	98.692728		743,568.53	102.886980	775,168.77	31,600.24	0.05
Original Face:	1,700,000.000	Base	98.692728		743,568.53	102.886980	775,168.77	31,600.24	0.04
46651JAA1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2019 BOLT A 144A					1.291000	15 Jul 2034		
	698,741.040	Local	100.000000		698,741.04	95.633920	668,233.45	-30,507.59	0.04
Original Face:	770,000.000	Base	100.000000		698,741.04	95.633920	668,233.45	-30,507.59	0.04
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN						18 Aug 2022		
	1,050,541.360	Local	99.577971		1,046,107.77	99.850000	1,048,965.55	2,857.78	0.06
		Base	99.577971		1,046,107.77	99.850000	1,048,965.55	2,857.78	0.06
47077DAF7	JANE STREET GROUP LLC 2020 TERM LOAN						31 Jan 2025		
	225,958.960	Local	99.817126		225,545.74	99.750000	225,394.06	-151.68	0.01
		Base	99.817126		225,545.74	99.750000	225,394.06	-151.68	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	610,000.000	Local		116.530443	710,835.70	122.264407	745,812.88	34,977.18	0.04
		Base		116.530443	710,835.70	122.264407	745,812.88	34,977.18	0.04
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	240,000.000	Local		99.898613	239,756.67	100.433127	241,039.50	1,282.83	0.01
		Base		99.898613	239,756.67	100.433127	241,039.50	1,282.83	0.01
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
	480,000.000	Local		99.935327	479,689.57	100.496063	482,381.10	2,691.53	0.03
		Base		99.935327	479,689.57	100.496063	482,381.10	2,691.53	0.03
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	50,000.000	Local		101.632340	50,816.17	131.979894	65,989.95	15,173.78	0.00
		Base		101.632340	50,816.17	131.979894	65,989.95	15,173.78	0.00
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	400,000.000	Local		110.579160	442,316.64	123.268800	493,075.20	50,758.56	0.03
		Base		110.579160	442,316.64	123.268800	493,075.20	50,758.56	0.03
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	112.141000	224,282.00	24,282.00	0.01
		Base		100.000000	200,000.00	112.141000	224,282.00	24,282.00	0.01
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
	70,000.000	Local		99.997171	69,998.02	100.000000	70,000.00	1.98	0.00
		Base		99.997171	69,998.02	100.000000	70,000.00	1.98	0.00
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5					5.500000	01 Mar 2044		
	20,000.000	Local		113.461850	22,692.37	126.382432	25,276.49	2,584.12	0.00
		Base		113.461850	22,692.37	126.382432	25,276.49	2,584.12	0.00
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4					5.400000	01 Sep 2044		
	10,000.000	Local		117.834500	11,783.45	125.354467	12,535.45	752.00	0.00
		Base		117.834500	11,783.45	125.354467	12,535.45	752.00	0.00
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
	160,000.000	Local		106.703488	170,725.58	114.100236	182,560.38	11,834.80	0.01
		Base		106.703488	170,725.58	114.100236	182,560.38	11,834.80	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		

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	130,000.000	Local		117.080154	152,204.20	128.512834	167,066.68	14,862.48	0.01
		Base		117.080154	152,204.20	128.512834	167,066.68	14,862.48	0.01
49456BAJ0	KINDER MORGAN INC/DELAWA COMPANY GUAR 02/46 5.05					5.050000	15 Feb 2046		
	80,000.000	Local		109.516175	87,612.94	122.078187	97,662.55	10,049.61	0.01
		Base		109.516175	87,612.94	122.078187	97,662.55	10,049.61	0.01
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.300000	01 Mar 2028		
	90,000.000	Local		108.621700	97,759.53	117.276421	105,548.78	7,789.25	0.01
		Base		108.621700	97,759.53	117.276421	105,548.78	7,789.25	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	210,000.000	Local		114.190262	239,799.55	127.186274	267,091.18	27,291.63	0.02
		Base		114.190262	239,799.55	127.186274	267,091.18	27,291.63	0.02
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.000000	04 Jun 2042		
	90,000.000	Local		106.812833	96,131.55	117.327362	105,594.63	9,463.08	0.01
		Base		106.812833	96,131.55	117.327362	105,594.63	9,463.08	0.01
50076QAR7	KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875					6.875000	26 Jan 2039		
	20,000.000	Local		123.432600	24,686.52	138.565678	27,713.14	3,026.62	0.00
		Base		123.432600	24,686.52	138.565678	27,713.14	3,026.62	0.00
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375000	01 Jun 2046		
	90,000.000	Local		97.042522	87,338.27	108.194489	97,375.04	10,036.77	0.01
		Base		97.042522	87,338.27	108.194489	97,375.04	10,036.77	0.01
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	190,000.000	Local		96.749058	183,823.21	104.427174	198,411.63	14,588.42	0.01
		Base		96.749058	183,823.21	104.427174	198,411.63	14,588.42	0.01
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	63,000.000	Local		102.500921	64,575.58	110.127036	69,380.03	4,804.45	0.00
		Base		102.500921	64,575.58	110.127036	69,380.03	4,804.45	0.00
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
	210,000.000	Local		107.384748	225,507.97	118.905456	249,701.46	24,193.49	0.01
		Base		107.384748	225,507.97	118.905456	249,701.46	24,193.49	0.01
50077LAW6	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 10/39 4.625					4.625000	01 Oct 2039		

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		10,000.000	Local 102.438600	10,243.86	111.655461	11,165.55	921.69	0.00	
			Base 102.438600	10,243.86	111.655461	11,165.55	921.69	0.00	
50077LAY2	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 10/49 4.875				4.875000	01 Oct 2049			
		160,000.000	Local 103.830019	166,128.03	116.662332	186,659.73	20,531.70	0.01	
			Base 103.830019	166,128.03	116.662332	186,659.73	20,531.70	0.01	
50077LBD7	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 03/31 4.25				4.250000	01 Mar 2031			
		70,000.000	Local 100.000000	70,000.00	111.505763	78,054.03	8,054.03	0.00	
			Base 100.000000	70,000.00	111.505763	78,054.03	8,054.03	0.00	
50077LBG0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 06/50 5.5				5.500000	01 Jun 2050			
		180,000.000	Local 100.000000	180,000.00	125.975248	226,755.45	46,755.45	0.01	
			Base 100.000000	180,000.00	125.975248	226,755.45	46,755.45	0.01	
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.500000	20 Mar 2027			
		570,000.000	Local 100.134295	570,765.48	113.750000	648,375.00	77,609.52	0.04	
			Base 100.134295	570,765.48	113.750000	648,375.00	77,609.52	0.04	
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A				4.500000	23 Dec 2036			
		113,266.290	Local 93.016563	105,356.41	100.019600	113,288.49	7,932.08	0.01	
Original Face:		710,000.000	Base 93.016563	105,356.41	100.019600	113,288.49	7,932.08	0.01	
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875				4.875000	01 Nov 2026			
		160,000.000	Local 99.757794	159,612.47	104.530000	167,248.00	7,635.53	0.01	
			Base 99.757794	159,612.47	104.530000	167,248.00	7,635.53	0.01	
513272AC8	LAMB WESTON HLD COMPANY GUAR 144A 05/28 4.875				4.875000	15 May 2028			
		30,000.000	Local 100.000000	30,000.00	111.625000	33,487.50	3,487.50	0.00	
			Base 100.000000	30,000.00	111.625000	33,487.50	3,487.50	0.00	
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B					04 Oct 2023			
		0.000	Local 0.000000	-3.18	0.000000	0.00	3.18	0.00	
			Base 0.000000	-3.18	0.000000	0.00	3.18	0.00	
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024			
		470,000.000	Local 99.942062	469,727.69	105.917403	497,811.79	28,084.10	0.03	
			Base 99.942062	469,727.69	105.917403	497,811.79	28,084.10	0.03	
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025			

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	40,000.000	Local	98.175550	39,270.22	104.643271	41,857.31	2,587.09	0.00	
		Base	98.175550	39,270.22	104.643271	41,857.31	2,587.09	0.00	
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	311,556.720	Local	26.000001	81,004.75	1.125000	3,505.01	-77,499.74	0.00	
		Base	26.000001	81,004.75	1.125000	3,505.01	-77,499.74	0.00	
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A					4.000000	25 Apr 2058		
	1,583,393.340	Local	100.554404	1,592,171.74	100.648430	1,593,660.54	1,488.80	0.10	
Original Face:	2,010,000.000	Base	100.554404	1,592,171.74	100.648430	1,593,660.54	1,488.80	0.09	
52474MAA7	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS7 A1 144A					3.250000	25 Nov 2059		
	2,017,463.340	Local	98.475868	1,986,714.54	100.165060	2,020,793.36	34,078.82	0.12	
Original Face:	2,150,000.000	Base	98.475868	1,986,714.54	100.165060	2,020,793.36	34,078.82	0.12	
52475FAF0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS5 A1 144A					3.200000	25 May 2059		
	1,064,879.350	Local	100.122859	1,066,187.65	100.962520	1,075,129.03	8,941.38	0.06	
Original Face:	1,250,000.000	Base	100.122859	1,066,187.65	100.962520	1,075,129.03	8,941.38	0.06	
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
	863,643.360	Local	100.631507	869,097.33	100.711010	869,783.95	686.62	0.05	
Original Face:	880,000.000	Base	100.631507	869,097.33	100.711010	869,783.95	686.62	0.05	
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.500000	19 Jul 2017		
	790,000.000	Local	98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00	
		Base	98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00	
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.500000	30 Apr 2024		
	80,000.000	Local	100.000000	80,000.00	110.500000	88,400.00	8,400.00	0.01	
		Base	100.000000	80,000.00	110.500000	88,400.00	8,400.00	0.01	
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75					4.750000	29 Nov 2027		
	150,000.000	Local	95.526207	143,289.31	118.180000	177,270.00	33,980.69	0.01	
		Base	95.526207	143,289.31	118.180000	177,270.00	33,980.69	0.01	
526057CV4	LENNAR CORP COMPANY GUAR 06/27 5					5.000000	15 Jun 2027		
	10,000.000	Local	96.894900	9,689.49	117.750000	11,775.00	2,085.51	0.00	
		Base	96.894900	9,689.49	117.750000	11,775.00	2,085.51	0.00	
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B						01 Mar 2027		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,458,765.850	Local 98.063492	1,430,516.73	98.339300	1,434,540.13	4,023.40	0.09
			Base 98.063492	1,430,516.73	98.339300	1,434,540.13	4,023.40	0.08
52736RBG6	LEVI STRAUSS + CO SR UNSECURED 05/25 5				5.000000	01 May 2025		
		190,000.000	Local 100.409863	190,778.74	102.500000	194,750.00	3,971.26	0.01
			Base 100.409863	190,778.74	102.500000	194,750.00	3,971.26	0.01
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028		
		200,000.000	Local 100.000000	200,000.00	112.924169	225,848.34	25,848.34	0.01
			Base 100.000000	200,000.00	112.924169	225,848.34	25,848.34	0.01
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028		
		200,000.000	Local 99.730195	199,460.39	119.014547	238,029.09	38,568.70	0.01
			Base 99.730195	199,460.39	119.014547	238,029.09	38,568.70	0.01
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5				4.500000	04 Nov 2024		
		250,000.000	Local 99.752532	249,381.33	111.873530	279,683.83	30,302.50	0.02
			Base 99.752532	249,381.33	111.873530	279,683.83	30,302.50	0.02
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9				3.900000	12 Mar 2024		
		200,000.000	Local 99.902215	199,804.43	109.919384	219,838.77	20,034.34	0.01
			Base 99.902215	199,804.43	109.919384	219,838.77	20,034.34	0.01
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1				3.100000	15 Jan 2023		
		40,000.000	Local 100.253900	40,101.56	105.090779	42,036.31	1,934.75	0.00
			Base 100.253900	40,101.56	105.090779	42,036.31	1,934.75	0.00
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55				3.550000	15 Jan 2026		
		270,000.000	Local 110.717581	298,937.47	113.590367	306,693.99	7,756.52	0.02
			Base 110.717581	298,937.47	113.590367	306,693.99	7,756.52	0.02
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
		100,000.000	Local 105.852240	105,852.24	131.758674	131,758.67	25,906.43	0.01
			Base 105.852240	105,852.24	131.758674	131,758.67	25,906.43	0.01
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030		
		120,000.000	Local 99.547717	119,457.26	124.476745	149,372.09	29,914.83	0.01
			Base 99.547717	119,457.26	124.476745	149,372.09	29,914.83	0.01
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	120,000.000	Local		116.340342	139,608.41	134.054500	160,865.40	21,256.99	0.01
		Base		116.340342	139,608.41	134.054500	160,865.40	21,256.99	0.01
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN						30 Dec 2026		
	1,382,567.460	Local		100.376069	1,387,766.87	99.675000	1,378,074.12	-9,692.75	0.08
		Base		100.376069	1,387,766.87	99.675000	1,378,074.12	-9,692.75	0.08
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	523,885.380	Local		99.468998	521,103.54	99.500000	521,265.95	162.41	0.03
		Base		99.468998	521,103.54	99.500000	521,265.95	162.41	0.03
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875					4.875000	01 Jun 2025		
	50,000.000	Local		101.835140	50,917.57	115.506939	57,753.47	6,835.90	0.00
		Base		101.835140	50,917.57	115.506939	57,753.47	6,835.90	0.00
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	180,000.000	Local		98.922483	178,060.47	114.381459	205,886.63	27,826.16	0.01
		Base		98.922483	178,060.47	114.381459	205,886.63	27,826.16	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	250,000.000	Local		99.378460	248,446.15	118.587983	296,469.96	48,023.81	0.02
		Base		99.378460	248,446.15	118.587983	296,469.96	48,023.81	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	640,000.000	Local		108.650603	695,363.86	120.856320	773,480.45	78,116.59	0.05
		Base		108.650603	695,363.86	120.856320	773,480.45	78,116.59	0.04
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	150,000.000	Local		98.761193	148,141.79	131.681286	197,521.93	49,380.14	0.01
		Base		98.761193	148,141.79	131.681286	197,521.93	49,380.14	0.01
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7					2.700000	01 Apr 2025		
	150,000.000	Local		99.952260	149,928.39	108.222348	162,333.52	12,405.13	0.01
		Base		99.952260	149,928.39	108.222348	162,333.52	12,405.13	0.01
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	90,000.000	Local		99.745511	89,770.96	114.983737	103,485.36	13,714.40	0.01
		Base		99.745511	89,770.96	114.983737	103,485.36	13,714.40	0.01
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		

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	500,000.000	Local	98.512850	492,564.25	102.417079	512,085.40	19,521.15	0.03	
		Base	98.512850	492,564.25	102.417079	512,085.40	19,521.15	0.03	
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	40,000.000	Local	121.166850	48,466.74	129.071696	51,628.68	3,161.94	0.00	
		Base	121.166850	48,466.74	129.071696	51,628.68	3,161.94	0.00	
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					0.448000	25 May 2037		
	1,257,372.000	Local	93.364750	1,173,942.23	92.144100	1,158,594.11	-15,348.12	0.07	
Original Face:	10,140,000.000	Base	93.364750	1,173,942.23	92.144100	1,158,594.11	-15,348.12	0.07	
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
	982,193.410	Local	98.808508	970,490.65	99.930600	981,511.77	11,021.12	0.06	
		Base	98.808508	970,490.65	99.930600	981,511.77	11,021.12	0.06	
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	310,000.000	Local	103.175877	319,845.22	113.908777	353,117.21	33,271.99	0.02	
		Base	103.175877	319,845.22	113.908777	353,117.21	33,271.99	0.02	
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
	60,000.000	Local	109.199783	65,519.87	114.442039	68,665.22	3,145.35	0.00	
		Base	109.199783	65,519.87	114.442039	68,665.22	3,145.35	0.00	
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	30,000.000	Local	111.533500	33,460.05	117.351827	35,205.55	1,745.50	0.00	
		Base	111.533500	33,460.05	117.351827	35,205.55	1,745.50	0.00	
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
	50,000.000	Local	99.614680	49,807.34	103.700615	51,850.31	2,042.97	0.00	
		Base	99.614680	49,807.34	103.700615	51,850.31	2,042.97	0.00	
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
	350,000.000	Local	101.268017	354,438.06	105.432911	369,015.19	14,577.13	0.02	
		Base	101.268017	354,438.06	105.432911	369,015.19	14,577.13	0.02	
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	190,000.000	Local	107.934811	205,076.14	111.356698	211,577.73	6,501.59	0.01	
		Base	107.934811	205,076.14	111.356698	211,577.73	6,501.59	0.01	
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		

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	190,000.000	Local		113.071047	214,834.99	114.713357	217,955.38	3,120.39	0.01
		Base		113.071047	214,834.99	114.713357	217,955.38	3,120.39	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	180,000.000	Local		99.311711	178,761.08	117.204766	210,968.58	32,207.50	0.01
		Base		99.311711	178,761.08	117.204766	210,968.58	32,207.50	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	710,000.000	Local		116.974773	830,520.89	128.558797	912,767.46	82,246.57	0.05
		Base		116.974773	830,520.89	128.558797	912,767.46	82,246.57	0.05
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					5.875000	18 May 2030		
	200,000.000	Local		120.589140	241,178.28	124.500000	249,000.00	7,821.72	0.01
		Base		120.589140	241,178.28	124.500000	249,000.00	7,821.72	0.01
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
	340,000.000	Local		99.542271	338,443.72	101.129321	343,839.69	5,395.97	0.02
		Base		99.542271	338,443.72	101.129321	343,839.69	5,395.97	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
	190,000.000	Local		99.182658	188,447.05	101.391763	192,644.35	4,197.30	0.01
		Base		99.182658	188,447.05	101.391763	192,644.35	4,197.30	0.01
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					1.078000	25 Jul 2035		
	1,231,532.990	Local		99.823924	1,229,364.55	98.776540	1,216,465.68	-12,898.87	0.07
Original Face:	2,200,000.000	Base		99.823924	1,229,364.55	98.776540	1,216,465.68	-12,898.87	0.07
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	760,000.000	Local		102.653830	780,169.11	129.343935	983,013.91	202,844.80	0.06
		Base		102.653830	780,169.11	129.343935	983,013.91	202,844.80	0.06
594088AR7	MICHAELS STORES INC 2020 TERM LOAN B						01 Oct 2027		
	326,377.160	Local		99.254596	323,944.33	99.250000	323,929.33	-15.00	0.02
		Base		99.254596	323,944.33	99.250000	323,929.33	-15.00	0.02
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	70,000.000	Local		98.572200	69,000.54	108.634155	76,043.91	7,043.37	0.00
		Base		98.572200	69,000.54	108.634155	76,043.91	7,043.37	0.00
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		

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		230,000.000	Local 99.269926	228,320.83	100.687863	231,582.08	3,261.25	0.01
			Base 99.269926	228,320.83	100.687863	231,582.08	3,261.25	0.01
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4				2.400000	08 Aug 2026		
		1,190,000.000	Local 97.323724	1,158,152.32	109.098681	1,298,274.30	140,121.98	0.08
			Base 97.323724	1,158,152.32	109.098681	1,298,274.30	140,121.98	0.07
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45				3.450000	08 Aug 2036		
		20,000.000	Local 99.653350	19,930.67	123.312671	24,662.53	4,731.86	0.00
			Base 99.653350	19,930.67	123.312671	24,662.53	4,731.86	0.00
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95				3.950000	08 Aug 2056		
		50,000.000	Local 95.489660	47,744.83	137.327219	68,663.61	20,918.78	0.00
			Base 95.489660	47,744.83	137.327219	68,663.61	20,918.78	0.00
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022		
		330,000.000	Local 99.427679	328,111.34	102.038944	336,728.52	8,617.18	0.02
			Base 99.427679	328,111.34	102.038944	336,728.52	8,617.18	0.02
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875000	06 Feb 2024		
		370,000.000	Local 99.863019	369,493.17	107.414559	397,433.87	27,940.70	0.02
			Base 99.863019	369,493.17	107.414559	397,433.87	27,940.70	0.02
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3				3.300000	06 Feb 2027		
		1,660,000.000	Local 106.668569	1,770,698.24	114.105531	1,894,151.81	123,453.57	0.11
			Base 106.668569	1,770,698.24	114.105531	1,894,151.81	123,453.57	0.11
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1				4.100000	06 Feb 2037		
		7,000.000	Local 100.582286	7,040.76	131.243683	9,187.06	2,146.30	0.00
			Base 100.582286	7,040.76	131.243683	9,187.06	2,146.30	0.00
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525				2.525000	01 Jun 2050		
		3,000.000	Local 100.589333	3,017.68	105.454443	3,163.63	145.95	0.00
			Base 100.589333	3,017.68	105.454443	3,163.63	145.95	0.00
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675				2.675000	01 Jun 2060		
		10,000.000	Local 95.493800	9,549.38	108.370209	10,837.02	1,287.64	0.00
			Base 95.493800	9,549.38	108.370209	10,837.02	1,287.64	0.00
595112BR3	MICRON TECHNOLOGY INC SR UNSECURED 04/23 2.497				2.497000	24 Apr 2023		

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		270,000.000	Local 100.000000	270,000.00	104.201782	281,344.81	11,344.81	0.02
			Base 100.000000	270,000.00	104.201782	281,344.81	11,344.81	0.02
59909TAC8	MILANO ACQUISITION CORP TERM LOAN B					01 Oct 2027		
		620,000.000	Local 99.028439	613,976.32	99.875000	619,225.00	5,248.68	0.04
			Base 99.028439	613,976.32	99.875000	619,225.00	5,248.68	0.04
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5				6.500000	20 Jun 2027		
		320,000.000	Local 98.821959	316,230.27	107.500000	344,000.00	27,769.73	0.02
Original Face:		320,000.000	Base 98.821959	316,230.27	107.500000	344,000.00	27,769.73	0.02
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A				3.669527	25 Jun 2056		
		1,580,000.000	Local 99.716309	1,575,517.68	108.828840	1,719,495.67	143,977.99	0.10
Original Face:		1,580,000.000	Base 99.716309	1,575,517.68	108.828840	1,719,495.67	143,977.99	0.10
59981BAH7	MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A				3.250000	25 Jul 2059		
		1,090,000.000	Local 105.209681	1,146,785.52	106.355160	1,159,271.24	12,485.72	0.07
Original Face:		1,090,000.000	Base 105.209681	1,146,785.52	106.355160	1,159,271.24	12,485.72	0.07
60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229				3.229000	15 May 2050		
		260,000.000	Local 100.000000	260,000.00	116.758000	303,570.80	43,570.80	0.02
			Base 100.000000	260,000.00	116.758000	303,570.80	43,570.80	0.02
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998				2.998000	22 Feb 2022		
		130,000.000	Local 100.154269	130,200.55	102.996419	133,895.34	3,694.79	0.01
			Base 100.154269	130,200.55	102.996419	133,895.34	3,694.79	0.01
60871RAC4	MOLSON COORS BEVERAGE COMPANY GUAR 05/22 3.5				3.500000	01 May 2022		
		20,000.000	Local 100.033450	20,006.69	103.984508	20,796.90	790.21	0.00
			Base 100.033450	20,006.69	103.984508	20,796.90	790.21	0.00
609207AS4	MONDELEZ INTERNATIONAL SR UNSECURED 04/23 2.125				2.125000	13 Apr 2023		
		100,000.000	Local 100.240480	100,240.48	103.864754	103,864.75	3,624.27	0.01
			Base 100.240480	100,240.48	103.864754	103,864.75	3,624.27	0.01
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5				1.500000	04 May 2025		
		630,000.000	Local 100.662941	634,176.53	103.424875	651,576.71	17,400.18	0.04
			Base 100.662941	634,176.53	103.424875	651,576.71	17,400.18	0.04
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local	100.000000		10,000.00	121.640704	12,164.07	2,164.07	0.00
		Base	100.000000		10,000.00	121.640704	12,164.07	2,164.07	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	20,000.000	Local	104.290000		20,858.00	108.875300	21,775.06	917.06	0.00
		Base	104.290000		20,858.00	108.875300	21,775.06	917.06	0.00
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	940,000.000	Local	100.000000		940,000.00	116.310273	1,093,316.57	153,316.57	0.07
		Base	100.000000		940,000.00	116.310273	1,093,316.57	153,316.57	0.06
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	830,000.000	Local	100.078567		830,652.11	105.624198	876,680.84	46,028.73	0.05
		Base	100.078567		830,652.11	105.624198	876,680.84	46,028.73	0.05
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	570,000.000	Local	100.025326		570,144.36	115.928657	660,793.34	90,648.98	0.04
		Base	100.025326		570,144.36	115.928657	660,793.34	90,648.98	0.04
61768HBA3	MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B					4.494000	15 Mar 2052		
	1,550,000.000	Local	112.799354		1,748,389.98	114.847720	1,780,139.66	31,749.68	0.11
Original Face:	1,550,000.000	Base	112.799354		1,748,389.98	114.847720	1,780,139.66	31,749.68	0.10
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	280,000.000	Local	100.000000		280,000.00	114.964000	321,899.20	41,899.20	0.02
		Base	100.000000		280,000.00	114.964000	321,899.20	41,899.20	0.02
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7					2.700000	01 May 2025		
	170,000.000	Local	100.431271		170,733.16	107.630000	182,971.00	12,237.84	0.01
		Base	100.431271		170,733.16	107.630000	182,971.00	12,237.84	0.01
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	450,000.000	Local	99.829400		449,232.30	103.515678	465,820.55	16,588.25	0.03
		Base	99.829400		449,232.30	103.515678	465,820.55	16,588.25	0.03
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A					3.046900	15 Aug 2036		
	990,000.000	Local	102.764575		1,017,369.29	99.313030	983,199.00	-34,170.29	0.06
Original Face:	990,000.000	Base	102.764575		1,017,369.29	99.313030	983,199.00	-34,170.29	0.06
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A					1.350600	15 Aug 2036		

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Original Face:	7,710,000.000	Local		4.179297	322,223.82	4.124250	317,979.68	-4,244.14	0.02
	7,710,000.000	Base		4.179297	322,223.82	4.124250	317,979.68	-4,244.14	0.02
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A					3.655300	15 Aug 2036		
Original Face:	1,140,000.000	Local		102.764852	1,171,519.31	95.239960	1,085,735.54	-85,783.77	0.06
	1,140,000.000	Base		102.764852	1,171,519.31	95.239960	1,085,735.54	-85,783.77	0.06
63939CAD9	NAVIENT STUDENT LOAN TRUST NAVSL 2014 AA A3 144A					1.758630	15 Oct 2031		
Original Face:	1,970,000.000	Local		101.123919	1,992,141.20	101.272080	1,995,059.98	2,918.78	0.12
	1,970,000.000	Base		101.123919	1,992,141.20	101.272080	1,995,059.98	2,918.78	0.11
63939QAA4	NAVIENT STUDENT LOAN TRUST NAVSL 2016 5A A 144A					1.400130	25 Jun 2065		
Original Face:	734,403.720	Local		100.865065	740,756.79	101.273090	743,753.34	2,996.55	0.04
	1,190,000.000	Base		100.865065	740,756.79	101.273090	743,753.34	2,996.55	0.04
63940YAB2	NAVIENT STUDENT LOAN TRUST NAVSL 2019 CA A2 144A					3.130000	15 Feb 2068		
Original Face:	970,000.000	Local		99.952697	969,541.16	103.028730	999,378.68	29,837.52	0.06
	970,000.000	Base		99.952697	969,541.16	103.028730	999,378.68	29,837.52	0.06
63941FAC0	NAVIENT STUDENT LOAN TRUST NAVSL 2020 A A2B 144A					1.058630	15 Nov 2068		
Original Face:	870,000.000	Local		100.000000	870,000.00	100.115190	871,002.15	1,002.15	0.05
	870,000.000	Base		100.000000	870,000.00	100.115190	871,002.15	1,002.15	0.05
64072UAK8	CSC HOLDINGS, LLC 2019 TERM LOAN B5						15 Apr 2027		
	89,325.000	Local		100.327881	89,617.88	99.000000	88,431.75	-1,186.13	0.01
		Base		100.327881	89,617.88	99.000000	88,431.75	-1,186.13	0.01
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059		
Original Face:	929,472.210	Local		100.000000	929,472.21	101.502680	943,439.20	13,966.99	0.06
	1,140,000.000	Base		100.000000	929,472.21	101.502680	943,439.20	13,966.99	0.05
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		
Original Face:	842,351.080	Local		110.911947	934,267.98	111.023510	935,207.74	939.76	0.06
	890,000.000	Base		110.911947	934,267.98	111.023510	935,207.74	939.76	0.05
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
Original Face:	677,956.950	Local		102.492084	694,852.21	106.343760	720,964.91	26,112.70	0.04
	1,520,000.000	Base		102.492084	694,852.21	106.343760	720,964.91	26,112.70	0.04
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	220,000.000	Local	99.908418	219,798.52	101.372565	223,019.64	3,221.12	0.01	
		Base	99.908418	219,798.52	101.372565	223,019.64	3,221.12	0.01	
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 4.35					4.350000	01 Apr 2023		
	185,000.000	Local	101.035892	186,916.40	104.889000	194,044.65	7,128.25	0.01	
		Base	101.035892	186,916.40	104.889000	194,044.65	7,128.25	0.01	
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4						18 Sep 2026		
	1,051,391.020	Local	99.153299	1,042,488.88	99.222200	1,043,213.30	724.42	0.06	
		Base	99.153299	1,042,488.88	99.222200	1,043,213.30	724.42	0.06	
654106AH6	NIKE INC SR UNSECURED 03/25 2.4					2.400000	27 Mar 2025		
	160,000.000	Local	105.196075	168,313.72	107.769288	172,430.86	4,117.14	0.01	
		Base	105.196075	168,313.72	107.769288	172,430.86	4,117.14	0.01	
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
	260,000.000	Local	108.105623	281,074.62	110.652558	287,696.65	6,622.03	0.02	
		Base	108.105623	281,074.62	110.652558	287,696.65	6,622.03	0.02	
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
	260,000.000	Local	99.862842	259,643.39	113.286850	294,545.81	34,902.42	0.02	
		Base	99.862842	259,643.39	113.286850	294,545.81	34,902.42	0.02	
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	130,000.000	Local	99.391208	129,208.57	116.318706	151,214.32	22,005.75	0.01	
		Base	99.391208	129,208.57	116.318706	151,214.32	22,005.75	0.01	
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
	890,000.000	Local	108.868253	968,927.45	123.714213	1,101,056.50	132,129.05	0.07	
		Base	108.868253	968,927.45	123.714213	1,101,056.50	132,129.05	0.06	
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	107.628000	215,256.00	15,256.00	0.01	
		Base	100.000000	200,000.00	107.628000	215,256.00	15,256.00	0.01	
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143					7.143000	23 Feb 2030		
	200,000.000	Local	100.000000	200,000.00	107.750000	215,500.00	15,500.00	0.01	
		Base	100.000000	200,000.00	107.750000	215,500.00	15,500.00	0.01	
654744AA9	NISSAN MOTOR CO SR UNSECURED 144A 09/23 3.043					3.043000	15 Sep 2023		

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	460,000.000	Local	100.000000		460,000.00	104.559472	480,973.57	20,973.57	0.03
		Base	100.000000		460,000.00	104.559472	480,973.57	20,973.57	0.03
654744AB7	NISSAN MOTOR CO SR UNSECURED 144A 09/25 3.522					3.522000	17 Sep 2025		
	950,000.000	Local	100.000000		950,000.00	107.072240	1,017,186.28	67,186.28	0.06
		Base	100.000000		950,000.00	107.072240	1,017,186.28	67,186.28	0.06
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345					4.345000	17 Sep 2027		
	1,030,000.000	Local	100.000000		1,030,000.00	110.452767	1,137,663.50	107,663.50	0.07
		Base	100.000000		1,030,000.00	110.452767	1,137,663.50	107,663.50	0.06
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.000000	01 Mar 2041		
	150,000.000	Local	104.343527		156,515.29	152.120721	228,181.08	71,665.79	0.01
		Base	104.343527		156,515.29	152.120721	228,181.08	71,665.79	0.01
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	40,000.000	Local	99.702000		39,880.80	142.424026	56,969.61	17,088.81	0.00
		Base	99.702000		39,880.80	142.424026	56,969.61	17,088.81	0.00
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.850000	15 Jan 2028		
	100,000.000	Local	104.769730		104,769.73	116.379758	116,379.76	11,610.03	0.01
		Base	104.769730		104,769.73	116.379758	116,379.76	11,610.03	0.01
65557FAA4	NORDEA BANK ABP SUBORDINATED 144A 05/21 4.875					4.875000	13 May 2021		
	300,000.000	Local	101.272217		303,816.65	101.538374	304,615.12	798.47	0.02
		Base	101.272217		303,816.65	101.538374	304,615.12	798.47	0.02
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	190,000.000	Local	96.900842		184,111.60	108.765606	206,654.65	22,543.05	0.01
		Base	96.900842		184,111.60	108.765606	206,654.65	22,543.05	0.01
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	800,000.000	Local	103.577353		828,618.82	113.081292	904,650.34	76,031.52	0.05
		Base	103.577353		828,618.82	113.081292	904,650.34	76,031.52	0.05
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	220,000.000	Local	127.298395		280,056.47	148.653859	327,038.49	46,982.02	0.02
		Base	127.298395		280,056.47	148.653859	327,038.49	46,982.02	0.02
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 2030		

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	140,000.000	Local		99.653486	139,514.88	112.493653	157,491.11	17,976.23	0.01
		Base		99.653486	139,514.88	112.493653	157,491.11	17,976.23	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	260,000.000	Local		101.643435	264,272.93	120.091782	312,238.63	47,965.70	0.02
		Base		101.643435	264,272.93	120.091782	312,238.63	47,965.70	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	1,130,000.000	Local		109.279035	1,234,853.09	121.308862	1,370,790.14	135,937.05	0.08
		Base		109.279035	1,234,853.09	121.308862	1,370,790.14	135,937.05	0.08
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	180,000.000	Local		108.978944	196,162.10	128.488795	231,279.83	35,117.73	0.01
		Base		108.978944	196,162.10	128.488795	231,279.83	35,117.73	0.01
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	280,000.000	Local		98.407332	275,540.53	108.796600	304,630.48	29,089.95	0.02
		Base		98.407332	275,540.53	108.796600	304,630.48	29,089.95	0.02
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
	1,008,532.220	Local		99.996069	1,008,492.57	100.797520	1,016,575.47	8,082.90	0.06
Original Face:	1,010,000.000	Base		99.996069	1,008,492.57	100.797520	1,016,575.47	8,082.90	0.06
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	190,000.000	Local		83.686816	159,004.95	87.163000	165,609.70	6,604.75	0.01
		Base		83.686816	159,004.95	87.163000	165,609.70	6,604.75	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026		
	480,000.000	Local		102.093096	490,046.86	95.340500	457,634.40	-32,412.46	0.03
		Base		102.093096	490,046.86	95.340500	457,634.40	-32,412.46	0.03
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	190,000.000	Local		88.562484	168,268.72	87.146500	165,578.35	-2,690.37	0.01
		Base		88.562484	168,268.72	87.146500	165,578.35	-2,690.37	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	620,000.000	Local		89.466568	554,692.72	81.745000	506,819.00	-47,873.72	0.03
		Base		89.466568	554,692.72	81.745000	506,819.00	-47,873.72	0.03
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		

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	230,000.000	Local		99.432661	228,695.12	89.000000	204,700.00	-23,995.12	0.01
		Base		99.432661	228,695.12	89.000000	204,700.00	-23,995.12	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	260,000.000	Local		82.866758	215,453.57	81.500000	211,900.00	-3,553.57	0.01
		Base		82.866758	215,453.57	81.500000	211,900.00	-3,553.57	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
	230,000.000	Local		100.904417	232,080.16	93.500000	215,050.00	-17,030.16	0.01
		Base		100.904417	232,080.16	93.500000	215,050.00	-17,030.16	0.01
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
	350,000.000	Local		100.176563	350,617.97	96.250000	336,875.00	-13,742.97	0.02
		Base		100.176563	350,617.97	96.250000	336,875.00	-13,742.97	0.02
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	660,000.000	Local		112.789315	744,409.48	108.000000	712,800.00	-31,609.48	0.04
		Base		112.789315	744,409.48	108.000000	712,800.00	-31,609.48	0.04
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	150,000.000	Local		109.513053	164,269.58	104.394000	156,591.00	-7,678.58	0.01
		Base		109.513053	164,269.58	104.394000	156,591.00	-7,678.58	0.01
674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5					7.500000	01 May 2031		
	140,000.000	Local		107.304171	150,225.84	112.681000	157,753.40	7,527.56	0.01
		Base		107.304171	150,225.84	112.681000	157,753.40	7,527.56	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	40,000.000	Local		131.138950	52,455.58	111.500000	44,600.00	-7,855.58	0.00
		Base		131.138950	52,455.58	111.500000	44,600.00	-7,855.58	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local		121.687075	389,398.64	104.700000	335,040.00	-54,358.64	0.02
		Base		121.687075	389,398.64	104.700000	335,040.00	-54,358.64	0.02
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	80,000.000	Local		84.620275	67,696.22	84.750000	67,800.00	103.78	0.00
		Base		84.620275	67,696.22	84.750000	67,800.00	103.78	0.00
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		

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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
	350,000.000	Local		109.714129	383,999.45	101.467500	355,136.25	-28,863.20	0.02
		Base		109.714129	383,999.45	101.467500	355,136.25	-28,863.20	0.02
674599ED3	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625					6.625000	01 Sep 2030		
	380,000.000	Local		100.000000	380,000.00	108.575000	412,585.00	32,585.00	0.02
		Base		100.000000	380,000.00	108.575000	412,585.00	32,585.00	0.02
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25					4.250000	15 May 2024		
	52,000.000	Local		99.381442	51,678.35	102.000000	53,040.00	1,361.65	0.00
		Base		99.381442	51,678.35	102.000000	53,040.00	1,361.65	0.00
68245XAP4	1011778 BC / NEW RED FIN SR SECURED 144A 02/29 3.5					3.500000	15 Feb 2029		
	50,000.000	Local		100.000000	50,000.00	99.875000	49,937.50	-62.50	0.00
		Base		100.000000	50,000.00	99.875000	49,937.50	-62.50	0.00
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.200000	15 Oct 2017		
	0.000	Local		0.000000	259.18	0.000000	0.00	-259.18	0.00
		Base		0.000000	259.18	0.000000	0.00	-259.18	0.00
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
	120,000.000	Local		99.999025	119,998.83	105.984306	127,181.17	7,182.34	0.01
		Base		99.999025	119,998.83	105.984306	127,181.17	7,182.34	0.01
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5					3.500000	01 Oct 2020		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75					1.750000	16 Jun 2022		
	450,000.000	Local		99.995596	449,980.18	100.282212	451,269.95	1,289.77	0.03
		Base		99.995596	449,980.18	100.282212	451,269.95	1,289.77	0.03
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	140,000.000	Local		100.101614	140,142.26	101.762088	142,466.92	2,324.66	0.01
		Base		100.101614	140,142.26	101.762088	142,466.92	2,324.66	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	170,000.000	Local		99.900606	169,831.03	100.365135	170,620.73	789.70	0.01
		Base		99.900606	169,831.03	100.365135	170,620.73	789.70	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		

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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	99.510425	39,804.17	99.806246	39,922.50	118.33	0.00	
		Base	99.510425	39,804.17	99.806246	39,922.50	118.33	0.00	
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050			
	80,000.000	Local	99.375375	79,500.30	99.391107	79,512.89	12.59	0.00	
		Base	99.375375	79,500.30	99.391107	79,512.89	12.59	0.00	
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5				4.500000	01 Apr 2056			
	330,000.000	Local	100.000000	330,000.00	128.750000	424,875.00	94,875.00	0.03	
Original Face:	330,000.000	Base	100.000000	330,000.00	128.750000	424,875.00	94,875.00	0.02	
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252				2.252000	29 Sep 2032			
	460,000.000	Local	99.803789	459,097.43	103.000000	473,800.00	14,702.57	0.03	
		Base	99.803789	459,097.43	103.000000	473,800.00	14,702.57	0.03	
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022			
	11,000.000	Local	100.893091	11,098.24	104.950986	11,544.61	446.37	0.00	
		Base	100.893091	11,098.24	104.950986	11,544.61	446.37	0.00	
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5				5.500000	15 Feb 2024			
	40,000.000	Local	100.182700	40,073.08	109.063518	43,625.41	3,552.33	0.00	
		Base	100.182700	40,073.08	109.063518	43,625.41	3,552.33	0.00	
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5				4.500000	15 Mar 2023			
	20,000.000	Local	99.501350	19,900.27	104.792504	20,958.50	1,058.23	0.00	
		Base	99.501350	19,900.27	104.792504	20,958.50	1,058.23	0.00	
701885AD7	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 01/25 5.375				5.375000	15 Jan 2025			
	40,000.000	Local	100.044850	40,017.94	102.840000	41,136.00	1,118.06	0.00	
		Base	100.044850	40,017.94	102.840000	41,136.00	1,118.06	0.00	
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125				4.125000	15 Feb 2028			
	50,000.000	Local	92.471820	46,235.91	105.000000	52,500.00	6,264.09	0.00	
		Base	92.471820	46,235.91	105.000000	52,500.00	6,264.09	0.00	
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B					19 Aug 2022			
	15,067.290	Local	99.907017	15,053.28	92.375000	13,918.41	-1,134.87	0.00	
		Base	99.907017	15,053.28	92.375000	13,918.41	-1,134.87	0.00	
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35				1.350000	01 Jun 2023			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	250,000.000	Local		99.926560	249,816.40	102.391470	255,978.68	6,162.28	0.02
		Base		99.926560	249,816.40	102.391470	255,978.68	6,162.28	0.01
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
	260,000.000	Local		99.982288	259,953.95	104.478143	271,643.17	11,689.22	0.02
		Base		99.982288	259,953.95	104.478143	271,643.17	11,689.22	0.02
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030		
	500,000.000	Local		106.982440	534,912.20	107.082116	535,410.58	498.38	0.03
		Base		106.982440	534,912.20	107.082116	535,410.58	498.38	0.03
70455DAG9	PCI GAMING AUTHORITY TERM LOAN						29 May 2026		
	131,740.390	Local		100.080818	131,846.86	98.765600	130,114.19	-1,732.67	0.01
		Base		100.080818	131,846.86	98.765600	130,114.19	-1,732.67	0.01
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625000	15 Jun 2035		
	210,000.000	Local		107.751910	226,279.01	99.000000	207,900.00	-18,379.01	0.01
		Base		107.751910	226,279.01	99.000000	207,900.00	-18,379.01	0.01
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.000000	05 Mar 2042		
	50,000.000	Local		92.288860	46,144.43	129.406954	64,703.48	18,559.05	0.00
		Base		92.288860	46,144.43	129.406954	64,703.48	18,559.05	0.00
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049		
	100,000.000	Local		104.478700	104,478.70	111.955509	111,955.51	7,476.81	0.01
		Base		104.478700	104,478.70	111.955509	111,955.51	7,476.81	0.01
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25					2.250000	19 Mar 2025		
	30,000.000	Local		104.903700	31,471.11	106.818721	32,045.62	574.51	0.00
		Base		104.903700	31,471.11	106.818721	32,045.62	574.51	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
	40,000.000	Local		107.671075	43,068.43	110.024033	44,009.61	941.18	0.00
		Base		107.671075	43,068.43	110.024033	44,009.61	941.18	0.00
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625					3.625000	19 Mar 2050		
	40,000.000	Local		123.768375	49,507.35	126.893403	50,757.36	1,250.01	0.00
		Base		123.768375	49,507.35	126.893403	50,757.36	1,250.01	0.00
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875					3.875000	19 Mar 2060		

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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		119.153988	95,323.19	133.977207	107,181.77	11,858.58	0.01
		Base		119.153988	95,323.19	133.977207	107,181.77	11,858.58	0.01
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	340,000.000	Local		99.845715	339,475.43	101.425995	344,848.38	5,372.95	0.02
		Base		99.845715	339,475.43	101.425995	344,848.38	5,372.95	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
	270,000.000	Local		99.595648	268,908.25	102.634139	277,112.18	8,203.93	0.02
		Base		99.595648	268,908.25	102.634139	277,112.18	8,203.93	0.02
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625000	18 Nov 2050		
	390,000.000	Local		131.681049	513,556.09	157.250000	613,275.00	99,718.91	0.04
		Base		131.681049	513,556.09	157.250000	613,275.00	99,718.91	0.03
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
	660,000.000	Local		103.286218	681,689.04	109.651000	723,696.60	42,007.56	0.04
		Base		103.286218	681,689.04	109.651000	723,696.60	42,007.56	0.04
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25					7.250000	17 Mar 2044		
	350,000.000	Local		90.936883	318,279.09	129.000000	451,500.00	133,220.91	0.03
		Base		90.936883	318,279.09	129.000000	451,500.00	133,220.91	0.03
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25					6.250000	17 Mar 2024		
	482,000.000	Local		101.684388	490,118.75	113.706000	548,062.92	57,944.17	0.03
		Base		101.684388	490,118.75	113.706000	548,062.92	57,944.17	0.03
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
	240,000.000	Local		100.693883	241,665.32	123.759000	297,021.60	55,356.28	0.02
		Base		100.693883	241,665.32	123.759000	297,021.60	55,356.28	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
	3,353,000.000	Local		104.659916	3,509,246.98	113.001000	3,788,923.53	279,676.55	0.23
		Base		104.659916	3,509,246.98	113.001000	3,788,923.53	279,676.55	0.22
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	220,000.000	Local		98.449318	216,588.50	116.600000	256,520.00	39,931.50	0.02
		Base		98.449318	216,588.50	116.600000	256,520.00	39,931.50	0.01
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.500000	27 Jun 2044		

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	40,000.000	Local	101.701700	40,680.68	86.000000	34,400.00	-6,280.68	0.00	
		Base	101.701700	40,680.68	86.000000	34,400.00	-6,280.68	0.00	
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375000	23 Jan 2045		
	300,000.000	Local	99.319513	297,958.54	91.650000	274,950.00	-23,008.54	0.02	
		Base	99.319513	297,958.54	91.650000	274,950.00	-23,008.54	0.02	
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875000	04 Aug 2026		
	20,000.000	Local	99.885400	19,977.08	109.250000	21,850.00	1,872.92	0.00	
		Base	99.885400	19,977.08	109.250000	21,850.00	1,872.92	0.00	
71677HAG0	PETSMART INC CONSENTING TERM LOAN						11 Mar 2022		
	80,000.000	Local	99.500000	79,600.00	99.775000	79,820.00	220.00	0.00	
		Base	99.500000	79,600.00	99.775000	79,820.00	220.00	0.00	
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	280,000.000	Local	102.420711	286,777.99	111.614847	312,521.57	25,743.58	0.02	
		Base	102.420711	286,777.99	111.614847	312,521.57	25,743.58	0.02	
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
	430,000.000	Local	99.448640	427,629.15	101.785794	437,678.91	10,049.76	0.03	
		Base	99.448640	427,629.15	101.785794	437,678.91	10,049.76	0.02	
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	260,000.000	Local	99.895688	259,728.79	103.833188	269,966.29	10,237.50	0.02	
		Base	99.895688	259,728.79	103.833188	269,966.29	10,237.50	0.02	
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.900000	15 Nov 2021		
	220,000.000	Local	99.992186	219,982.81	102.308685	225,079.11	5,096.30	0.01	
		Base	99.992186	219,982.81	102.308685	225,079.11	5,096.30	0.01	
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	90,000.000	Local	98.681500	88,813.35	126.583563	113,925.21	25,111.86	0.01	
		Base	98.681500	88,813.35	126.583563	113,925.21	25,111.86	0.01	
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local	99.510900	9,951.09	103.636479	10,363.65	412.56	0.00	
		Base	99.510900	9,951.09	103.636479	10,363.65	412.56	0.00	
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		

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		260,000.000	Local 99.227738	257,992.12	103.776766	269,819.59	11,827.47	0.02
			Base 99.227738	257,992.12	103.776766	269,819.59	11,827.47	0.02
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1				2.100000	01 May 2030		
		190,000.000	Local 99.420263	188,898.50	104.294691	198,159.91	9,261.41	0.01
			Base 99.420263	188,898.50	104.294691	198,159.91	9,261.41	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125				1.125000	01 May 2023		
		180,000.000	Local 99.738611	179,529.50	101.974726	183,554.51	4,025.01	0.01
			Base 99.738611	179,529.50	101.974726	183,554.51	4,025.01	0.01
71913BAB8	PHOENIX PARENT HLDGS INC SYN TERM LOAN B 1					05 Mar 2026		
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base 0.000000	-0.02	0.000000	0.00	0.02	0.00
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B					05 Mar 2026		
		672,309.000	Local 100.259482	674,053.52	99.375000	668,107.07	-5,946.45	0.04
			Base 100.259482	674,053.52	99.375000	668,107.07	-5,946.45	0.04
71913BAF9	PHOENIX GUARANTOR INC. TERM LOAN B2					05 Mar 2026		
		500,000.000	Local 98.537064	492,685.32	99.750000	498,750.00	6,064.68	0.03
			Base 98.537064	492,685.32	99.750000	498,750.00	6,064.68	0.03
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75				5.750000	15 Apr 2026		
		130,000.000	Local 101.663408	132,162.43	109.500000	142,350.00	10,187.57	0.01
			Base 101.663408	132,162.43	109.500000	142,350.00	10,187.57	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25				1.250000	23 Jun 2025		
		100,000.000	Local 99.926370	99,926.37	102.090044	102,090.04	2,163.67	0.01
			Base 99.926370	99,926.37	102.090044	102,090.04	2,163.67	0.01
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8				2.800000	25 Mar 2027		
		50,000.000	Local 109.282180	54,641.09	111.413879	55,706.94	1,065.85	0.00
			Base 109.282180	54,641.09	111.413879	55,706.94	1,065.85	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3				3.000000	25 Mar 2030		
		150,000.000	Local 99.776067	149,664.10	115.315521	172,973.28	23,309.18	0.01
			Base 99.776067	149,664.10	115.315521	172,973.28	23,309.18	0.01
74365PAD0	PROSUS NV SR UNSECURED 144A 08/50 4.027				4.027000	03 Aug 2050		

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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
		630,000.000	Local 106.858630	673,209.37	104.781185	660,121.47	-13,087.90	0.04
			Base 106.858630	673,209.37	104.781185	660,121.47	-13,087.90	0.04
74365PAE8	PROSUS NV SR UNSECURED 144A 02/51 3.832				3.832000	08 Feb 2051		
		250,000.000	Local 99.992020	249,980.05	98.133000	245,332.50	-4,647.55	0.01
			Base 99.992020	249,980.05	98.133000	245,332.50	-4,647.55	0.01
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4				4.000000	14 Mar 2029		
		360,000.000	Local 99.702342	358,928.43	118.500000	426,600.00	67,671.57	0.03
			Base 99.702342	358,928.43	118.500000	426,600.00	67,671.57	0.02
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049		
		1,600,000.000	Local 117.663452	1,882,615.23	136.438000	2,183,008.00	300,392.77	0.13
			Base 117.663452	1,882,615.23	136.438000	2,183,008.00	300,392.77	0.12
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4				4.400000	16 Apr 2050		
		220,000.000	Local 100.000000	220,000.00	130.275000	286,605.00	66,605.00	0.02
			Base 100.000000	220,000.00	130.275000	286,605.00	66,605.00	0.02
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					01 Feb 2027		
		0.000	Local 0.000000	29.70	0.000000	0.00	-29.70	0.00
			Base 0.000000	29.70	0.000000	0.00	-29.70	0.00
74932QAA8	RBSCF TRUST RBSCF 2013 GSP A 144A				3.833600	15 Jan 2032		
		2,110,000.000	Local 104.350593	2,201,797.52	105.618080	2,228,541.49	26,743.97	0.13
Original Face:		2,110,000.000	Base 104.350593	2,201,797.52	105.618080	2,228,541.49	26,743.97	0.13
74952PAJ6	RETL RETL 2019 RVP C 144A				2.241000	15 Mar 2036		
		420,000.000	Local 100.000000	420,000.00	96.281950	404,384.19	-15,615.81	0.02
Original Face:		420,000.000	Base 100.000000	420,000.00	96.281950	404,384.19	-15,615.81	0.02
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR				1.339000	24 Jun 2026		
		250,000.000	Local 100.000000	250,000.00	102.114027	255,285.07	5,285.07	0.02
			Base 100.000000	250,000.00	102.114027	255,285.07	5,285.07	0.01
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025		
		170,000.000	Local 98.057794	166,698.25	94.459000	160,580.30	-6,117.95	0.01
			Base 98.057794	166,698.25	94.459000	160,580.30	-6,117.95	0.01
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875000	01 Jul 2022		

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		27,000.000	Local 100.693889	27,187.35	100.000000	27,000.00	-187.35	0.00
			Base 100.693889	27,187.35	100.000000	27,000.00	-187.35	0.00
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023		
		23,000.000	Local 94.708217	21,782.89	97.500000	22,425.00	642.11	0.00
			Base 94.708217	21,782.89	97.500000	22,425.00	642.11	0.00
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
		1,020,000.000	Local 104.182951	1,062,666.10	106.219448	1,083,438.37	20,772.27	0.06
			Base 104.182951	1,062,666.10	106.219448	1,083,438.37	20,772.27	0.06
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15				3.150000	15 Dec 2024		
		130,000.000	Local 107.509492	139,762.34	108.631370	141,220.78	1,458.44	0.01
			Base 107.509492	139,762.34	108.631370	141,220.78	1,458.44	0.01
75605NAQ3	REALOGY CORP TERM LOAN B					08 Feb 2025		
		129,665.810	Local 96.608003	125,267.55	98.187500	127,315.62	2,048.07	0.01
			Base 96.608003	125,267.55	98.187500	127,315.62	2,048.07	0.01
75886AAJ7	ENRGY TRANS PT/REG FIN COMPANY GUAR 11/23 4.5				4.500000	01 Nov 2023		
		50,000.000	Local 100.000000	50,000.00	108.272190	54,136.10	4,136.10	0.00
			Base 100.000000	50,000.00	108.272190	54,136.10	4,136.10	0.00
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B					16 Nov 2025		
		540,655.610	Local 100.142477	541,425.92	99.515600	538,036.67	-3,389.25	0.03
			Base 100.142477	541,425.92	99.515600	538,036.67	-3,389.25	0.03
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024		
		140,000.000	Local 99.882600	139,835.64	106.787740	149,502.84	9,667.20	0.01
			Base 99.882600	139,835.64	106.787740	149,502.84	9,667.20	0.01
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.000000	25 Jul 2037		
		171,312.710	Local 81.423165	139,488.23	56.554270	96,884.65	-42,603.58	0.01
Original Face:		420,000.000	Base 81.423165	139,488.23	56.554270	96,884.65	-42,603.58	0.01
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
		140,000.000	Local 107.201421	150,081.99	127.875054	179,025.08	28,943.09	0.01
			Base 107.201421	150,081.99	127.875054	179,025.08	28,943.09	0.01
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN					04 Feb 2027		

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	1,126,715.930	Local	99.312050	1,118,964.69	99.237500	1,118,124.72	-839.97	0.07	
		Base	99.312050	1,118,964.69	99.237500	1,118,124.72	-839.97	0.06	
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125					5.125000	15 Jul 2023		
	4,000.000	Local	100.416750	4,016.67	101.230000	4,049.20	32.53	0.00	
		Base	100.416750	4,016.67	101.230000	4,049.20	32.53	0.00	
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	0.000	Local	0.000000	-104.39	0.000000	0.00	104.39	0.00	
		Base	0.000000	-104.39	0.000000	0.00	104.39	0.00	
780097AZ4	NATWEST GROUP PLC SUBORDINATED 12/23 6					6.000000	19 Dec 2023		
	370,000.000	Local	109.340865	404,561.20	114.286406	422,859.70	18,298.50	0.03	
		Base	109.340865	404,561.20	114.286406	422,859.70	18,298.50	0.02	
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
	200,000.000	Local	100.000000	200,000.00	109.181056	218,362.11	18,362.11	0.01	
		Base	100.000000	200,000.00	109.181056	218,362.11	18,362.11	0.01	
780097BK6	NATWEST GROUP PLC SR UNSECURED 03/25 VAR					4.269000	22 Mar 2025		
	270,000.000	Local	100.000000	270,000.00	110.629123	298,698.63	28,698.63	0.02	
		Base	100.000000	270,000.00	110.629123	298,698.63	28,698.63	0.02	
780099CH8	NATWEST GROUP PLC SUBORDINATED 05/24 5.125					5.125000	28 May 2024		
	1,090,000.000	Local	100.962141	1,100,487.34	112.979215	1,231,473.44	130,986.10	0.07	
		Base	100.962141	1,100,487.34	112.979215	1,231,473.44	130,986.10	0.07	
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.200000	30 Apr 2021		
	170,000.000	Local	99.991906	169,986.24	100.958192	171,628.93	1,642.69	0.01	
		Base	99.991906	169,986.24	100.958192	171,628.93	1,642.69	0.01	
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6					1.600000	17 Apr 2023		
	480,000.000	Local	99.950852	479,764.09	102.834981	493,607.91	13,843.82	0.03	
		Base	99.950852	479,764.09	102.834981	493,607.91	13,843.82	0.03	
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
	300,000.000	Local	99.689970	299,069.91	102.187351	306,562.05	7,492.14	0.02	
		Base	99.689970	299,069.91	102.187351	306,562.05	7,492.14	0.02	
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A					1.063380	15 Mar 2033		

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		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
78449UAB4	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A				2.230000	15 Sep 2037		
		1,130,000.000	Local 99.996724	1,129,962.98	103.779650	1,172,710.05	42,747.07	0.07
Original Face:		1,130,000.000	Base 99.996724	1,129,962.98	103.779650	1,172,710.05	42,747.07	0.07
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
		170,000.000	Local 99.971506	169,951.56	106.530762	181,102.30	11,150.74	0.01
			Base 99.971506	169,951.56	106.530762	181,102.30	11,150.74	0.01
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7				3.700000	11 Apr 2028		
		150,000.000	Local 99.689173	149,533.76	117.991816	176,987.72	27,453.96	0.01
			Base 99.689173	149,533.76	117.991816	176,987.72	27,453.96	0.01
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028		
		200,000.000	Local 102.523930	205,047.86	117.041000	234,082.00	29,034.14	0.01
			Base 102.523930	205,047.86	117.041000	234,082.00	29,034.14	0.01
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
		360,000.000	Local 99.939383	359,781.78	112.226000	404,013.60	44,231.82	0.02
			Base 99.939383	359,781.78	112.226000	404,013.60	44,231.82	0.02
80007RAJ4	SANDS CHINA LTD SR UNSECURED 144A 01/26 3.8				3.800000	08 Jan 2026		
		270,000.000	Local 99.910241	269,757.65	106.546000	287,674.20	17,916.55	0.02
			Base 99.910241	269,757.65	106.546000	287,674.20	17,916.55	0.02
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5				4.500000	17 Jul 2025		
		40,000.000	Local 100.623050	40,249.22	113.456009	45,382.40	5,133.18	0.00
			Base 100.623050	40,249.22	113.456009	45,382.40	5,133.18	0.00
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5					14 Aug 2024		
		1,664,128.750	Local 96.921577	1,612,899.83	97.525000	1,622,941.56	10,041.73	0.10
			Base 96.921577	1,612,899.83	97.525000	1,622,941.56	10,041.73	0.09
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375000	15 Dec 2038		
		160,000.000	Local 120.774188	193,238.70	155.544905	248,871.85	55,633.15	0.01
			Base 120.774188	193,238.70	155.544905	248,871.85	55,633.15	0.01
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.550000	12 Aug 2043		

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	90,000.000	Local		104.753622	94,278.26	132.860195	119,574.18	25,295.92	0.01
		Base		104.753622	94,278.26	132.860195	119,574.18	25,295.92	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
	410,000.000	Local		100.714522	412,929.54	131.763055	540,228.53	127,298.99	0.03
		Base		100.714522	412,929.54	131.763055	540,228.53	127,298.99	0.03
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
	260,000.000	Local		106.258235	276,271.41	110.596031	287,549.68	11,278.27	0.02
		Base		106.258235	276,271.41	110.596031	287,549.68	11,278.27	0.02
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.750000	12 Sep 2046		
	20,000.000	Local		92.774300	18,554.86	120.889466	24,177.89	5,623.03	0.00
		Base		92.774300	18,554.86	120.889466	24,177.89	5,623.03	0.00
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
	270,000.000	Local		99.942963	269,846.00	110.633385	298,710.14	28,864.14	0.02
		Base		99.942963	269,846.00	110.633385	298,710.14	28,864.14	0.02
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
	820,000.000	Local		101.864701	835,290.55	113.392457	929,818.15	94,527.60	0.06
		Base		101.864701	835,290.55	113.392457	929,818.15	94,527.60	0.05
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
	200,000.000	Local		101.389550	202,779.10	109.695067	219,390.13	16,611.03	0.01
		Base		101.389550	202,779.10	109.695067	219,390.13	16,611.03	0.01
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
	460,000.000	Local		100.865767	463,982.53	106.885909	491,675.18	27,692.65	0.03
		Base		100.865767	463,982.53	106.885909	491,675.18	27,692.65	0.03
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	420,000.000	Local		100.367121	421,541.91	109.151234	458,435.18	36,893.27	0.03
Original Face:	420,000.000	Base		100.367121	421,541.91	109.151234	458,435.18	36,893.27	0.03
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
	157,485.270	Local		100.000000	157,485.27	109.195380	171,966.64	14,481.37	0.01
Original Face:	170,000.000	Base		100.000000	157,485.27	109.195380	171,966.64	14,481.37	0.01
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		

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Original Face:	154,411.760	Local	100.000000		154,411.76	108.008040	166,777.12	12,365.36	0.01
	160,000.000	Base	100.000000		154,411.76	108.008040	166,777.12	12,365.36	0.01
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1					3.548000	10 Sep 2028		
Original Face:	99,222.090	Local	100.000000		99,222.09	108.984520	108,136.72	8,914.63	0.01
	130,000.000	Base	100.000000		99,222.09	108.984520	108,136.72	8,914.63	0.01
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
Original Face:	342,423.750	Local	100.000000		342,423.75	106.369470	364,234.33	21,810.58	0.02
	390,000.000	Base	100.000000		342,423.75	106.369470	364,234.33	21,810.58	0.02
83401AAB4	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2018 D A2FX 144A					3.600000	25 Feb 2048		
Original Face:	395,872.550	Local	102.036133		403,933.04	104.483790	413,622.64	9,689.60	0.02
	410,000.000	Base	102.036133		403,933.04	104.483790	413,622.64	9,689.60	0.02
83600VAD3	SOTERA HEALTH HOLDINGS LLC 2019 TERM LOAN						11 Dec 2026		
Original Face:	515,623.590	Local	99.122542		511,099.21	100.275000	517,041.55	5,942.34	0.03
		Base	99.122542		511,099.21	100.275000	517,041.55	5,942.34	0.03
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
Original Face:	700,000.000	Local	107.062701		749,438.91	134.056376	938,394.63	188,955.72	0.06
		Base	107.062701		749,438.91	134.056376	938,394.63	188,955.72	0.05
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
Original Face:	140,000.000	Local	112.034207		156,847.89	142.838385	199,973.74	43,125.85	0.01
		Base	112.034207		156,847.89	142.838385	199,973.74	43,125.85	0.01
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.750000	15 Jul 2025		
Original Face:	60,000.000	Local	101.637567		60,982.54	103.260000	61,956.00	973.46	0.00
		Base	101.637567		60,982.54	103.260000	61,956.00	973.46	0.00
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5					5.000000	01 Oct 2029		
Original Face:	10,000.000	Local	101.081900		10,108.19	107.390000	10,739.00	630.81	0.00
		Base	101.081900		10,108.19	107.390000	10,739.00	630.81	0.00
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
Original Face:	490,000.000	Local	101.632861		498,001.02	112.000000	548,800.00	50,798.98	0.03
		Base	101.632861		498,001.02	112.000000	548,800.00	50,798.98	0.03
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875					6.875000	15 Nov 2028		

& Issue has redenominated but Local is not converted
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Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		101.267200	10,126.72	131.848000	13,184.80	3,058.08	0.00
		Base		101.267200	10,126.72	131.848000	13,184.80	3,058.08	0.00
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
	220,000.000	Local		118.792886	261,344.35	158.337500	348,342.50	86,998.15	0.02
		Base		118.792886	261,344.35	158.337500	348,342.50	86,998.15	0.02
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625000	15 Feb 2025		
	90,000.000	Local		95.438189	85,894.37	119.583500	107,625.15	21,730.78	0.01
		Base		95.438189	85,894.37	119.583500	107,625.15	21,730.78	0.01
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36					3.360000	20 Mar 2023		
	37,500.000	Local		99.884000	37,456.50	100.940000	37,852.50	396.00	0.00
Original Face:	200,000.000	Base		99.884000	37,456.50	100.940000	37,852.50	396.00	0.00
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 09/29 4.738					4.738000	20 Sep 2029		
	270,000.000	Local		100.000000	270,000.00	108.309000	292,434.30	22,434.30	0.02
Original Face:	210,000.000	Base		100.000000	270,000.00	108.309000	292,434.30	22,434.30	0.02
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
	1,290,000.000	Local		105.033069	1,354,926.59	110.737530	1,428,514.14	73,587.55	0.09
		Base		105.033069	1,354,926.59	110.737530	1,428,514.14	73,587.55	0.08
86358EUW4	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2					0.870130	25 Jul 2035		
	930,000.000	Local		98.523325	916,266.92	97.278970	904,694.42	-11,572.50	0.05
Original Face:	930,000.000	Base		98.523325	916,266.92	97.278970	904,694.42	-11,572.50	0.05
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					0.868000	25 Sep 2035		
	624,487.780	Local		94.490874	590,083.96	99.527260	621,535.58	31,451.62	0.04
Original Face:	1,370,000.000	Base		94.490874	590,083.96	99.527260	621,535.58	31,451.62	0.04
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058					2.058000	14 Jul 2021		
	160,000.000	Local		99.612925	159,380.68	100.896667	161,434.67	2,053.99	0.01
		Base		99.612925	159,380.68	100.896667	161,434.67	2,053.99	0.01
86765BAP4	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3					5.300000	01 Apr 2044		
	20,000.000	Local		107.172900	21,434.58	108.062606	21,612.52	177.94	0.00
		Base		107.172900	21,434.58	108.062606	21,612.52	177.94	0.00
86960BAT9	SVENSKA HANDELSBANKEN AB COMPANY GUAR 05/21 3.35					3.350000	24 May 2021		

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	250,000.000	Local		99.984484	249,961.21	101.231362	253,078.41	3,117.20	0.02
		Base		99.984484	249,961.21	101.231362	253,078.41	3,117.20	0.01
86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75					3.750000	15 Jan 2031		
	900,000.000	Local		103.618404	932,565.64	106.100000	954,900.00	22,334.36	0.06
		Base		103.618404	932,565.64	106.100000	954,900.00	22,334.36	0.05
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
	370,000.000	Local		99.905357	369,649.82	101.930975	377,144.61	7,494.79	0.02
		Base		99.905357	369,649.82	101.930975	377,144.61	7,494.79	0.02
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	100.671168	251,677.92	1,677.92	0.02
		Base		100.000000	250,000.00	100.671168	251,677.92	1,677.92	0.01
872540AR0	TJX COS INC SR UNSECURED 04/25 3.5					3.500000	15 Apr 2025		
	200,000.000	Local		104.677085	209,354.17	111.649177	223,298.35	13,944.18	0.01
		Base		104.677085	209,354.17	111.649177	223,298.35	13,944.18	0.01
872540AS8	TJX COS INC SR UNSECURED 04/27 3.75					3.750000	15 Apr 2027		
	60,000.000	Local		112.805600	67,683.36	115.645543	69,387.33	1,703.97	0.00
		Base		112.805600	67,683.36	115.645543	69,387.33	1,703.97	0.00
87256FAB0	TKC HLDGS INC FIRST LIEN						01 Feb 2023		
	68,735.520	Local		99.433379	68,346.05	97.925000	67,309.26	-1,036.79	0.00
		Base		99.433379	68,346.05	97.925000	67,309.26	-1,036.79	0.00
87264AAM7	T MOBILE USA INC COMPANY GUAR 03/23 6					6.000000	01 Mar 2023		
	10,000.000	Local		100.000000	10,000.00	100.125000	10,012.50	12.50	0.00
		Base		100.000000	10,000.00	100.125000	10,012.50	12.50	0.00
87264AAQ8	T MOBILE USA INC COMPANY GUAR 04/24 6					6.000000	15 Apr 2024		
	10,000.000	Local		100.580100	10,058.01	101.226000	10,122.60	64.59	0.00
		Base		100.580100	10,058.01	101.226000	10,122.60	64.59	0.00
87264ABA2	T MOBILE USA INC SR SECURED 144A 04/25 3.5					3.500000	15 Apr 2025		
	1,210,000.000	Local		104.502955	1,264,485.76	110.498000	1,337,025.80	72,540.04	0.08
		Base		104.502955	1,264,485.76	110.498000	1,337,025.80	72,540.04	0.08
87264ABC8	T MOBILE USA INC SR SECURED 144A 04/27 3.75					3.750000	15 Apr 2027		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		50,000.000	Local 105.552020	52,776.01	113.880000	56,940.00	4,163.99	0.00
			Base 105.552020	52,776.01	113.880000	56,940.00	4,163.99	0.00
87264ABE4	T MOBILE USA INC SR SECURED 144A 04/30 3.875				3.875000	15 Apr 2030		
		1,170,000.000	Local 105.581194	1,235,299.97	115.820000	1,355,094.00	119,794.03	0.08
			Base 105.581194	1,235,299.97	115.820000	1,355,094.00	119,794.03	0.08
87264ABH7	T MOBILE USA INC SR SECURED 144A 02/28 2.05				2.050000	15 Feb 2028		
		80,000.000	Local 102.575738	82,060.59	104.016000	83,212.80	1,152.21	0.00
			Base 102.575738	82,060.59	104.016000	83,212.80	1,152.21	0.00
87264ABJ3	T MOBILE USA INC SR SECURED 144A 02/31 2.55				2.550000	15 Feb 2031		
		230,000.000	Local 104.225787	239,719.31	105.007000	241,516.10	1,796.79	0.01
			Base 104.225787	239,719.31	105.007000	241,516.10	1,796.79	0.01
87264ABK0	T MOBILE USA INC SR SECURED 144A 02/41 3				3.000000	15 Feb 2041		
		40,000.000	Local 97.603125	39,041.25	103.672000	41,468.80	2,427.55	0.00
			Base 97.603125	39,041.25	103.672000	41,468.80	2,427.55	0.00
872882AE5	TSMC GLOBAL LTD COMPANY GUAR 144A 09/25 0.75				0.750000	28 Sep 2025		
		290,000.000	Local 99.911797	289,744.21	99.604000	288,851.60	-892.61	0.02
			Base 99.911797	289,744.21	99.604000	288,851.60	-892.61	0.02
872882AF2	TSMC GLOBAL LTD COMPANY GUAR 144A 09/27 1				1.000000	28 Sep 2027		
		250,000.000	Local 99.617380	249,043.45	99.031000	247,577.50	-1,465.95	0.01
			Base 99.617380	249,043.45	99.031000	247,577.50	-1,465.95	0.01
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25				4.250000	15 Nov 2023		
		60,000.000	Local 98.254667	58,952.80	100.500000	60,300.00	1,347.20	0.00
			Base 98.254667	58,952.80	100.500000	60,300.00	1,347.20	0.00
87612BBE1	TARGA RESOURCES PARTNERS COMPANY GUAR 02/27 5.375				5.375000	01 Feb 2027		
		20,000.000	Local 101.513050	20,302.61	105.037000	21,007.40	704.79	0.00
			Base 101.513050	20,302.61	105.037000	21,007.40	704.79	0.00
87612BBJ0	TARGA RESOURCES PARTNERS COMPANY GUAR 04/26 5.875				5.875000	15 Apr 2026		
		30,000.000	Local 101.882567	30,564.77	106.022000	31,806.60	1,241.83	0.00
			Base 101.882567	30,564.77	106.022000	31,806.60	1,241.83	0.00
87612BBL5	TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5				6.500000	15 Jul 2027		

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	70,000.000	Local	100.000000		70,000.00	108.500000	75,950.00	5,950.00	0.00
		Base	100.000000		70,000.00	108.500000	75,950.00	5,950.00	0.00
87612BBN1	TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875					6.875000	15 Jan 2029		
	40,000.000	Local	100.000000		40,000.00	112.625000	45,050.00	5,050.00	0.00
		Base	100.000000		40,000.00	112.625000	45,050.00	5,050.00	0.00
87612BBR2	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 02/31 4.875					4.875000	01 Feb 2031		
	150,000.000	Local	100.000000		150,000.00	108.959000	163,438.50	13,438.50	0.01
		Base	100.000000		150,000.00	108.959000	163,438.50	13,438.50	0.01
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	290,000.000	Local	104.326034		302,545.50	107.045845	310,432.95	7,887.45	0.02
		Base	104.326034		302,545.50	107.045845	310,432.95	7,887.45	0.02
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.850000	16 Dec 2039		
	16,000.000	Local	102.617813		16,418.85	157.298782	25,167.81	8,748.96	0.00
		Base	102.617813		16,418.85	157.298782	25,167.81	8,748.96	0.00
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
	160,000.000	Local	133.655613		213,848.98	135.380320	216,608.51	2,759.53	0.01
		Base	133.655613		213,848.98	135.380320	216,608.51	2,759.53	0.01
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	10,000.000	Local	102.760800		10,276.08	125.294633	12,529.46	2,253.38	0.00
		Base	102.760800		10,276.08	125.294633	12,529.46	2,253.38	0.00
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303000	30 May 2024		
	200,000.000	Local	100.235030		200,470.06	108.750000	217,500.00	17,029.94	0.01
		Base	100.235030		200,470.06	108.750000	217,500.00	17,029.94	0.01
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local	103.187667		154,781.50	128.181062	192,271.59	37,490.09	0.01
		Base	103.187667		154,781.50	128.181062	192,271.59	37,490.09	0.01
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895					4.895000	06 Mar 2048		
	340,000.000	Local	124.190997		422,249.39	125.459093	426,560.92	4,311.53	0.03
		Base	124.190997		422,249.39	125.459093	426,560.92	4,311.53	0.02
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		

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	590,000.000	Local		100.730803	594,311.74	106.934063	630,910.97	36,599.23	0.04
		Base		100.730803	594,311.74	106.934063	630,910.97	36,599.23	0.04
88145LAB0	TERRIER MEDIA BUYER INC TERM LOAN B						17 Dec 2026		
	663,151.140	Local		100.550137	666,799.38	99.861100	662,230.02	-4,569.36	0.04
		Base		100.550137	666,799.38	99.861100	662,230.02	-4,569.36	0.04
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	110,000.000	Local		99.226155	109,148.77	101.250000	111,375.00	2,226.23	0.01
		Base		99.226155	109,148.77	101.250000	111,375.00	2,226.23	0.01
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		
	110,000.000	Local		96.167427	105,784.17	99.750000	109,725.00	3,940.83	0.01
		Base		96.167427	105,784.17	99.750000	109,725.00	3,940.83	0.01
88166JAA1	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	40,000.000	Local		99.205550	39,682.22	101.250000	40,500.00	817.78	0.00
		Base		99.205550	39,682.22	101.250000	40,500.00	817.78	0.00
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7					1.700000	19 Jul 2019		
	0.000	Local		0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
		Base		0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.200000	21 Jul 2021		
	390,000.000	Local		98.824467	385,415.42	99.750000	389,025.00	3,609.58	0.02
		Base		98.824467	385,415.42	99.750000	389,025.00	3,609.58	0.02
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	450,000.000	Local		94.665049	425,992.72	99.010000	445,545.00	19,552.28	0.03
		Base		94.665049	425,992.72	99.010000	445,545.00	19,552.28	0.03
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
	710,000.000	Local		90.865115	645,142.32	96.126000	682,494.60	37,352.28	0.04
		Base		90.865115	645,142.32	96.126000	682,494.60	37,352.28	0.04
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
	1,074,000.000	Local		90.367835	970,550.55	89.000000	955,860.00	-14,690.55	0.06
		Base		90.367835	970,550.55	89.000000	955,860.00	-14,690.55	0.05
88167AAL5	TEVA PHARMACEUTICALS NE COMPANY GUAR 04/24 6					6.000000	15 Apr 2024		

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	200,000.000	Local	102.892230	205,784.46	106.375000	212,750.00	6,965.54	0.01	
		Base	102.892230	205,784.46	106.375000	212,750.00	6,965.54	0.01	
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125					7.125000	31 Jan 2025		
	260,000.000	Local	100.000000	260,000.00	110.530000	287,378.00	27,378.00	0.02	
		Base	100.000000	260,000.00	110.530000	287,378.00	27,378.00	0.02	
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
	180,000.000	Local	99.839906	179,711.83	103.707824	186,674.08	6,962.25	0.01	
		Base	99.839906	179,711.83	103.707824	186,674.08	6,962.25	0.01	
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A					0.902750	11 Nov 2034		
	421,241.740	Local	99.948327	421,024.07	96.990230	408,563.33	-12,460.74	0.02	
Original Face:	520,000.000	Base	99.948327	421,024.07	96.990230	408,563.33	-12,460.74	0.02	
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	160,000.000	Local	99.390444	159,024.71	108.202040	173,123.26	14,098.55	0.01	
		Base	99.390444	159,024.71	108.202040	173,123.26	14,098.55	0.01	
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05					3.050000	15 Apr 2030		
	60,000.000	Local	99.702050	59,821.23	113.685982	68,211.59	8,390.36	0.00	
		Base	99.702050	59,821.23	113.685982	68,211.59	8,390.36	0.00	
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
	700,000.000	Local	117.091100	819,637.70	124.128720	868,901.04	49,263.34	0.05	
		Base	117.091100	819,637.70	124.128720	868,901.04	49,263.34	0.05	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	330,000.000	Local	116.592818	384,756.30	154.689804	510,476.35	125,720.05	0.03	
		Base	116.592818	384,756.30	154.689804	510,476.35	125,720.05	0.03	
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	30,000.000	Local	121.502833	36,450.85	137.272149	41,181.64	4,730.79	0.00	
		Base	121.502833	36,450.85	137.272149	41,181.64	4,730.79	0.00	
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	260,000.000	Local	118.610438	308,387.14	148.193765	385,303.79	76,916.65	0.02	
		Base	118.610438	308,387.14	148.193765	385,303.79	76,916.65	0.02	
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	70,000.000	Local		124.440543	87,108.38	142.320660	99,624.46	12,516.08	0.01
		Base		124.440543	87,108.38	142.320660	99,624.46	12,516.08	0.01
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375					4.375000	15 Apr 2023		
	70,000.000	Local		99.940243	69,958.17	106.125000	74,287.50	4,329.33	0.00
		Base		99.940243	69,958.17	106.125000	74,287.50	4,329.33	0.00
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
	210,000.000	Local		99.993081	209,985.47	101.316857	212,765.40	2,779.93	0.01
		Base		99.993081	209,985.47	101.316857	212,765.40	2,779.93	0.01
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
	580,000.000	Local		99.939564	579,649.47	101.058751	586,140.76	6,491.29	0.04
		Base		99.939564	579,649.47	101.058751	586,140.76	6,491.29	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
	290,000.000	Local		99.995524	289,987.02	102.110891	296,121.58	6,134.56	0.02
		Base		99.995524	289,987.02	102.110891	296,121.58	6,134.56	0.02
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5						16 Nov 2026		
	165,178.850	Local		100.230762	165,560.02	99.645800	164,593.79	-966.23	0.01
		Base		100.230762	165,560.02	99.645800	164,593.79	-966.23	0.01
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	320,000.000	Local		110.653316	354,090.61	131.080594	419,457.90	65,367.29	0.03
		Base		110.653316	354,090.61	131.080594	419,457.90	65,367.29	0.02
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25					6.250000	15 Mar 2026		
	170,000.000	Local		102.299024	173,908.34	106.500000	181,050.00	7,141.66	0.01
		Base		102.299024	173,908.34	106.500000	181,050.00	7,141.66	0.01
893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8					8.000000	15 Dec 2025		
	70,000.000	Local		106.522643	74,565.85	110.530000	77,371.00	2,805.15	0.00
		Base		106.522643	74,565.85	110.530000	77,371.00	2,805.15	0.00
89364MBR4	TRANSDIGM INC 2020 TERM LOAN F						09 Dec 2025		
	396,992.470	Local		91.641207	363,808.69	97.897700	388,646.50	24,837.81	0.02
		Base		91.641207	363,808.69	97.897700	388,646.50	24,837.81	0.02
90266UAF0	UFC HOLDINGS, LLC TERM LOAN						29 Apr 2026		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	683,789.580	Local	99.876867	682,947.61	99.675000	681,567.26	-1,380.35	0.04	
		Base	99.876867	682,947.61	99.675000	681,567.26	-1,380.35	0.04	
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75				1.750000	21 Apr 2022			
	530,000.000	Local	99.914204	529,545.28	101.779281	539,430.19	9,884.91	0.03	
		Base	99.914204	529,545.28	101.779281	539,430.19	9,884.91	0.03	
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4				3.460000	15 Jun 2050			
	100,000.000	Local	102.671250	102,671.25	111.494070	111,494.07	8,822.82	0.01	
Original Face:	100,000.000	Base	102.671250	102,671.25	111.494070	111,494.07	8,822.82	0.01	
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4				3.563000	15 Oct 2050			
	820,000.000	Local	102.704294	842,175.21	112.331310	921,116.74	78,941.53	0.06	
Original Face:	820,000.000	Base	102.704294	842,175.21	112.331310	921,116.74	78,941.53	0.05	
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023			
	150,000.000	Local	99.904020	149,856.03	102.575332	153,863.00	4,006.97	0.01	
		Base	99.904020	149,856.03	102.575332	153,863.00	4,006.97	0.01	
90331HNP4	US BANK NA CINCINNATI SR UNSECURED 04/21 3.15				3.150000	26 Apr 2021			
	250,000.000	Local	99.999344	249,998.36	100.664455	251,661.14	1,662.78	0.02	
		Base	99.999344	249,998.36	100.664455	251,661.14	1,662.78	0.01	
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125				4.125000	24 Sep 2025			
	240,000.000	Local	99.902071	239,764.97	114.505802	274,813.92	35,048.95	0.02	
		Base	99.902071	239,764.97	114.505802	274,813.92	35,048.95	0.02	
90351HAB4	US FOODS INC TERM LOAN B					27 Jun 2023			
	238,207.390	Local	95.425150	227,309.76	98.350000	234,276.97	6,967.21	0.01	
		Base	95.425150	227,309.76	98.350000	234,276.97	6,967.21	0.01	
90351HAD0	US FOODS INC 2019 TERM LOAN B					13 Sep 2026			
	606,401.980	Local	94.189813	571,168.89	98.125000	595,031.94	23,863.05	0.04	
		Base	94.189813	571,168.89	98.125000	595,031.94	23,863.05	0.03	
90352JAA1	UBS GROUP AG SR UNSECURED 144A 05/23 3.491				3.491000	23 May 2023			
	340,000.000	Local	99.998279	339,994.15	104.062324	353,811.90	13,817.75	0.02	
		Base	99.998279	339,994.15	104.062324	353,811.90	13,817.75	0.02	
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253				4.253000	23 Mar 2028			

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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
	590,000.000	Local	99.603341	587,659.71	117.076686	690,752.45	103,092.74	0.04	
		Base	99.603341	587,659.71	117.076686	690,752.45	103,092.74	0.04	
90352JAE3	UBS GROUP AG SR UNSECURED 144A 08/23 VAR					2.859000	15 Aug 2023		
	200,000.000	Local	102.285140	204,570.28	103.667245	207,334.49	2,764.21	0.01	
		Base	102.285140	204,570.28	103.667245	207,334.49	2,764.21	0.01	
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	1,030,000.000	Local	102.239983	1,053,071.82	109.625000	1,129,137.50	76,065.68	0.07	
		Base	102.239983	1,053,071.82	109.625000	1,129,137.50	76,065.68	0.06	
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572					6.572000	14 Jan 2022		
	780,000.000	Local	102.158423	796,835.70	105.381716	821,977.38	25,141.68	0.05	
		Base	102.158423	796,835.70	105.381716	821,977.38	25,141.68	0.05	
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	120,000.000	Local	100.013292	120,015.95	113.470867	136,165.04	16,149.09	0.01	
		Base	100.013292	120,015.95	113.470867	136,165.04	16,149.09	0.01	
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	250,000.000	Local	99.942232	249,855.58	118.719660	296,799.15	46,943.57	0.02	
		Base	99.942232	249,855.58	118.719660	296,799.15	46,943.57	0.02	
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	270,000.000	Local	101.816526	274,904.62	123.783662	334,215.89	59,311.27	0.02	
		Base	101.816526	274,904.62	123.783662	334,215.89	59,311.27	0.02	
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4					2.400000	05 Feb 2030		
	680,000.000	Local	101.334175	689,072.39	107.651295	732,028.81	42,956.42	0.04	
		Base	101.334175	689,072.39	107.651295	732,028.81	42,956.42	0.04	
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	220,000.000	Local	99.937700	219,862.94	106.097054	233,413.52	13,550.58	0.01	
		Base	99.937700	219,862.94	106.097054	233,413.52	13,550.58	0.01	
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	250,000.000	Local	102.428232	256,070.58	120.959047	302,397.62	46,327.04	0.02	
		Base	102.428232	256,070.58	120.959047	302,397.62	46,327.04	0.02	
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,660,000.000	Local 100.610843	1,670,139.99	114.000000	1,892,400.00	222,260.01	0.11	
			Base 100.610843	1,670,139.99	114.000000	1,892,400.00	222,260.01	0.11	
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6				4.600000	10 Feb 2048			
		340,000.000	Local 89.746041	305,136.54	117.251000	398,653.40	93,516.86	0.02	
			Base 89.746041	305,136.54	117.251000	398,653.40	93,516.86	0.02	
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875				3.875000	15 Feb 2031			
		560,000.000	Local 100.000000	560,000.00	104.905000	587,468.00	27,468.00	0.04	
			Base 100.000000	560,000.00	104.905000	587,468.00	27,468.00	0.03	
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028			
		100,000.000	Local 95.735370	95,735.37	106.500000	106,500.00	10,764.63	0.01	
			Base 95.735370	95,735.37	106.500000	106,500.00	10,764.63	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	111.000000	144,300.00	14,300.00	0.01	
			Base 100.000000	130,000.00	111.000000	144,300.00	14,300.00	0.01	
911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875				3.875000	15 Nov 2027			
		30,000.000	Local 101.811733	30,543.52	104.750000	31,425.00	881.48	0.00	
			Base 101.811733	30,543.52	104.750000	31,425.00	881.48	0.00	
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025			
		650,000.000	Local 99.899220	649,344.93	103.780242	674,571.57	25,226.64	0.04	
			Base 99.899220	649,344.93	103.780242	674,571.57	25,226.64	0.04	
912810QF8	TSY INFL IX N/B 02/40 2.125				2.125000	15 Feb 2040			
		2,011,865.700	Local 137.624503	2,768,820.17	154.837240	3,115,117.32	346,297.15	0.19	
Original Face:		1,670,000.000	Base 137.624503	2,768,820.17	154.837240	3,115,117.32	346,297.15	0.18	
912810QP6	TSY INFL IX N/B 02/41 2.125				2.125000	15 Feb 2041			
		915,545.400	Local 139.984647	1,281,623.00	156.779948	1,435,391.60	153,768.60	0.09	
Original Face:		770,000.000	Base 139.984647	1,281,623.00	156.779948	1,435,391.60	153,768.60	0.08	
912810QV3	TSY INFL IX N/B 02/42 0.75				0.750000	15 Feb 2042			
		6,545,291.200	Local 119.537199	7,824,057.77	127.239583	8,328,201.23	504,143.46	0.50	
Original Face:		5,680,000.000	Base 119.537199	7,824,057.77	127.239583	8,328,201.23	504,143.46	0.47	
912810RE0	US TREASURY N/B 02/44 3.625				3.625000	15 Feb 2044			

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		460,000.000	Local Base	147.826326 147.826326	680,001.10 680,001.10	141.605469 141.605469	651,385.16 651,385.16	-28,615.94 -28,615.94	0.04 0.04
912810RF7	TSY INFL IX N/B 02/44 1.375				1.375000	15 Feb 2044			
		1,117,250.000	Local	104.531643	1,167,879.78	143.949219	1,608,272.65	440,392.87	0.10
Original Face:		1,000,000.000	Base	104.531643	1,167,879.78	143.949219	1,608,272.65	440,392.87	0.09
912810RL4	TSY INFL IX N/B 02/45 0.75				0.750000	15 Feb 2045			
		762,967.500	Local	124.258020	948,048.31	128.907552	983,522.73	35,474.42	0.06
Original Face:		690,000.000	Base	124.258020	948,048.31	128.907552	983,522.73	35,474.42	0.06
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045			
		6,730,000.000	Local	97.887799	6,587,848.89	127.230469	8,562,610.56	1,974,761.67	0.51
			Base	97.887799	6,587,848.89	127.230469	8,562,610.56	1,974,761.67	0.49
912810RR1	TSY INFL IX N/B 02/46 1				1.000000	15 Feb 2046			
		989,037.000	Local	102.109874	1,009,904.43	136.321615	1,348,271.21	338,366.78	0.08
Original Face:		900,000.000	Base	102.109874	1,009,904.43	136.321615	1,348,271.21	338,366.78	0.08
912810RY6	US TREASURY N/B 08/47 2.75				2.750000	15 Aug 2047			
		5,030,000.000	Local	97.764118	4,917,535.15	125.371094	6,306,166.03	1,388,630.88	0.38
			Base	97.764118	4,917,535.15	125.371094	6,306,166.03	1,388,630.88	0.36
912810SA7	US TREASURY N/B 02/48 3				3.000000	15 Feb 2048			
		3,470,000.000	Local	99.068757	3,437,685.86	131.273438	4,555,188.30	1,117,502.44	0.27
			Base	99.068757	3,437,685.86	131.273438	4,555,188.30	1,117,502.44	0.26
912810SB5	TSY INFL IX N/B 02/48 1				1.000000	15 Feb 2048			
		1,341,005.700	Local	110.771323	1,485,449.76	139.149740	1,866,005.94	380,556.18	0.11
Original Face:		1,270,000.000	Base	110.771323	1,485,449.76	139.149740	1,866,005.94	380,556.18	0.11
912810SC3	US TREASURY N/B 05/48 3.125				3.125000	15 May 2048			
		8,080,000.000	Local	113.418700	9,164,231.00	134.234375	10,846,137.50	1,681,906.50	0.65
			Base	113.418700	9,164,231.00	134.234375	10,846,137.50	1,681,906.50	0.62
912810SG4	TSY INFL IX N/B 02/49 1				1.000000	15 Feb 2049			
		2,348,927.900	Local	109.817578	2,579,535.74	140.744792	3,305,993.69	726,457.95	0.20
Original Face:		2,270,000.000	Base	107.849556	2,533,308.32	140.744792	3,305,993.69	772,685.37	0.19
912810SL3	US TREASURY N/B 02/50 2				2.000000	15 Feb 2050			

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	3,090,000.000	Local		115.872512	3,580,460.61	108.609375	3,356,029.69	-224,430.92	0.20
		Base		115.872512	3,580,460.61	108.609375	3,356,029.69	-224,430.92	0.19
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
	16,060,000.000	Local		94.512571	15,178,718.84	90.718750	14,569,431.25	-609,287.59	0.87
		Base		94.512571	15,178,718.84	90.718750	14,569,431.25	-609,287.59	0.83
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
	15,760,000.000	Local		95.953226	15,122,228.42	93.656250	14,760,225.00	-362,003.42	0.88
		Base		95.953226	15,122,228.42	93.656250	14,760,225.00	-362,003.42	0.84
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
	5,020,000.000	Local		95.796103	4,808,964.37	94.671875	4,752,528.13	-56,436.24	0.28
		Base		95.796103	4,808,964.37	94.671875	4,752,528.13	-56,436.24	0.27
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
	5,740,000.000	Local		98.949645	5,679,709.65	99.625000	5,718,475.00	38,765.35	0.34
		Base		98.949645	5,679,709.65	99.625000	5,718,475.00	38,765.35	0.33
912810ST6	US TREASURY N/B 11/40 1.375					1.375000	15 Nov 2040		
	4,950,000.000	Local		98.743876	4,887,821.85	98.875000	4,894,312.50	6,490.65	0.29
		Base		98.743876	4,887,821.85	98.875000	4,894,312.50	6,490.65	0.28
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		99.596726	2,629,353.57	115.859375	3,058,687.50	429,333.93	0.18
		Base		99.596726	2,629,353.57	115.859375	3,058,687.50	429,333.93	0.17
9128284Z0	US TREASURY N/B 08/25 2.75					2.750000	31 Aug 2025		
	1,430,000.000	Local		99.592494	1,424,172.67	111.187500	1,589,981.25	165,808.58	0.10
		Base		99.592494	1,424,172.67	111.187500	1,589,981.25	165,808.58	0.09
9128286U9	US TREASURY N/B 05/22 2.125					2.125000	15 May 2022		
	10,000.000	Local		100.449100	10,044.91	102.734375	10,273.44	228.53	0.00
		Base		100.449100	10,044.91	102.734375	10,273.44	228.53	0.00
912828K74	US TREASURY N/B 08/25 2					2.000000	15 Aug 2025		

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	150,000.000	Local		96.600613	144,900.92	107.710938	161,566.41	16,665.49	0.01
		Base		96.600613	144,900.92	107.710938	161,566.41	16,665.49	0.01
912828XZ8	US TREASURY N/B 06/25 2.75					2.750000	30 Jun 2025		
	250,000.000	Local		99.752240	249,380.60	110.886719	277,216.80	27,836.20	0.02
		Base		99.752240	249,380.60	110.886719	277,216.80	27,836.20	0.02
912828YB0	US TREASURY N/B 08/29 1.625					1.625000	15 Aug 2029		
	0.000	Local		0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
912828YG9	US TREASURY N/B 09/26 1.625					1.625000	30 Sep 2026		
	960,000.000	Local		99.956307	959,580.55	106.609375	1,023,450.00	63,869.45	0.06
		Base		99.956307	959,580.55	106.609375	1,023,450.00	63,869.45	0.06
912828ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
	510,000.000	Local		100.193129	510,984.96	100.363281	511,852.73	867.77	0.03
		Base		100.193129	510,984.96	100.363281	511,852.73	867.77	0.03
912828ZN3	US TREASURY N/B 04/27 0.5					0.500000	30 Apr 2027		
	10,000.000	Local		99.822100	9,982.21	99.750000	9,975.00	-7.21	0.00
		Base		99.822100	9,982.21	99.750000	9,975.00	-7.21	0.00
912828ZQ6	US TREASURY N/B 05/30 0.625					0.625000	15 May 2030		
	5,720,000.000	Local		98.763570	5,649,276.21	97.765625	5,592,193.75	-57,082.46	0.33
		Base		98.763570	5,649,276.21	97.765625	5,592,193.75	-57,082.46	0.32
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
	8,930,000.000	Local		99.947696	8,925,329.27	99.808594	8,912,907.44	-12,421.83	0.53
		Base		99.947696	8,925,329.27	99.808594	8,912,907.44	-12,421.83	0.51
912828ZV5	US TREASURY N/B 06/27 0.5					0.500000	30 Jun 2027		
	10,150,000.000	Local		99.929792	10,142,873.89	99.582031	10,107,576.15	-35,297.74	0.60
		Base		99.929792	10,142,873.89	99.582031	10,107,576.15	-35,297.74	0.58
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	12,080,000.000	Local		99.645561	12,037,183.80	99.746094	12,049,328.16	12,144.36	0.72
		Base		99.645561	12,037,183.80	99.746094	12,049,328.16	12,144.36	0.69
91282CAD3	US TREASURY N/B 07/27 0.375					0.375000	31 Jul 2027		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		13,780,000.000	Local Base	99.540014 99.540014	13,716,613.88 13,716,613.88	98.687500 98.687500	13,599,137.50 13,599,137.50	-117,476.38 -117,476.38	0.81 0.77
91282CAE1	US TREASURY N/B 08/30 0.625				0.625000	15 Aug 2030			
		8,650,000.000	Local Base	99.444330 99.444330	8,601,934.57 8,601,934.57	97.500000 97.500000	8,433,750.00 8,433,750.00	-168,184.57 -168,184.57	0.50 0.48
91282CAH4	US TREASURY N/B 08/27 0.5				0.500000	31 Aug 2027			
		1,050,000.000	Local Base	99.888978 99.888978	1,048,834.27 1,048,834.27	99.390625 99.390625	1,043,601.56 1,043,601.56	-5,232.71 -5,232.71	0.06 0.06
91282CAL5	US TREASURY N/B 09/27 0.375				0.375000	30 Sep 2027			
		6,470,000.000	Local Base	99.422943 99.422943	6,432,664.43 6,432,664.43	98.472656 98.472656	6,371,180.84 6,371,180.84	-61,483.59 -61,483.59	0.38 0.36
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025			
		130,000.000	Local Base	99.840023 99.840023	129,792.03 129,792.03	99.621094 99.621094	129,507.42 129,507.42	-284.61 -284.61	0.01 0.01
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025			
		160,000.000	Local Base	99.372544 99.372544	158,996.07 158,996.07	99.570312 99.570312	159,312.50 159,312.50	316.43 316.43	0.01 0.01
91282CAU5	US TREASURY N/B 10/27 0.5				0.500000	31 Oct 2027			
		6,670,000.000	Local Base	99.326866 99.326866	6,625,101.97 6,625,101.97	99.218750 99.218750	6,617,890.63 6,617,890.63	-7,211.34 -7,211.34	0.40 0.38
91282CAV3	US TREASURY N/B 11/30 0.875				0.875000	15 Nov 2030			
		10,540,000.000	Local Base	99.555872 99.555872	10,493,188.88 10,493,188.88	99.671875 99.671875	10,505,415.63 10,505,415.63	12,226.75 12,226.75	0.63 0.60
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023			
		50,000.000	Local Base	100.098080 100.098080	50,049.04 50,049.04	100.281250 100.281250	50,140.63 50,140.63	91.59 91.59	0.00 0.00
91282CAY7	US TREASURY N/B 11/27 0.625				0.625000	30 Nov 2027			
		6,470,000.000	Local Base	99.811068 99.811068	6,457,776.13 6,457,776.13	99.984375 99.984375	6,468,989.06 6,468,989.06	11,212.93 11,212.93	0.39 0.37
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,040,000.000	Local		99.799336	1,037,913.09	100.140625	1,041,462.50	3,549.41	0.06
		Base		99.799336	1,037,913.09	100.140625	1,041,462.50	3,549.41	0.06
91282CBB6	US TREASURY N/B 12/27 0.625					0.625000	31 Dec 2027		
	6,920,000.000	Local		99.747416	6,902,521.16	99.890625	6,912,431.25	9,910.09	0.41
		Base		99.747416	6,902,521.16	99.890625	6,912,431.25	9,910.09	0.39
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
	170,000.000	Local		101.960888	173,333.51	130.401118	221,681.90	48,348.39	0.01
		Base		101.960888	173,333.51	130.401118	221,681.90	48,348.39	0.01
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	130,000.000	Local		100.166292	130,216.18	119.216364	154,981.27	24,765.09	0.01
		Base		100.166292	130,216.18	119.216364	154,981.27	24,765.09	0.01
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375					3.375000	15 Nov 2021		
	70,000.000	Local		99.944771	69,961.34	101.846914	71,292.84	1,331.50	0.00
		Base		99.944771	69,961.34	101.846914	71,292.84	1,331.50	0.00
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
	200,000.000	Local		100.342620	200,685.24	104.651690	209,303.38	8,618.14	0.01
		Base		100.342620	200,685.24	104.651690	209,303.38	8,618.14	0.01
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
	100,000.000	Local		99.714590	99,714.59	102.415137	102,415.14	2,700.55	0.01
		Base		99.714590	99,714.59	102.415137	102,415.14	2,700.55	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	450,000.000	Local		103.812133	467,154.60	113.933593	512,701.17	45,546.57	0.03
		Base		103.812133	467,154.60	113.933593	512,701.17	45,546.57	0.03
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	50,000.000	Local		102.251000	51,125.50	103.926437	51,963.22	837.72	0.00
		Base		102.251000	51,125.50	103.926437	51,963.22	837.72	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	70,000.000	Local		127.610000	89,327.00	133.533942	93,473.76	4,146.76	0.01
		Base		127.610000	89,327.00	133.533942	93,473.76	4,146.76	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		

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	70,000.000	Local	101.388214	70,971.75	119.923965	83,946.78	12,975.03	0.01	
		Base	101.388214	70,971.75	119.923965	83,946.78	12,975.03	0.00	
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	50,000.000	Local	131.746940	65,873.47	137.908279	68,954.14	3,080.67	0.00	
		Base	131.746940	65,873.47	137.908279	68,954.14	3,080.67	0.00	
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	100,000.000	Local	101.047510	101,047.51	125.369454	125,369.45	24,321.94	0.01	
		Base	101.047510	101,047.51	125.369454	125,369.45	24,321.94	0.01	
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	370,000.000	Local	105.820584	391,536.16	129.468587	479,033.77	87,497.61	0.03	
		Base	105.820584	391,536.16	129.468587	479,033.77	87,497.61	0.03	
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	100,000.000	Local	99.692910	99,692.91	103.088028	103,088.03	3,395.12	0.01	
		Base	99.692910	99,692.91	103.088028	103,088.03	3,395.12	0.01	
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	100,000.000	Local	99.204530	99,204.53	106.068860	106,068.86	6,864.33	0.01	
		Base	99.204530	99,204.53	106.068860	106,068.86	6,864.33	0.01	
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	30,000.000	Local	105.604200	31,681.26	116.084496	34,825.35	3,144.09	0.00	
		Base	105.604200	31,681.26	116.084496	34,825.35	3,144.09	0.00	
914908AY4	UNIVISION COMMUNICATIONS INC 2020 REPLACEMENT TERM LOAN						15 Mar 2026		
	294,037.520	Local	99.588321	292,827.03	99.928600	293,827.58	1,000.55	0.02	
		Base	99.588321	292,827.03	99.928600	293,827.58	1,000.55	0.02	
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 2026		
	367,563.840	Local	99.285515	364,937.65	99.925000	367,288.17	2,350.52	0.02	
		Base	99.285515	364,937.65	99.925000	367,288.17	2,350.52	0.02	
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	170,000.000	Local	97.438253	165,645.03	99.250000	168,725.00	3,079.97	0.01	
		Base	97.438253	165,645.03	99.250000	168,725.00	3,079.97	0.01	
91911KAK8	BAUSCH HEALTH COS INC SR SECURED 144A 03/24 7					7.000000	15 Mar 2024		

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	20,000.000	Local	100.727700	20,145.54	102.875000	20,575.00	429.46	0.00	
		Base	100.727700	20,145.54	102.875000	20,575.00	429.46	0.00	
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5					5.500000	01 Nov 2025		
	10,000.000	Local	102.520700	10,252.07	103.629000	10,362.90	110.83	0.00	
		Base	102.520700	10,252.07	103.629000	10,362.90	110.83	0.00	
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9					9.000000	15 Dec 2025		
	80,000.000	Local	101.710825	81,368.66	110.395000	88,316.00	6,947.34	0.01	
		Base	101.710825	81,368.66	110.395000	88,316.00	6,947.34	0.01	
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
	197,000.000	Local	97.050076	191,188.65	146.563000	288,729.11	97,540.46	0.02	
		Base	97.050076	191,188.65	146.563000	288,729.11	97,540.46	0.02	
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
	60,000.000	Local	107.077167	64,246.30	111.500000	66,900.00	2,653.70	0.00	
		Base	107.077167	64,246.30	111.500000	66,900.00	2,653.70	0.00	
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local	117.944750	47,177.90	118.603106	47,441.24	263.34	0.00	
		Base	117.944750	47,177.90	118.603106	47,441.24	263.34	0.00	
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	190,000.000	Local	117.881563	223,974.97	135.143686	256,773.00	32,798.03	0.02	
		Base	117.881563	223,974.97	135.143686	256,773.00	32,798.03	0.01	
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	110,000.000	Local	96.574118	106,231.53	124.793008	137,272.31	31,040.78	0.01	
		Base	96.574118	106,231.53	124.793008	137,272.31	31,040.78	0.01	
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5					3.500000	01 Nov 2024		
	40,000.000	Local	100.330025	40,132.01	110.452075	44,180.83	4,048.82	0.00	
		Base	100.330025	40,132.01	110.452075	44,180.83	4,048.82	0.00	
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	170,000.000	Local	95.483588	162,322.10	130.408217	221,693.97	59,371.87	0.01	
		Base	95.483588	162,322.10	130.408217	221,693.97	59,371.87	0.01	
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		

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	160,000.000	Local		117.158963	187,454.34	122.695128	196,312.20	8,857.86	0.01
		Base		117.158963	187,454.34	122.695128	196,312.20	8,857.86	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	200,000.000	Local		102.667865	205,335.73	135.519001	271,038.00	65,702.27	0.02
		Base		102.667865	205,335.73	135.519001	271,038.00	65,702.27	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		105.240050	21,048.01	145.674031	29,134.81	8,086.80	0.00
		Base		105.240050	21,048.01	145.674031	29,134.81	8,086.80	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	100,000.000	Local		101.253920	101,253.92	117.868999	117,869.00	16,615.08	0.01
		Base		101.253920	101,253.92	117.868999	117,869.00	16,615.08	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	1,740,000.000	Local		117.872987	2,050,989.97	126.181006	2,195,549.50	144,559.53	0.13
		Base		117.872987	2,050,989.97	126.181006	2,195,549.50	144,559.53	0.13
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	586,000.000	Local		102.515222	600,739.20	111.063511	650,832.17	50,092.97	0.04
		Base		102.515222	600,739.20	111.063511	650,832.17	50,092.97	0.04
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329					4.329000	21 Sep 2028		
	236,000.000	Local		100.438284	237,034.35	120.422975	284,198.22	47,163.87	0.02
		Base		100.438284	237,034.35	120.422975	284,198.22	47,163.87	0.02
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	300,000.000	Local		115.387023	346,161.07	117.709805	353,129.42	6,968.35	0.02
		Base		115.387023	346,161.07	117.709805	353,129.42	6,968.35	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	610,000.000	Local		124.646203	760,341.84	121.005654	738,134.49	-22,207.35	0.04
		Base		124.646203	760,341.84	121.005654	738,134.49	-22,207.35	0.04
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	220,000.000	Local		99.713750	219,370.25	112.141110	246,710.44	27,340.19	0.01
		Base		99.713750	219,370.25	112.141110	246,710.44	27,340.19	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		90,000.000	Local 99.960489	89,964.44	110.944441	99,850.00	9,885.56	0.01
			Base 99.960489	89,964.44	110.944441	99,850.00	9,885.56	0.01
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75				1.750000	20 Jan 2031		
		340,000.000	Local 99.549676	338,468.90	99.500271	338,300.92	-167.98	0.02
			Base 99.549676	338,468.90	99.500271	338,300.92	-167.98	0.02
92343VFS8	VERIZON COMMUNICATIONS SR UNSECURED 11/25 0.85				0.850000	20 Nov 2025		
		110,000.000	Local 99.990218	109,989.24	100.785413	110,863.95	874.71	0.01
			Base 99.990218	109,989.24	100.785413	110,863.95	874.71	0.01
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65				2.650000	20 Nov 2040		
		790,000.000	Local 100.455559	793,598.92	100.976573	797,714.93	4,116.01	0.05
			Base 100.455559	793,598.92	100.976573	797,714.93	4,116.01	0.05
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875				2.875000	20 Nov 2050		
		1,160,000.000	Local 99.740639	1,156,991.41	100.760352	1,168,820.08	11,828.67	0.07
			Base 99.740639	1,156,991.41	100.760352	1,168,820.08	11,828.67	0.07
92531HAB3	VERSCEND HLDG CORP TERM LOAN B					27 Aug 2025		
		992,381.090	Local 96.816729	960,790.91	99.800000	990,396.33	29,605.42	0.06
			Base 96.816729	960,790.91	99.800000	990,396.33	29,605.42	0.06
92553PAX0	VIACOMCBS INC SR UNSECURED 04/24 3.875				3.875000	01 Apr 2024		
		10,000.000	Local 97.223300	9,722.33	109.314508	10,931.45	1,209.12	0.00
			Base 97.223300	9,722.33	109.314508	10,931.45	1,209.12	0.00
92565EAB9	VICI PPTYS 1 LLC TERM LOAN					20 Dec 2024		
		200,000.000	Local 100.500000	201,000.00	98.250000	196,500.00	-4,500.00	0.01
			Base 100.500000	201,000.00	98.250000	196,500.00	-4,500.00	0.01
92826CAD4	VISA INC SR UNSECURED 12/25 3.15				3.150000	14 Dec 2025		
		540,000.000	Local 104.293148	563,183.00	112.184506	605,796.33	42,613.33	0.04
			Base 104.293148	563,183.00	112.184506	605,796.33	42,613.33	0.03
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045		
		500,000.000	Local 102.830704	514,153.52	136.973816	684,869.08	170,715.56	0.04
			Base 102.830704	514,153.52	136.973816	684,869.08	170,715.56	0.04
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		

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	210,000.000	Local		99.864843	209,716.17	106.951982	224,599.16	14,882.99	0.01
		Base		99.864843	209,716.17	106.951982	224,599.16	14,882.99	0.01
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	220,000.000	Local		99.226045	218,297.30	119.765832	263,484.83	45,187.53	0.02
		Base		99.226045	218,297.30	119.765832	263,484.83	45,187.53	0.02
92858TAA4	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB A 144A					2.130000	10 Oct 2042		
	2,170,000.000	Local		102.978095	2,234,624.67	103.658220	2,249,383.37	14,758.70	0.13
Original Face:	2,170,000.000	Base		102.978095	2,234,624.67	103.658220	2,249,383.37	14,758.70	0.13
92858TAC0	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB B 144A					2.453000	10 Oct 2042		
	2,170,000.000	Local		102.973595	2,234,527.01	104.001070	2,256,823.22	22,296.21	0.14
Original Face:	2,170,000.000	Base		102.973595	2,234,527.01	104.001070	2,256,823.22	22,296.21	0.13
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75					3.750000	17 Sep 2024		
	300,000.000	Local		99.845600	299,536.80	105.476998	316,430.99	16,894.19	0.02
		Base		99.845600	299,536.80	105.476998	316,430.99	16,894.19	0.02
92922F4M7	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1					0.728000	25 Oct 2045		
	864,510.060	Local		97.885549	846,230.42	97.994530	847,172.57	942.15	0.05
Original Face:	15,680,000.000	Base		97.885549	846,230.42	97.994530	847,172.57	942.15	0.05
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A					1.305965	15 Jun 2045		
	892,001.050	Local		2.379802	21,227.86	1.146830	10,229.74	-10,998.12	0.00
Original Face:	1,160,000.000	Base		2.379802	21,227.86	1.146830	10,229.74	-10,998.12	0.00
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	670,000.000	Local		97.877899	655,781.92	101.263000	678,462.10	22,680.18	0.04
		Base		97.877899	655,781.92	101.263000	678,462.10	22,680.18	0.04
931142ED1	WALMART INC SR UNSECURED 06/25 3.55					3.550000	26 Jun 2025		
	80,000.000	Local		111.307900	89,046.32	113.235490	90,588.39	1,542.07	0.01
		Base		111.307900	89,046.32	113.235490	90,588.39	1,542.07	0.01
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
	600,000.000	Local		104.163845	624,983.07	117.785232	706,711.39	81,728.32	0.04
		Base		104.163845	624,983.07	117.785232	706,711.39	81,728.32	0.04
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		

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	110,000.000	Local	105.186045	115,704.65	107.394358	118,133.79	2,429.14	0.01	
		Base	105.186045	115,704.65	107.394358	118,133.79	2,429.14	0.01	
938NZWII1	ENERGIZER HOLDINGS INC 2020 INCREMENTAL TERM LOAN						16 Dec 2027		
	97,500.000	Local	99.500000	97,012.50	99.875000	97,378.13	365.63	0.01	
		Base	99.500000	97,012.50	99.875000	97,378.13	365.63	0.01	
938YAFII1	ENERGIZER HOLDINGS INC 2020 TERM LOAN						16 Dec 2027		
	82,500.000	Local	99.500000	82,087.50	99.875000	82,396.88	309.38	0.00	
		Base	99.500000	82,087.50	99.875000	82,396.88	309.38	0.00	
938YCFII9	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
	120,000.000	Local	98.750000	118,500.00	98.937500	118,725.00	225.00	0.01	
		Base	98.750000	118,500.00	98.937500	118,725.00	225.00	0.01	
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5					3.500000	15 May 2024		
	150,000.000	Local	100.766940	151,150.41	109.247016	163,870.52	12,720.11	0.01	
		Base	100.766940	151,150.41	109.247016	163,870.52	12,720.11	0.01	
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	120,000.000	Local	101.390233	121,668.28	133.270784	159,924.94	38,256.66	0.01	
		Base	101.390233	121,668.28	133.270784	159,924.94	38,256.66	0.01	
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
	80,000.000	Local	99.920088	79,936.07	103.752241	83,001.79	3,065.72	0.00	
		Base	99.920088	79,936.07	103.752241	83,001.79	3,065.72	0.00	
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.000000	23 Oct 2026		
	480,000.000	Local	99.923463	479,632.62	110.796924	531,825.24	52,192.62	0.03	
		Base	99.923463	479,632.62	110.796924	531,825.24	52,192.62	0.03	
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.600000	01 Apr 2021		
	50,000.000	Local	100.225520	50,112.76	101.056206	50,528.10	415.34	0.00	
		Base	100.225520	50,112.76	101.056206	50,528.10	415.34	0.00	
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	510,000.000	Local	99.316782	506,515.59	105.974705	540,471.00	33,955.41	0.03	
		Base	99.316782	506,515.59	105.974705	540,471.00	33,955.41	0.03	
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		

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	130,000.000	Local	99.738938	129,660.62	138.950413	180,635.54	50,974.92	0.01	
		Base	99.738938	129,660.62	138.950413	180,635.54	50,974.92	0.01	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	1,160,000.000	Local	100.785256	1,169,108.97	117.177583	1,359,259.96	190,150.99	0.08	
		Base	100.785256	1,169,108.97	117.177583	1,359,259.96	190,150.99	0.08	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	70,000.000	Local	99.632686	69,742.88	125.183282	87,628.30	17,885.42	0.01	
		Base	99.632686	69,742.88	125.183282	87,628.30	17,885.42	0.00	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	660,000.000	Local	101.764911	671,648.41	130.874084	863,768.95	192,120.54	0.05	
		Base	101.764911	671,648.41	130.874084	863,768.95	192,120.54	0.05	
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					0.578000	25 Jun 2037		
	91,166.970	Local	77.028314	70,224.38	80.055890	72,984.53	2,760.15	0.00	
Original Face:	1,110,000.000	Base	77.028314	70,224.38	80.055890	72,984.53	2,760.15	0.00	
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.274600	15 Jul 2046		
	70,000.000	Local	103.072271	72,150.59	95.463560	66,824.49	-5,326.10	0.00	
Original Face:	70,000.000	Base	103.072271	72,150.59	95.463560	66,824.49	-5,326.10	0.00	
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817000	15 Aug 2050		
	20,000.000	Local	103.758850	20,751.77	108.487040	21,697.41	945.64	0.00	
Original Face:	20,000.000	Base	103.758850	20,751.77	108.487040	21,697.41	945.64	0.00	
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		
	250,000.000	Local	102.448820	256,122.05	110.052570	275,131.43	19,009.38	0.02	
Original Face:	250,000.000	Base	102.448820	256,122.05	110.052570	275,131.43	19,009.38	0.02	
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
	220,000.000	Local	102.502645	225,505.82	107.954800	237,500.56	11,994.74	0.01	
Original Face:	220,000.000	Base	102.502645	225,505.82	107.954800	237,500.56	11,994.74	0.01	
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		
	750,000.000	Local	102.480036	768,600.27	107.751910	808,139.33	39,539.06	0.05	
Original Face:	750,000.000	Base	102.480036	768,600.27	107.751910	808,139.33	39,539.06	0.05	
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.095246	15 May 2048		

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Original Face:		3,845,589.820	Local 4.380404	168,452.36	3.688990	141,863.42	-26,588.94	0.01
		5,169,000.000	Base 4.380404	168,452.36	3.688990	141,863.42	-26,588.94	0.01
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		
		1,420,000.000	Local 101.557888	1,442,122.01	109.168956	1,550,199.18	108,077.17	0.09
			Base 101.557888	1,442,122.01	109.168956	1,550,199.18	108,077.17	0.09
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15				4.150000	24 Jan 2029		
		400,000.000	Local 99.851013	399,404.05	118.700127	474,800.51	75,396.46	0.03
			Base 99.851013	399,404.05	118.700127	474,800.51	75,396.46	0.03
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR				2.879000	30 Oct 2030		
		100,000.000	Local 99.569720	99,569.72	109.099021	109,099.02	9,529.30	0.01
			Base 99.569720	99,569.72	109.099021	109,099.02	9,529.30	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR				4.478000	04 Apr 2031		
		700,000.000	Local 115.152609	806,068.26	122.255275	855,786.93	49,718.67	0.05
			Base 115.152609	806,068.26	122.255275	855,786.93	49,718.67	0.05
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR				5.013000	04 Apr 2051		
		2,610,000.000	Local 114.064304	2,977,078.33	142.121709	3,709,376.60	732,298.27	0.22
			Base 114.064304	2,977,078.33	142.121709	3,709,376.60	732,298.27	0.21
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR				2.188000	30 Apr 2026		
		540,000.000	Local 100.045330	540,244.78	105.288738	568,559.19	28,314.41	0.03
			Base 100.045330	540,244.78	105.288738	568,559.19	28,314.41	0.03
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR				1.654000	02 Jun 2024		
		690,000.000	Local 100.000000	690,000.00	102.788345	709,239.58	19,239.58	0.04
			Base 100.000000	690,000.00	102.788345	709,239.58	19,239.58	0.04
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR				2.393000	02 Jun 2028		
		1,400,000.000	Local 100.000000	1,400,000.00	106.462198	1,490,470.77	90,470.77	0.09
			Base 100.000000	1,400,000.00	106.462198	1,490,470.77	90,470.77	0.08
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4					29 Apr 2023		

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	43,234.210	Local	100.318220	43,371.79	99.725000	43,115.32	-256.47	0.00	
		Base	100.318220	43,371.79	99.725000	43,115.32	-256.47	0.00	
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5				4.500000	01 Mar 2028			
	40,000.000	Local	102.807975	41,123.19	103.650000	41,460.00	336.81	0.00	
		Base	102.807975	41,123.19	103.650000	41,460.00	336.81	0.00	
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5				5.500000	15 Aug 2048			
	20,000.000	Local	85.815600	17,163.12	98.159000	19,631.80	2,468.68	0.00	
		Base	85.815600	17,163.12	98.159000	19,631.80	2,468.68	0.00	
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.25				6.500000	01 Feb 2050			
	100,000.000	Local	98.599980	98,599.98	110.000000	110,000.00	11,400.02	0.01	
		Base	98.599980	98,599.98	110.000000	110,000.00	11,400.02	0.01	
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.1				4.350000	01 Feb 2025			
	160,000.000	Local	100.071844	160,114.95	103.057000	164,891.20	4,776.25	0.01	
		Base	100.071844	160,114.95	103.057000	164,891.20	4,776.25	0.01	
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 5.05				5.300000	01 Feb 2030			
	950,000.000	Local	99.971593	949,730.13	111.981000	1,063,819.50	114,089.37	0.06	
		Base	99.971593	949,730.13	111.981000	1,063,819.50	114,089.37	0.06	
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR				2.074130	13 Jan 2023			
	60,000.000	Local	100.000000	60,000.00	98.026295	58,815.78	-1,184.22	0.00	
		Base	100.000000	60,000.00	98.026295	58,815.78	-1,184.22	0.00	
96244UAD9	WHATABRANDS LLC 2020 TERM LOAN B					31 Jul 2026			
	9,620.270	Local	98.518753	9,477.77	98.982100	9,522.35	44.58	0.00	
		Base	98.518753	9,477.77	98.982100	9,522.35	44.58	0.00	
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	116.876667	70,126.00	135.940283	81,564.17	11,438.17	0.00	
		Base	116.876667	70,126.00	135.940283	81,564.17	11,438.17	0.00	
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75				7.750000	15 Jun 2031			

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		720,000.000	Local 129.202468	930,257.77	134.720093	969,984.67	39,726.90	0.06
			Base 129.202468	930,257.77	134.720093	969,984.67	39,726.90	0.06
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875				7.875000	01 Sep 2021		
		130,000.000	Local 102.352600	133,058.38	104.839861	136,291.82	3,233.44	0.01
			Base 102.352600	133,058.38	104.839861	136,291.82	3,233.44	0.01
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.750000	15 Mar 2032		
		200,000.000	Local 143.146235	286,292.47	146.284117	292,568.23	6,275.76	0.02
			Base 143.146235	286,292.47	146.284117	292,568.23	6,275.76	0.02
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7				3.700000	15 Jan 2023		
		70,000.000	Local 98.714914	69,100.44	105.932496	74,152.75	5,052.31	0.00
			Base 98.714914	69,100.44	105.932496	74,152.75	5,052.31	0.00
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75				3.750000	15 Jun 2027		
		30,000.000	Local 107.300533	32,190.16	114.103658	34,231.10	2,040.94	0.00
			Base 107.300533	32,190.16	114.103658	34,231.10	2,040.94	0.00
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85				4.850000	01 Mar 2048		
		30,000.000	Local 102.774933	30,832.48	122.915891	36,874.77	6,042.29	0.00
			Base 102.774933	30,832.48	122.915891	36,874.77	6,042.29	0.00
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6				6.000000	15 Jan 2022		
		10,000.000	Local 99.072800	9,907.28	101.501000	10,150.10	242.82	0.00
			Base 99.072800	9,907.28	101.501000	10,150.10	242.82	0.00
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25				8.250000	01 Aug 2023		
		30,000.000	Local 106.219233	31,865.77	113.812000	34,143.60	2,277.83	0.00
			Base 106.219233	31,865.77	113.812000	34,143.60	2,277.83	0.00
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25				5.250000	15 Oct 2027		
		30,000.000	Local 51.030800	15,309.24	105.962000	31,788.60	16,479.36	0.00
			Base 51.030800	15,309.24	105.962000	31,788.60	16,479.36	0.00
98212BAM5	WPX ENERGY INC SR UNSECURED 06/28 5.875				5.875000	15 Jun 2028		
		20,000.000	Local 100.649450	20,129.89	109.003000	21,800.60	1,670.71	0.00
			Base 100.649450	20,129.89	109.003000	21,800.60	1,670.71	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037		

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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	114.657110	240,779.93	149.914751	314,820.98	74,041.05	0.02	
		Base	114.657110	240,779.93	149.914751	314,820.98	74,041.05	0.02	
98313DAC1	WYNN RESORTS LIMITED TERM LOAN A						20 Sep 2024		
	590,625.000	Local	99.691407	588,802.37	96.000000	567,000.00	-21,802.37	0.03	
		Base	99.691407	588,802.37	96.000000	567,000.00	-21,802.37	0.03	
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	200,000.000	Local	98.665435	197,330.87	102.125000	204,250.00	6,919.13	0.01	
		Base	98.665435	197,330.87	102.125000	204,250.00	6,919.13	0.01	
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
	340,000.000	Local	102.984294	350,146.60	105.250000	357,850.00	7,703.40	0.02	
		Base	102.984294	350,146.60	105.250000	357,850.00	7,703.40	0.02	
983793AD2	XPO LOGISTICS INC COMPANY GUAR 144A 06/22 6.5					6.500000	15 Jun 2022		
	80,000.000	Local	100.000000	80,000.00	100.325000	80,260.00	260.00	0.00	
		Base	100.000000	80,000.00	100.325000	80,260.00	260.00	0.00	
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	160,000.000	Local	100.120738	160,193.18	109.336691	174,938.71	14,745.53	0.01	
		Base	100.120738	160,193.18	109.336691	174,938.71	14,745.53	0.01	
ACI0N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875						15 Jun 2027		
	260,000.000	Local	98.871631	257,066.24	40.751000	105,952.60	-151,113.64	0.01	
Original Face:	260,000.000	Base	98.871631	257,066.24	40.751000	105,952.60	-151,113.64	0.01	
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B						30 Oct 2026		
	436,801.110	Local	96.302269	420,649.38	100.031200	436,937.39	16,288.01	0.03	
		Base	96.302269	420,649.38	100.031200	436,937.39	16,288.01	0.02	
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4						19 Nov 2026		
	955,905.140	Local	99.161753	947,892.29	98.218800	938,878.56	-9,013.73	0.06	
		Base	99.161753	947,892.29	98.218800	938,878.56	-9,013.73	0.05	
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN						30 May 2025		
	113,407.180	Local	99.815726	113,198.20	100.000000	113,407.18	208.98	0.01	
		Base	99.815726	113,198.20	100.000000	113,407.18	208.98	0.01	
C8000CAB9	PANTHER BF AGGREGATOR 2 LP TERM LOAN B						30 Apr 2026		

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	271,500.000	Local	99.200611	269,329.66	99.500000	270,142.50	812.84	0.02	
		Base	99.200611	269,329.66	99.500000	270,142.50	812.84	0.02	
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM						02 Jun 2025		
	187,454.310	Local	100.662503	188,696.20	99.515600	186,546.28	-2,149.92	0.01	
		Base	100.662503	188,696.20	99.515600	186,546.28	-2,149.92	0.01	
C9413PBB8	BAUSCH HEALTH COMPANIES INC. FIRST INCREMENTAL TERM LOAN						27 Nov 2025		
	412,500.000	Local	98.596841	406,711.97	99.000000	408,375.00	1,663.03	0.02	
		Base	98.596841	406,711.97	99.000000	408,375.00	1,663.03	0.02	
F6628DAL8	ALTICE FRANCE SA TERMB12						31 Jan 2026		
	137,663.360	Local	99.939701	137,580.35	98.968800	136,243.78	-1,336.57	0.01	
		Base	99.939701	137,580.35	98.968800	136,243.78	-1,336.57	0.01	
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN						31 Jan 2027		
	159,200.000	Local	100.223719	159,556.16	98.900000	157,448.80	-2,107.36	0.01	
		Base	100.223719	159,556.16	98.900000	157,448.80	-2,107.36	0.01	
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
	1,194,130.640	Local	99.361859	1,186,510.40	98.946400	1,181,549.28	-4,961.12	0.07	
		Base	99.361859	1,186,510.40	98.946400	1,181,549.28	-4,961.12	0.07	
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q						31 Jan 2029		
	120,000.000	Local	98.500000	118,200.00	99.656200	119,587.44	1,387.44	0.01	
		Base	98.500000	118,200.00	99.656200	119,587.44	1,387.44	0.01	
L2324EAE1	DELOS FIN S A R L TERM LOAN						06 Oct 2023		
	500,000.000	Local	97.114204	485,571.02	99.750000	498,750.00	13,178.98	0.03	
		Base	97.114204	485,571.02	99.750000	498,750.00	13,178.98	0.03	
L2968EAB8	ENDO LUXEMBOURG FIN CO I S A TERM LOAN B						29 Apr 2024		
	189,509.040	Local	97.796052	185,332.36	98.312500	186,311.07	978.71	0.01	
		Base	97.796052	185,332.36	98.312500	186,311.07	978.71	0.01	
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B						10 Jul 2025		
	8,446.530	Local	100.288284	8,470.88	100.291700	8,471.17	0.29	0.00	
		Base	100.288284	8,470.88	100.291700	8,471.17	0.29	0.00	
N9833RAJ8	ZIGGO FINANCE PARTNERSHIP BV USD TERM LOAN I						30 Apr 2028		

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		71,000.000	Local 100.000000	71,000.00	98.987500	70,281.13	-718.87	0.00
			Base 100.000000	71,000.00	98.987500	70,281.13	-718.87	0.00
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.750000	25 Apr 2022		
		210,000.000	Local 99.225676	208,373.92	103.998000	218,395.80	10,021.88	0.01
			Base 99.225676	208,373.92	103.998000	218,395.80	10,021.88	0.01
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125000	15 Jan 2045		
		2,560,000.000	Local 120.341919	3,080,753.12	128.783000	3,296,844.80	216,091.68	0.20
			Base 120.341919	3,080,753.12	128.783000	3,296,844.80	216,091.68	0.19
US DOLLAR Total								
		877,189,479.600	Local	826,655,073.70		866,465,468.03	39,810,394.33	51.86
Original Face:		722,668,055.000	Base	826,608,846.28		866,465,468.03	39,856,621.75	49.37
FIXED INCOME Total								
		47,549,835,506.600	Base	879,744,809.58		919,855,046.41	40,110,236.83	52.41
Original Face:		726,778,782.000						

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OPTIONS PURCHASED - CALLS

								Exchange Rate:	1.000000
US DOLLAR									
ADI1STVW3	US 10YR FUT OPTN FEB21C 138 JAN21 138 CALL					22 Jan 2021			
9,000.000		9.000	Local 0.454856	4,093.70	0.531250	4,781.25	687.55	0.00	
			Base 0.454856	4,093.70	0.531250	4,781.25	687.55	0.00	
ADI1T8MS7	US BOND FUTR OPTN FEB21C 173 JAN21 173 CALL					22 Jan 2021			
17,000.000		17.000	Local 1.440388	24,486.59	1.625000	27,625.00	3,138.41	0.00	
			Base 1.440388	24,486.59	1.625000	27,625.00	3,138.41	0.00	
ADI1THTZ4	AUDUSD EURO 9AM JAN21C 76.5 JAN21 76.5 CALL					08 Jan 2021			
4,000.000		4.000	Local 0.572500	2,290.00	0.820000	3,280.00	990.00	0.00	
			Base 0.572500	2,290.00	0.820000	3,280.00	990.00	0.00	
ADI1TPTC7	CAD CURR 9AM FEB21C 78 FEB21 78 CALL					05 Feb 2021			
7,000.000		7.000	Local 0.563929	3,947.50	0.860000	6,020.00	2,072.50	0.00	
			Base 0.563929	3,947.50	0.860000	6,020.00	2,072.50	0.00	
ADI1TSMX2	US BOND FUTR OPTN FEB21C 172 JAN21 172 CALL					22 Jan 2021			
7,000.000		7.000	Local 1.490570	10,433.99	2.218750	15,531.25	5,097.26	0.00	
			Base 1.490570	10,433.99	2.218750	15,531.25	5,097.26	0.00	
US DOLLAR Total									
44,000.000		44.000	Local	45,251.78		57,237.50	11,985.72	0.00	
			Base	45,251.78		57,237.50	11,985.72	0.00	
OPTIONS PURCHASED - CALLS Total									
44,000.000		44.000	Base	45,251.78		57,237.50	11,985.72	0.00	

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI1T2JF2	US 10YR FUT OPTN FEB21P 137.5 JAN21 137.5 PUT					22 Jan 2021				
10,000.000		10.000	Local	0.415793	4,157.93	0.281250	2,812.50	-1,345.43	0.00	
			Base	0.415793	4,157.93	0.281250	2,812.50	-1,345.43	0.00	
ADI1T9B65	EURO CURR 9AM JAN21P 1.21 JAN21 1.21 PUT					08 Jan 2021				
1,375,000.000		11.000	Local	0.007120	9,790.00	0.001100	1,512.50	-8,277.50	0.00	
			Base	0.007120	9,790.00	0.001100	1,512.50	-8,277.50	0.00	
ADI1T9KW8	US 10YR FUT OPTN FEB21P 138 JAN21 138 PUT					22 Jan 2021				
5,000.000		5.000	Local	0.611106	3,055.53	0.453125	2,265.63	-789.90	0.00	
			Base	0.611106	3,055.53	0.453125	2,265.63	-789.90	0.00	
ADI1TBM43	EURO CURR 9AM JAN21P 1.22 JAN21 1.22 PUT					08 Jan 2021				
750,000.000		6.000	Local	0.007620	5,715.00	0.003300	2,475.00	-3,240.00	0.00	
			Base	0.007620	5,715.00	0.003300	2,475.00	-3,240.00	0.00	
ADI1THST9	AUDUSD EURO 9AM JAN21P 76 JAN21 76 PUT					08 Jan 2021				
7,000.000		7.000	Local	0.522500	3,657.50	0.190000	1,330.00	-2,327.50	0.00	
			Base	0.522500	3,657.50	0.190000	1,330.00	-2,327.50	0.00	
ADI1TNB49	EURO CURR 9AM JAN21P 1.225 JAN21 1.225 PUT					08 Jan 2021				
3,125,000.000		25.000	Local	0.006812	21,287.50	0.005500	17,187.50	-4,100.00	0.00	
			Base	0.006812	21,287.50	0.005500	17,187.50	-4,100.00	0.00	
ADI1TV936	US BOND FUTR OPTN FEB21P 172.5 JAN21 172.5 PUT					22 Jan 2021				
5,000.000		5.000	Local	1.376730	6,883.65	1.218750	6,093.75	-789.90	0.00	
			Base	1.376730	6,883.65	1.218750	6,093.75	-789.90	0.00	
AEIB57246	USEUP0187 USD PUT EUR CALL MAR21 1.2194 PUT					04 Mar 2021				
9,120,000.000		9,120,000.000	Local	0.013850	126,312.00	0.013550	123,576.00	-2,736.00	0.01	
			Base	0.013850	126,312.00	0.013550	123,576.00	-2,736.00	0.01	
AEIB67617	USCAP0044 USD PUT CAD CALL MAR21 1.2685 PUT					17 Mar 2021				
9,300,000.000		9,300,000.000	Local	0.013950	129,735.00	0.010357	96,320.10	-33,414.90	0.01	
			Base	0.013950	129,735.00	0.010357	96,320.10	-33,414.90	0.01	

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US DOLLAR Total								
23,697,000.000	18,420,069.000	Local		310,594.11		253,572.98	-57,021.13	0.02
		Base		310,594.11		253,572.98	-57,021.13	0.01
OPTIONS PURCHASED - PUTS Total								
23,697,000.000	18,420,069.000	Base		310,594.11		253,572.98	-57,021.13	0.01

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1SQP71	US 10YR FUT OPTN FEB21C 138.5 JAN21 138.5 CALL					22 Jan 2021			
-75,000.000		-75.000	Local	0.321812	-24,135.90	0.281250	-21,093.75	3,042.15	0.00
			Base	0.321812	-24,135.90	0.281250	-21,093.75	3,042.15	0.00
ADI1SRN89	US 10YR FUT OPTN FEB21C 139 JAN21 139 CALL					22 Jan 2021			
-64,000.000		-64.000	Local	0.240213	-15,373.66	0.125000	-8,000.00	7,373.66	0.00
			Base	0.240213	-15,373.66	0.125000	-8,000.00	7,373.66	0.00
ADI1T0926	US BOND FUTR OPTN FEB21C 176 JAN21 176 CALL					22 Jan 2021			
-10,000.000		-10.000	Local	1.763895	-17,638.95	0.468750	-4,687.50	12,951.45	0.00
			Base	1.763895	-17,638.95	0.468750	-4,687.50	12,951.45	0.00
ADI1T3Y30	US BOND FUTR OPTN FEB21C 175 JAN21 175 CALL					22 Jan 2021			
-51,000.000		-51.000	Local	1.357339	-69,224.28	0.734375	-37,453.13	31,771.15	0.00
			Base	1.357339	-69,224.28	0.734375	-37,453.13	31,771.15	0.00
ADI1T8KW0	EURO CURR 9AM JAN21C 1.21 JAN21 1.21 CALL					08 Jan 2021			
-375,000.000		-3.000	Local	0.010513	-3,942.50	0.015700	-5,887.50	-1,945.00	0.00
			Base	0.010513	-3,942.50	0.015700	-5,887.50	-1,945.00	0.00
ADI1TBLC6	EURO CURR 9AM JAN21C 1.23 JAN21 1.23 CALL					08 Jan 2021			
-125,000.000		-1.000	Local	0.002980	-372.50	0.003300	-412.50	-40.00	0.00
			Base	0.002980	-372.50	0.003300	-412.50	-40.00	0.00
ADI1TFQJ7	US 5YR FUTR OPTN FEB21C 126 JAN21 126 CALL					22 Jan 2021			
-25,000.000		-25.000	Local	0.177958	-4,448.96	0.281250	-7,031.25	-2,582.29	0.00
			Base	0.177958	-4,448.96	0.281250	-7,031.25	-2,582.29	0.00
ADI1TFQT5	US BOND FUTR OPTN FEB21C 174 JAN21 174 CALL					22 Jan 2021			
-39,000.000		-39.000	Local	1.269504	-49,510.66	1.125000	-43,875.00	5,635.66	0.00
			Base	1.269504	-49,510.66	1.125000	-43,875.00	5,635.66	0.00
ADI1THM57	EURO CURR 9AM FEB21C 1.23 FEB21 1.23 CALL					05 Feb 2021			
-750,000.000		-6.000	Local	0.011080	-8,310.00	0.008000	-6,000.00	2,310.00	0.00
			Base	0.011080	-8,310.00	0.008000	-6,000.00	2,310.00	0.00

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Books Open

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI1TRQL6	US BOND FUTR OPTN MAR21C 174 FEB21 174 CALL					19 Feb 2021		
-10,000.000		-10.000	Local 1.326395	-13,263.95	1.828125	-18,281.25	-5,017.30	0.00
			Base 1.326395	-13,263.95	1.828125	-18,281.25	-5,017.30	0.00
ADI1TRQT9	US LONG BND W1 OP JAN21C 173 DEC20 173 CALL					31 Dec 2020		
-5,000.000		-5.000	Local 0.279520	-1,397.60	0.187500	-937.50	460.10	0.00
			Base 0.279520	-1,397.60	0.187500	-937.50	460.10	0.00
ADI1TRY11	US LONG BND W1 OP JAN21C 172.5 DEC20 172.5 CALL					31 Dec 2020		
-6,000.000		-6.000	Local 0.368062	-2,208.37	0.687500	-4,125.00	-1,916.63	0.00
			Base 0.368062	-2,208.37	0.687500	-4,125.00	-1,916.63	0.00
ADI1TTR56	US BOND FUTR OPTN FEB21C 173.5 JAN21 173.5 CALL					22 Jan 2021		
-10,000.000		-10.000	Local 0.904521	-9,045.21	1.359375	-13,593.75	-4,548.54	0.00
			Base 0.904521	-9,045.21	1.359375	-13,593.75	-4,548.54	0.00
ADI1TTRC1	US 10Y NOTE W1 OP JAN21C 138 DEC20 138 CALL					31 Dec 2020		
-7,000.000		-7.000	Local 0.114341	-800.39	0.078125	-546.88	253.51	0.00
			Base 0.114341	-800.39	0.078125	-546.88	253.51	0.00
ADI1TV0S0	10YR US TREAS NOTE 1WK FTR OPT DEC20 137.75 CALL					31 Dec 2020		
-15,000.000		-15.000	Local 0.170145	-2,552.18	0.328125	-4,921.88	-2,369.70	0.00
			Base 0.170145	-2,552.18	0.328125	-4,921.88	-2,369.70	0.00
US DOLLAR Total								
-1,567,000.000		-327.000	Local	-222,225.11		-176,846.89	45,378.22	0.01
			Base	-222,225.11		-176,846.89	45,378.22	0.01
OPTIONS WRITTEN - CALLS Total								
-1,567,000.000		-327.000	Base	-222,225.11		-176,846.89	45,378.22	0.01

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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	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI1SMHJ3	US BOND FUTR OPTN FEB21P 170 JAN21 170 PUT					22 Jan 2021			
-10,000.000		-10.000	Local	0.807645	-8,076.45	0.484375	-4,843.75	3,232.70	0.00
			Base	0.807645	-8,076.45	0.484375	-4,843.75	3,232.70	0.00

ADI1SPQ80	AUDUSD EURO 9AM JAN21P 72 JAN21 72 PUT					08 Jan 2021			
-5,000.000		-5.000	Local	0.797500	-3,987.50	0.005000	-25.00	3,962.50	0.00
			Base	0.797500	-3,987.50	0.005000	-25.00	3,962.50	0.00

ADI1SPVH4	EURO CURR 9AM JAN21P 1.175 JAN21 1.175 PUT					08 Jan 2021			
-750,000.000		-6.000	Local	0.006947	-5,210.00	0.000050	-37.50	5,172.50	0.00
			Base	0.006947	-5,210.00	0.000050	-37.50	5,172.50	0.00

ADI1SQCV2	AUDUSD EURO 9AM JAN21P 73 JAN21 73 PUT					08 Jan 2021			
-7,000.000		-7.000	Local	0.846071	-5,922.50	0.005000	-35.00	5,887.50	0.00
			Base	0.846071	-5,922.50	0.005000	-35.00	5,887.50	0.00

ADI1SQS37	EURO CURR 9AM JAN21P 1.18 JAN21 1.18 PUT					08 Jan 2021			
-875,000.000		-7.000	Local	0.008194	-7,170.00	0.000100	-87.50	7,082.50	0.00
			Base	0.008194	-7,170.00	0.000100	-87.50	7,082.50	0.00

ADI1T7RP0	EURO CURR 9AM JAN21P 1.2 JAN21 1.2 PUT					08 Jan 2021			
-375,000.000		-3.000	Local	0.004780	-1,792.50	0.000350	-131.25	1,661.25	0.00
			Base	0.004780	-1,792.50	0.000350	-131.25	1,661.25	0.00

US DOLLAR Total									
-2,022,000.000		-38.000	Local		-32,158.95		-5,160.00	26,998.95	0.00
			Base		-32,158.95		-5,160.00	26,998.95	0.00

OPTIONS WRITTEN - PUTS Total

-2,022,000.000		-38.000	Base		-32,158.95		-5,160.00	26,998.95	0.00
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 5.194200

Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S135D93	OWP293095 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020			
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02		0.00
			Base 0.000000	0.00	0.000000	0.00	0.00		0.00
99S19OPI3	OWP296510 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		4,600,000.000	Local 100.000000	4,600,000.00	105.897559	4,871,287.71	271,287.71		6.33
			Base 26.592916	1,223,274.12	20.387655	937,832.14	-285,441.98		0.05
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		5.98
			Base 26.592916	-1,223,274.12	19.252243	-885,603.17	337,670.95		0.05
99S19OYU6	OWP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027			
		3,800,000.000	Local 100.000000	3,800,000.00	105.988203	4,027,551.71	227,551.71		5.23
			Base 26.592916	1,010,530.80	20.405106	775,394.04	-235,136.76		0.04
99S19OYV4	OWP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-3,800,000.000	Local 100.000000	-3,800,000.00	100.000000	-3,800,000.00	0.00		4.94
			Base 26.592916	-1,010,530.80	19.252243	-731,585.23	278,945.57		0.04
99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		5,500,000.000	Local 100.158961	5,508,742.84	105.897559	5,824,365.75	315,622.91		7.57
			Base 26.865255	1,477,589.00	20.387655	1,121,321.04	-356,267.96		0.06
99S19P816	OWP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-5,500,000.000	Local 100.000000	-5,500,000.00	100.000000	-5,500,000.00	0.00		7.14
			Base 26.820437	-1,475,124.05	19.252243	-1,058,873.36	416,250.69		0.06
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		5,923,000.000	Local 100.184926	5,933,953.19	105.897559	6,272,312.42	338,359.23		8.15
			Base 26.739908	1,583,804.78	20.387655	1,207,560.82	-376,243.96		0.07
99S19PV44	OWP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-5,923,000.000	Local 100.000000	-5,923,000.00	100.000000	-5,923,000.00	0.00		7.69
			Base 26.688076	-1,580,734.75	19.252243	-1,140,310.35	440,424.40		0.06
BRAZILIAN REAL Total									
			Local	19,696.01		1,172,517.59	1,152,821.58		53.02
			Base	5,534.98		225,735.93	220,200.95		0.45

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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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JAPANESE YEN Exchange Rate: 103.255000

99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA					09 May 2046		
	222,220,000.000	Local	100.000000	222,220,000.00	100.000000	222,220,000.00	0.00	43.89
		Base	0.925840	2,057,402.10	0.968476	2,152,147.60	94,745.50	0.12
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	107.322674	-238,492,446.16	-16,272,446.16	47.10
		Base	0.925840	-2,057,402.10	1.039394	-2,309,742.35	-252,340.25	0.13
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				0.062000	09 May 2046		
	-222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	-0.000070	156.52	0.000000	0.00	-156.52	0.00

JAPANESE YEN Total		Local		0.00		-16,272,446.16	-16,272,446.16	90.99
		Base		0.00		-157,594.75	-157,594.75	0.25

MEXICAN PESO Exchange Rate: 19.899500

99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	55,300,000.000	Local	100.707821	55,691,425.18	115.827312	64,052,503.54	8,361,078.36	9.39
		Base	5.199914	2,875,552.61	5.820614	3,218,799.65	343,247.04	0.18
99S19WB5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.471000	18 Jul 2029		
	-55,300,000.000	Local	100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	8.11
		Base	5.163377	-2,855,347.32	5.025252	-2,778,964.30	76,383.02	0.16
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	57,600,000.000	Local	100.855279	58,092,640.93	115.758119	66,676,676.54	8,584,035.61	9.78
		Base	5.175691	2,981,198.03	5.817137	3,350,670.95	369,472.92	0.19
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.496500	20 Jul 2029		
	-57,600,000.000	Local	100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	8.45

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		Base	5.131429	-2,955,703.02	5.025252	-2,894,545.09	61,157.93	0.16
MEXICAN PESO Total								
		Local		884,066.11		17,829,180.08	16,945,113.97	35.73
		Base		45,700.30		895,961.21	850,260.91	0.70
US DOLLAR							Exchange Rate:	1.000000
99S1EDKL9	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.228750	17 Mar 2050		
	2,446,000.000	Local	101.651392	2,486,393.05	100.000000	2,446,000.00	-40,393.05	0.15
		Base	101.651392	2,486,393.05	100.000000	2,446,000.00	-40,393.05	0.14
99S1EDKM7	BWS034686 IRS USD P F .90000 2 CCPVANILLA				0.900000	17 Mar 2050		
	-2,446,000.000	Local	100.000000	-2,446,000.00	87.274750	-2,134,740.39	311,259.61	0.13
		Base	100.000000	-2,446,000.00	87.274750	-2,134,740.39	311,259.61	0.12
99S1ENUX0	SWS035188 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2025		
	94,823,000.000	Local	99.888810	94,717,566.23	101.628400	96,367,097.73	1,649,531.50	5.77
		Base	99.888810	94,717,566.23	101.628400	96,367,097.73	1,649,531.50	5.49
99S1ENUY8	SWS035188 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025		
	-94,823,000.000	Local	100.000000	-94,823,000.00	100.000000	-94,823,000.00	0.00	5.67
		Base	100.000000	-94,823,000.00	100.000000	-94,823,000.00	0.00	5.40
99S1F6A91	SWS035428 IRS USD R F .38000 2 CCPVANILLA				0.380000	31 Aug 2024		
	2,416,000.000	Local	100.024689	2,416,596.48	100.326188	2,423,880.70	7,284.22	0.15
		Base	100.024689	2,416,596.48	100.326188	2,423,880.70	7,284.22	0.14
99S1F6AA8	SWS035428 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.225380	31 Aug 2024		
	-2,416,000.000	Local	100.000000	-2,416,000.00	100.000000	-2,416,000.00	0.00	0.14
		Base	100.000000	-2,416,000.00	100.000000	-2,416,000.00	0.00	0.14
99S1FNY64	BWS035485 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.221000	15 Nov 2045		
	8,975,000.000	Local	104.006855	9,334,615.23	100.000000	8,975,000.00	-359,615.23	0.54
		Base	104.006855	9,334,615.23	100.000000	8,975,000.00	-359,615.23	0.51
99S1FNY72	BWS035485 IRS USD P F .80000 2 CCPVANILLA				0.800000	15 Nov 2045		
	-8,975,000.000	Local	100.000000	-8,975,000.00	87.223988	-7,828,352.92	1,146,647.08	0.47
		Base	100.000000	-8,975,000.00	87.223988	-7,828,352.92	1,146,647.08	0.45

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99S1GD409	SWS035725 IRS USD R F	.10000 2 CCPOIS			0.100000	30 Nov 2024		
	20,203,000.000	Local	100.055397	20,214,191.84	99.737478	20,149,962.68	-64,229.16	1.21
		Base	100.055397	20,214,191.84	99.737478	20,149,962.68	-64,229.16	1.15
99S1GD4P6	SWS035725 IRS USD P V 00MFEDL 1 CCPOIS				1.000000	30 Nov 2024		
	-20,203,000.000	Local	100.000000	-20,203,000.00	100.000000	-20,203,000.00	0.00	1.21
		Base	100.000000	-20,203,000.00	100.000000	-20,203,000.00	0.00	1.15
99S1GG4I5	BWS035808 IRS USD R V 00MFEDL 1 CCPOIS				1.000000	15 May 2027		
	15,202,000.000	Local	99.689068	15,154,732.11	100.000000	15,202,000.00	47,267.89	0.91
		Base	99.689068	15,154,732.11	100.000000	15,202,000.00	47,267.89	0.87
99S1GG4J3	BWS035808 IRS USD P F	.26000 2 CCPOIS			0.260000	15 May 2027		
	-15,202,000.000	Local	100.000000	-15,202,000.00	99.070907	-15,060,759.28	141,240.72	0.90
		Base	100.000000	-15,202,000.00	99.070907	-15,060,759.28	141,240.72	0.86
99S1GSWF4	BWS036004 IRS USD R V 12MLIBOR 20450720 IRS P F L				1.000000	20 Jul 2045		
	5,990,000.000	Local	100.886936	6,043,127.49	100.000000	5,990,000.00	-53,127.49	0.36
		Base	100.886936	6,043,127.49	100.000000	5,990,000.00	-53,127.49	0.34
99S1GSWG2	BWS036004 IRS USD P F	.56000 20450720 IRS P F S			0.560000	20 Jul 2045		
	-5,990,000.000	Local	100.000000	-5,990,000.00	87.710301	-5,253,847.03	736,152.97	0.31
		Base	100.000000	-5,990,000.00	87.710301	-5,253,847.03	736,152.97	0.30
99S1H41L7	SWS036020 IRS USD R F	.19000 2 CCPVANILLA			0.190000	15 Jun 2022		
	25,010,000.000	Local	99.999648	25,009,911.87	100.006570	25,011,643.16	1,731.29	1.50
		Base	99.999648	25,009,911.87	100.006570	25,011,643.16	1,731.29	1.43
99S1H41M5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.216500	15 Jun 2022		
	-25,010,000.000	Local	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.50
		Base	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.42
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	19 Aug 2045		
	2,760,000.000	Local	100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.17
		Base	100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.16
99S1H9R46	BWS036087 IRS USD P F	.74000 2 CCPOIS			0.740000	19 Aug 2045		
	-2,760,000.000	Local	100.000000	-2,760,000.00	91.683355	-2,530,460.60	229,539.40	0.15
		Base	100.000000	-2,760,000.00	91.683355	-2,530,460.60	229,539.40	0.14

& 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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1HBYL5	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.253880	15 Feb 2047			
		6,202,000.000	Local	101.196784	6,276,224.52	100.000000	6,202,000.00	-74,224.52	0.37
			Base	101.196784	6,276,224.52	100.000000	6,202,000.00	-74,224.52	0.35
99S1HBYM3	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA				1.000000	15 Feb 2047			
		-6,202,000.000	Local	100.000000	-6,202,000.00	91.070855	-5,648,214.43	553,785.57	0.34
			Base	100.000000	-6,202,000.00	91.070855	-5,648,214.43	553,785.57	0.32
99S1HVWU3	SWS039206 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2025			
		88,581,000.000	Local	102.071405	90,415,871.33	102.446800	90,748,399.91	332,528.58	5.43
			Base	102.071405	90,415,871.33	102.446800	90,748,399.91	332,528.58	5.17
99S1HVWV1	SWS039206 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2025			
		-88,581,000.000	Local	100.000000	-88,581,000.00	100.000000	-88,581,000.00	0.00	5.30
			Base	100.000000	-88,581,000.00	100.000000	-88,581,000.00	0.00	5.05
99S1I0DU1	SWS039529 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Dec 2025			
		22,370,000.000	Local	104.227805	23,315,759.90	109.312500	24,453,206.25	1,137,446.35	1.46
			Base	104.227805	23,315,759.90	109.312500	24,453,206.25	1,137,446.35	1.39
99S1I0DV9	SWS039529 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2025			
		-22,370,000.000	Local	100.000000	-22,370,000.00	100.000000	-22,370,000.00	0.00	1.34
			Base	100.000000	-22,370,000.00	100.000000	-22,370,000.00	0.00	1.27
99S1I4ZR6	BWS039545 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.220250	07 Oct 2050			
		3,535,000.000	Local	100.491485	3,552,373.98	100.000000	3,535,000.00	-17,373.98	0.21
			Base	100.491485	3,552,373.98	100.000000	3,535,000.00	-17,373.98	0.20
99S1I4ZS4	BWS039545 IRS USD P F 1.20000 2 CCPVANILLA				1.200000	07 Oct 2050			
		-3,535,000.000	Local	100.000000	-3,535,000.00	94.730734	-3,348,731.45	186,268.55	0.20
			Base	100.000000	-3,535,000.00	94.730734	-3,348,731.45	186,268.55	0.19
99S1IG436	SWS039768 IRS USD R F .38000 2 CCPVANILLA				0.380000	28 Feb 2025			
		32,576,000.000	Local	100.019665	32,582,406.21	100.147703	32,624,115.73	41,709.52	1.95
			Base	100.019665	32,582,406.21	100.147703	32,624,115.73	41,709.52	1.86
99S1IG444	SWS039768 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	28 Feb 2025			
		-32,576,000.000	Local	100.000000	-32,576,000.00	100.000000	-32,576,000.00	0.00	1.95
			Base	100.000000	-32,576,000.00	100.000000	-32,576,000.00	0.00	1.86

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1IP766	BWS040063 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.253880	15 Feb 2047		
	1,086,000.000	Local		100.114176	1,087,239.95	100.000000	1,086,000.00	-1,239.95	0.06
		Base		100.114176	1,087,239.95	100.000000	1,086,000.00	-1,239.95	0.06
99S1IP774	BWS040063 IRS USD P F 1.22500 2 CCPVANILLA					1.225000	15 Feb 2047		
	-1,086,000.000	Local		100.000000	-1,086,000.00	96.255269	-1,045,332.22	40,667.78	0.06
		Base		100.000000	-1,086,000.00	96.255269	-1,045,332.22	40,667.78	0.06
99S1IP790	BWS040048 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.253880	15 Feb 2047		
	2,342,000.000	Local		100.547609	2,354,825.01	100.000000	2,342,000.00	-12,825.01	0.14
		Base		100.547609	2,354,825.01	100.000000	2,342,000.00	-12,825.01	0.13
99S1IP7A7	BWS040048 IRS USD P F 1.20000 2 CCPVANILLA					1.200000	15 Feb 2047		
	-2,342,000.000	Local		100.000000	-2,342,000.00	95.679223	-2,240,807.40	101,192.60	0.13
		Base		100.000000	-2,342,000.00	95.679223	-2,240,807.40	101,192.60	0.13
99S1J5FF0	SWS040261 IRS USD R F .84000 2 CCPVANILLA					0.840000	27 Nov 2025		
	46,806,000.000	Local		99.956762	46,785,761.98	100.010286	46,810,814.47	25,052.49	2.80
		Base		99.956762	46,785,761.98	100.010286	46,810,814.47	25,052.49	2.67
99S1J5FG8	SWS040261 IRS USD P V 03MLIBOR 1 CCPVANILLA					1.000000	27 Nov 2025		
	-46,806,000.000	Local		100.000000	-46,806,000.00	100.000000	-46,806,000.00	0.00	2.80
		Base		100.000000	-46,806,000.00	100.000000	-46,806,000.00	0.00	2.67
US DOLLAR Total									
		Local			3,184,597.18		9,250,874.91	6,066,277.73	45.78
		Base			3,184,597.18		9,250,874.91	6,066,277.73	43.59
SWAPS FIXED INCOME Total									
	0.000	Base			3,235,832.46		10,214,977.30	6,979,144.84	44.99

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
20,152,000.000	51,027,953,412.900	Base		927,619,025.71		974,883,777.77	47,264,752.06	99.97
Original Face:	726,778,782.000							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.818565

GERMANY

ADI1NDP26	EURO-BOBL FUTURE MAR21 XEUR 20210308	08 Mar 2021	6.000	600,000.000	Local 811,080.00 Base 990,855.95	810,247.20	135.180000 165.142658	832.80 1,017.39	832.80 1,017.39	0.00 0.00	0.00
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ADI1NDPD2	EURO-BTP FUTURE MAR21 XEUR 20210308	08 Mar 2021	208.000	20,800,000.000	Local 31,618,080.00 Base 38,626,230.05	31,400,119.60	152.010000 185.703029	217,960.40 266,271.34	217,960.40 266,271.34	0.00 0.00	0.00
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ADI1NDPJ9	EURO-OAT FUTURE MAR21 XEUR 20210308	08 Mar 2021	37.000	3,700,000.000	Local 6,210,820.00 Base 7,587,448.77	6,205,184.40	167.860000 205.066183	5,635.60 6,884.73	5,635.60 6,884.73	0.00 0.00	0.00
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GERMANY Total			251.000	25,100,000.000	Local 38,639,980.00 Base	38,415,551.20		224,428.80 274,173.46	224,428.80 274,173.46	0.00 0.00	0.00
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EURO CURRENCY Total

251.000	25,100,000.000	Local 38,639,980.00 Base	38,415,551.20		224,428.80 274,173.46	224,428.80 274,173.46	0.00 0.00	0.00	0.00
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US DOLLAR

Exchange Rate: 1.000000

ADI1FXWX5	EURO FX CURR FUT MAR21 XCME 20210315	15 Mar 2021	19.000	2,375,000.000	Local 2,908,425.00 Base 2,908,425.00	2,911,341.25	1.224600 1.224600	-2,916.25 -2,916.25	11,927.50 11,927.50	-14,843.75 -14,843.75	0.00
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ADI1NDMR4	US LONG BOND(CBT) MAR21 XCBT 20210322	22 Mar 2021	71.000	7,100,000.000	Local 12,296,312.50 Base 12,296,312.50	12,261,406.33	173.187500 173.187500	34,906.17 34,906.17	10,499.92 10,499.92	24,406.25 24,406.25	0.00
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ADI1NDN10	US ULTRA BOND CBT MAR21 XCBT 20210322	22 Mar 2021	378.000	37,800,000.000	Local 80,726,625.00 Base 80,726,625.00	81,280,374.73	213.562500 213.562500	-553,749.73 -553,749.73	-837,249.73 -837,249.73	283,500.00 283,500.00	0.02
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& Issue has redenominated but Local is not converted
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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID Contracts	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
ADI1P2PL6	US 5YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021		
1,403.000	140,300,000.000	Local	177,008,180.39	176,654,012.00	126.164063	354,168.39	288,402.76	65,765.63	
		Base	177,008,180.39		126.164063	354,168.39	288,402.76	65,765.63	0.00
ADI1PN1W2	BP CURRENCY FUT MAR21 XIMM 20210315						15 Mar 2021		
75.000	4,687,500.000	Local	6,402,656.25	6,263,964.48	1.365900	138,691.77	119,473.02	19,218.75	
		Base	6,402,656.25		1.365900	138,691.77	119,473.02	19,218.75	0.00
ADI1SCSJ3	JPN YEN CURR FUT MAR21 XCME 20210315						15 Mar 2021		
34.000	42,500.000	Local	4,117,825.00	4,090,002.50	96.890000	27,822.50	29,097.50	-1,275.00	
		Base	4,117,825.00		96.890000	27,822.50	29,097.50	-1,275.00	0.00
ADI1SNYT0	CAD CURRENCY FUT MAR21 XCME 20210316						16 Mar 2021		
99.000	9,900,000.000	Local	7,755,660.00	7,740,361.50	0.783400	15,298.50	17,278.50	-1,980.00	
		Base	7,755,660.00		0.783400	15,298.50	17,278.50	-1,980.00	0.00
ADI1SXCQ8	AUDUSD CRNCY FUT MAR21 XCME 20210315						15 Mar 2021		
157.000	15,700,000.000	Local	12,089,000.00	11,707,413.25	0.770000	381,586.75	352,541.75	29,045.00	
		Base	12,089,000.00		0.770000	381,586.75	352,541.75	29,045.00	0.00
ADI1SZZZ8	CHF CURRENCY FUT MAR21 XCME 20210315						15 Mar 2021		
5.000	625,000.000	Local	707,625.00	705,606.25	1.132200	2,018.75	4,331.25	-2,312.50	
		Base	707,625.00		1.132200	2,018.75	4,331.25	-2,312.50	0.00
ADI1T7HP1	MEXICAN PESO FUT MAR21 XCME 20210315						15 Mar 2021		
252.000	126,000,000.000	Local	6,267,240.00	6,291,590.00	0.049740	-24,350.00	-7,970.00	-16,380.00	
		Base	6,267,240.00		0.049740	-24,350.00	-7,970.00	-16,380.00	0.00
ADI1T8BZ3	RUSSIAN RUBLE FUT MAR21 XCME 20210315						15 Mar 2021		
14.000	35,000,000.000	Local	468,825.00	471,460.00	0.013395	-2,635.00	-4,210.00	1,575.00	
		Base	468,825.00		0.013395	-2,635.00	-4,210.00	1,575.00	0.00
US DOLLAR Total									
2,507.000	379,530,000.000	Local	310,748,374.14	310,377,532.29		370,841.85	-15,877.53	386,719.38	
		Base				370,841.85	-15,877.53	386,719.38	0.03
FUTURES LONG Total									
2,758.000	404,630,000.000	Base				645,015.31	258,295.93	386,719.38	0.03

& 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, 2020

View Date: January 4, 2021

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 CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.297101

ADI1SQTL6	AUST 10Y BOND FUT MAR21 XSFE 20210315						15 Mar 2021			
-6.000	-600,000.000	Local	-883,380.48	-879,290.04	98.980000	-4,090.44		-3,376.02	-714.42	
		Base	-681,042.17		76.308630	-3,153.52		-2,602.74	-550.78	0.00

AUSTRALIAN DOLLAR Total

-6.000	-600,000.000	Local	-883,380.48	-879,290.04		-4,090.44		-3,376.02	-714.42	
		Base				-3,153.52		-2,602.74	-550.78	0.00

EURO CURRENCY

Exchange Rate: 0.818565

GERMANY

ADI1NDN77	EURO-BUXL 30Y BND MAR21 XEUR 20210308						08 Mar 2021			
-10.000	-1,000,000.000	Local	-2,252,400.00	-2,219,888.00	225.240000	-32,512.00		-32,512.00	0.00	
		Base	-2,751,644.65		275.164465	-39,718.29		-39,718.29	0.00	0.00

ADI1NDP00	EURO-BUND FUTURE MAR21 XEUR 20210308						08 Mar 2021			
-396.000	-39,600,000.000	Local	-70,345,440.00	-70,266,649.75	177.640000	-78,790.25		-78,790.25	0.00	
		Base	-85,937,512.60		217.013921	-96,254.12		-96,254.12	0.00	0.00

AEIB38949	RXG1P178 FEB21 178 PUT FSO						22 Jan 2021			
-7.000	-700,000.000	Local	-6,160.00	-4,291.60	0.880000	-1,868.40		-1,868.40	0.00	
		Base	-7,525.36		1.075052	-2,282.53		-2,282.53	0.00	0.00

GERMANY Total

-413.000	-41,300,000.000	Local	-72,604,000.00	-72,490,829.35		-113,170.65		-113,170.65	0.00	
		Base				-138,254.94		-138,254.94	0.00	0.00

EURO CURRENCY Total

-413.000	-41,300,000.000	Local	-72,604,000.00	-72,490,829.35		-113,170.65		-113,170.65	0.00	
		Base				-138,254.94		-138,254.94	0.00	0.00

JAPANESE YEN

Exchange Rate: 103.255000

ADI1NDMX1	JPN 10Y BOND(OSE) MAR21 XOSE 20210315						15 Mar 2021			
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
-7.000	-700,000,000.000	Local	-1,063,440,000.00	-1,063,994,400.00	151.920000	554,400.00	554,400.00	554,400.00	0.00	
		Base	-10,299,162.27		1.471309	5,369.23		5,369.23	0.00	0.00
JAPANESE YEN Total										
-7.000	-700,000,000.000	Local	-1,063,440,000.00	-1,063,994,400.00		554,400.00	554,400.00	554,400.00	0.00	
		Base				5,369.23		5,369.23	0.00	0.00
US DOLLAR										
								Exchange Rate:	1.000000	
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
-598.000	-149,500,000.000	Local	-149,245,850.00	-149,055,831.70	99.830000	-190,018.30	-190,018.30	-190,018.30	0.00	
		Base	-149,245,850.00		99.830000	-190,018.30		-190,018.30	0.00	0.00
ADI0GMCF1	90DAY EUR FUTR DEC21 XCME 20211213						13 Dec 2021			
-369.000	-92,250,000.000	Local	-92,056,275.00	-91,466,262.60	99.790000	-590,012.40	-585,399.90	-585,399.90	-4,612.50	
		Base	-92,056,275.00		99.790000	-590,012.40		-585,399.90	-4,612.50	0.00
ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614						14 Jun 2021			
-439.000	-109,750,000.000	Local	-109,568,912.50	-108,847,715.60	99.835000	-721,196.90	-721,196.90	-721,196.90	0.00	
		Base	-109,568,912.50		99.835000	-721,196.90		-721,196.90	0.00	0.00
ADI1NDLP9	US 10YR NOTE (CBT)MAR21 XCBT 20210322						22 Mar 2021			
-826.000	-82,600,000.000	Local	-114,052,531.25	-113,942,634.31	138.078125	-109,896.94	-19,553.19	-19,553.19	-90,343.75	
		Base	-114,052,531.25		138.078125	-109,896.94		-19,553.19	-90,343.75	0.01
ADI1P2MG0	US 2YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021			
-203.000	-40,600,000.000	Local	-44,858,242.09	-44,832,720.44	110.488281	-25,521.65	-20,764.14	-20,764.14	-4,757.51	
		Base	-44,858,242.09		110.488281	-25,521.65		-20,764.14	-4,757.51	0.00
ADI1PN2R2	US 10YR ULTRA FUT MAR21 XCBT 20210322						22 Mar 2021			
-17.000	-1,700,000.000	Local	-2,658,109.38	-2,668,423.72	156.359375	10,314.34	14,033.09	14,033.09	-3,718.75	
		Base	-2,658,109.38		156.359375	10,314.34		14,033.09	-3,718.75	0.00
US DOLLAR Total										
-2,452.000	-476,400,000.000	Local	-512,439,920.22	-510,813,588.37		-1,626,331.85	-1,522,899.34	-1,522,899.34	-103,432.51	
		Base				-1,626,331.85		-1,522,899.34	-103,432.51	0.01

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

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

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 SHORT Total									
-2,878.000	-1,218,300,000.000		Base			-1,762,371.08	-1,658,387.79	-103,983.29	0.01

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-120.000	-813,670,000.000	Base			-1,117,355.77		-1,400,091.86	282,736.09	0.03

Holdings



WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 84.083850

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		662,082.580	Local	1.000000	662,082.58	1.000000	662,082.58	0.00	10.80
			Base	0.012991	8,600.96	0.011893	7,874.08	-726.88	0.00

ARGENTINE PESO Total

		662,082.580	Local		662,082.58		662,082.58	0.00	10.80
			Base		8,600.96		7,874.08	-726.88	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.297101

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		331,098.440	Local	1.000000	331,098.44	1.000000	331,098.44	0.00	99.78
			Base	0.703452	232,911.72	0.770950	255,260.34	22,348.62	0.01

AUSTRALIAN DOLLAR Total

		331,098.440	Local		331,098.44		331,098.44	0.00	99.78
			Base		232,911.72		255,260.34	22,348.62	0.01

BRAZILIAN REAL

Exchange Rate: 5.194200

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		203,710.310	Local	1.000000	203,710.31	1.000000	203,710.31	0.00	0.26
			Base	0.192114	39,135.55	0.192522	39,218.80	83.25	0.00

BRAZILIAN REAL Total

		203,710.310	Local		203,710.31		203,710.31	0.00	0.26
			Base		39,135.55		39,218.80	83.25	0.00

EURO CURRENCY

Exchange Rate: 0.818565

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,451,815.570	Local	1.000000	2,451,815.57	1.000000	2,451,815.57	0.00	23.99

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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.196029	2,932,442.59	1.221650	2,995,260.69	62,818.10	0.17
INTERNATIONAL Total								
	2,451,815.570	Local		2,451,815.57		2,451,815.57	0.00	23.99
		Base		2,932,442.59		2,995,260.69	62,818.10	0.17
EURO CURRENCY Total								
	2,451,815.570	Local		2,451,815.57		2,451,815.57	0.00	23.99
		Base		2,932,442.59		2,995,260.69	62,818.10	0.17
INDONESIAN RUPIAH							Exchange Rate:	14,050.000000
IDR	INDONESIAN RUPIAH							
	3,351,206,546.000	Local	1.000000	3,351,206,546.00	1.000000	3,351,206,546.00	0.00	6.39
		Base	0.000069	231,485.08	0.000071	238,520.04	7,034.96	0.01
INDONESIAN RUPIAH Total								
	3,351,206,546.000	Local		3,351,206,546.00		3,351,206,546.00	0.00	6.39
		Base		231,485.08		238,520.04	7,034.96	0.01
JAPANESE YEN							Exchange Rate:	103.255000
JPY	JAPANESE YEN							
	45,602,765.000	Local	1.000000	45,602,765.00	1.000000	45,602,765.00	0.00	9.01
		Base	0.009265	422,515.11	0.009685	441,651.88	19,136.77	0.03
JAPANESE YEN Total								
	45,602,765.000	Local		45,602,765.00		45,602,765.00	0.00	9.01
		Base		422,515.11		441,651.88	19,136.77	0.03
MEXICAN PESO							Exchange Rate:	19.899500
MXN	MEXICAN PESO (NEW)							
	16,210,216.220	Local	1.000000	16,210,216.22	1.000000	16,210,216.22	0.00	2.38
		Base	0.053059	860,097.65	0.050253	814,604.20	-45,493.45	0.05
MEXICAN PESO Total								
	16,210,216.220	Local		16,210,216.22		16,210,216.22	0.00	2.38

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Books Open

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Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		860,097.65		814,604.20	-45,493.45	0.05	
POUND STERLING							Exchange Rate:	0.731261	
GBP	POUND STERLING								
		1,081,314.800	Local	1.000000	1,081,314.80	1.000000	1,081,314.80	0.00	100.00
			Base	1.293620	1,398,810.18	1.367501	1,478,698.85	79,888.67	0.08
POUND STERLING Total									
		1,081,314.800	Local		1,081,314.80		1,081,314.80	0.00	100.00
			Base		1,398,810.18		1,478,698.85	79,888.67	0.08
RUSSIAN RUBLE							Exchange Rate:	73.946250	
RUB	RUSSIAN RUBLE								
		3,576,860.400	Local	1.000000	3,576,860.40	1.000000	3,576,860.40	0.00	0.39
			Base	0.013187	47,166.82	0.013523	48,371.09	1,204.27	0.00
RUSSIAN RUBLE Total									
		3,576,860.400	Local		3,576,860.40		3,576,860.40	0.00	0.39
			Base		47,166.82		48,371.09	1,204.27	0.00
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		2,944,503.600	Local	1.000000	2,944,503.60	1.000000	2,944,503.60	0.00	0.18
			Base	1.000000	2,944,503.60	1.000000	2,944,503.60	0.00	0.17
US DOLLAR Total									
		2,944,503.600	Local		2,944,503.60		2,944,503.60	0.00	0.18
			Base		2,944,503.60		2,944,503.60	0.00	0.17
CASH Total									
		3,424,270,912.920	Base		9,117,669.26		9,263,963.57	146,294.31	0.53
CASH EQUIVALENT									

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR							Exchange Rate:	1.000000
313385BE5	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/21 0.00000				0.010000	29 Jan 2021		
		1,320,000.000	Local 99.992378	1,319,899.39	99.995139	1,319,935.83	36.44	0.08
			Base 99.992378	1,319,899.39	99.995139	1,319,935.83	36.44	0.08
7839989D1	SSC GOVERNMENT MM GVMXX				0.030451	31 Dec 2030		
		5,817,245.380	Local 100.000000	5,817,245.38	100.000000	5,817,245.38	0.00	0.35
			Base 100.000000	5,817,245.38	100.000000	5,817,245.38	0.00	0.33
9127962F5	TREASURY BILL 03/21 0.00000				0.010000	25 Mar 2021		
		2,570,000.000	Local 99.975792	2,569,377.85	99.983333	2,569,571.66	193.81	0.15
			Base 99.975792	2,569,377.85	99.983333	2,569,571.66	193.81	0.15
9127964D8	TREASURY BILL 02/21 0.00000				0.010000	18 Feb 2021		
		4,110,000.000	Local 99.988000	4,109,506.80	99.991875	4,109,666.07	159.27	0.25
			Base 99.988000	4,109,506.80	99.991875	4,109,666.07	159.27	0.23
9127964N6	TREASURY BILL 03/21 0.00000				0.010000	18 Mar 2021		
		180,000.000	Local 99.979417	179,962.95	99.985806	179,974.45	11.50	0.01
			Base 99.979417	179,962.95	99.985806	179,974.45	11.50	0.01
9127964Z9	TREASURY BILL 04/21 0.00000				0.010000	29 Apr 2021		
		12,940,000.000	Local 99.963945	12,935,334.42	99.972847	12,936,486.40	1,151.98	0.77
			Base 99.963945	12,935,334.42	99.972847	12,936,486.40	1,151.98	0.74
912796A58	TREASURY BILL 01/21 0.00000				0.010000	05 Jan 2021		
		1,810,000.000	Local 99.998889	1,809,979.89	99.999986	1,809,999.75	19.86	0.11
			Base 99.998889	1,809,979.89	99.999986	1,809,999.75	19.86	0.10
912796F79	CASH MGMT BILL 05/21 0.00000				0.010000	04 May 2021		
		6,680,000.000	Local 99.969250	6,677,945.90	99.971667	6,678,107.36	161.46	0.40
			Base 99.969250	6,677,945.90	99.971667	6,678,107.36	161.46	0.38
US DOLLAR Total		35,427,245.380	Local	35,419,252.58		35,420,986.90	1,734.32	2.12
			Base	35,419,252.58		35,420,986.90	1,734.32	2.02

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Holdings

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



STATE STREET

As of: December 31, 2020

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

	35,427,245.380	Base		35,419,252.58		35,420,986.90	1,734.32	2.02
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FIXED INCOME

ARGENTINE PESO

Exchange Rate: 84.083850

ACI1JWNB3	BONCER BONDS 08/21 1				1.000000	05 Aug 2021		
	4,110,727.000	Local	94.058872	3,866,503.44	133.000000	5,467,266.91	1,600,763.47	89.20
Original Face:	4,110,727.000	Base	1.981107	81,437.91	1.581754	65,021.61	-16,416.30	0.00

ARGENTINE PESO Total

	4,110,727.000	Local		3,866,503.44		5,467,266.91	1,600,763.47	89.20
Original Face:	4,110,727.000	Base		81,437.91		65,021.61	-16,416.30	0.00

BRAZILIAN REAL

Exchange Rate: 5.194200

ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
	8,773,000.000	Local	99.255943	8,707,723.87	110.400160	9,685,406.04	977,682.17	12.58
		Base	28.369026	2,488,814.69	21.254507	1,864,657.90	-624,156.79	0.11
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
	11,656,000.000	Local	115.740003	13,490,654.79	118.218931	13,779,598.60	288,943.81	17.90
		Base	23.569699	2,747,284.13	22.759796	2,652,881.79	-94,402.34	0.15
BJ0X0KII3	NOTA DO TESOURO NACIONAL NOTES 01/25 10				10.000000	01 Jan 2025		
	10,807,000.000	Local	115.543831	12,486,821.78	115.616610	12,494,687.04	7,865.26	16.23
		Base	22.491912	2,430,700.93	22.258791	2,405,507.50	-25,193.43	0.14

BRAZILIAN REAL Total

	31,236,000.000	Local		34,685,200.44		35,959,691.68	1,274,491.24	46.71
		Base		7,666,799.75		6,923,047.19	-743,752.56	0.39

EURO CURRENCY

Exchange Rate: 0.818565

ITALY

ACI15K5Y4	BUONI POLIENNALI DEL TES SR UNSECURED REGS 10/21 2.3				2.300000	15 Oct 2021		
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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: December 31, 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
	7,600,000.000	Local		101.571467	7,719,431.52	102.240880	7,770,306.88	50,875.36	76.01
		Base		116.296509	8,838,534.70	124.902580	9,492,596.04	654,061.34	0.54
ITALY Total									
	7,600,000.000	Local			7,719,431.52		7,770,306.88	50,875.36	76.01
		Base			8,838,534.70		9,492,596.04	654,061.34	0.54
EURO CURRENCY Total									
	7,600,000.000	Local			7,719,431.52		7,770,306.88	50,875.36	76.01
		Base			8,838,534.70		9,492,596.04	654,061.34	0.54
INDONESIAN RUPIAH								Exchange Rate:	14,050.000000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7					7.000000	15 May 2027		
	41,010,000,000.000	Local		100.693794	41,294,525,048.33	107.631597	44,139,717,929.70	2,845,192,881.37	84.19
		Base		0.007081	2,904,042.07	0.007661	3,141,616.93	237,574.86	0.18
ACI1D2T45	INDONESIA GOVERNMENT BONDS 06/35 7.5					7.500000	15 Jun 2035		
	4,450,000,000.000	Local		98.437624	4,380,474,257.83	111.000000	4,939,500,000.00	559,025,742.17	9.42
		Base		0.006963	309,843.23	0.007900	351,565.84	41,722.61	0.02
INDONESIAN RUPIAH Total									
	45,460,000,000.000	Local			45,674,999,306.16		49,079,217,929.70	3,404,218,623.54	93.61
		Base			3,213,885.30		3,493,182.77	279,297.47	0.20
MEXICAN PESO								Exchange Rate:	19.899500
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
	150,126,300.000	Local		109.365727	164,186,719.79	115.173000	172,904,963.50	8,718,243.71	25.36
		Base		5.960823	8,948,762.52	5.787733	8,688,909.95	-259,852.57	0.50
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		
	132,310,000.000	Local		102.947246	136,209,500.91	118.017000	156,148,292.70	19,938,791.79	22.90
		Base		5.345355	7,072,439.82	5.930652	7,846,845.03	774,405.21	0.45
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
	76,440,000.000	Local		112.513086	86,005,002.97	121.559890	92,920,379.92	6,915,376.95	13.63
		Base		5.628519	4,302,439.84	6.108691	4,669,483.15	367,043.31	0.27

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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
MEXICAN PESO Total								
		358,876,300.000	Local	386,401,223.67		421,973,636.12	35,572,412.45	61.89
			Base	20,323,642.18		21,205,238.13	881,595.95	1.21
							Exchange Rate:	73.946250
RUSSIAN RUBLE								
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027		
	53,660,000.000	Local	99.684822	53,490,875.52	113.692713	61,007,509.80	7,516,634.28	6.73
		Base	1.571322	843,171.16	1.537505	825,025.07	-18,146.09	0.05
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	148,713,000.000	Local	94.218891	140,115,739.82	108.020000	160,639,782.60	20,524,042.78	17.72
		Base	1.500589	2,231,570.64	1.460791	2,172,385.79	-59,184.85	0.12
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023		
	19,200,000.000	Local	100.369468	19,270,937.94	105.051000	20,169,792.00	898,854.06	2.23
		Base	1.632391	313,419.03	1.420640	272,762.88	-40,656.15	0.02
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.000000	16 Aug 2023		
	22,740,000.000	Local	100.350709	22,819,751.17	105.450000	23,979,330.00	1,159,578.83	2.65
		Base	1.620580	368,519.81	1.426036	324,280.54	-44,239.27	0.02
ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25				7.250000	10 May 2034		
	4,910,000.000	Local	98.776862	4,849,943.91	108.800000	5,342,080.00	492,136.09	0.59
		Base	1.558811	76,537.62	1.471339	72,242.74	-4,294.88	0.00
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
	98,790,000.000	Local	101.298285	100,072,575.37	107.400000	106,100,460.00	6,027,884.63	11.70
		Base	1.594956	1,575,656.65	1.452406	1,434,832.19	-140,824.46	0.08
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65				7.650000	10 Apr 2030		
	222,140,000.000	Local	106.420149	236,401,718.37	112.905000	250,807,167.00	14,405,448.63	27.67
		Base	1.604290	3,563,770.37	1.526852	3,391,749.64	-172,020.73	0.19
ACI1CRWV7	RUSSIA GOVT BOND OFZ BONDS 03/39 7.7				7.700000	16 Mar 2039		
	240,670,000.000	Local	113.635594	273,486,784.53	114.212000	274,874,020.40	1,387,235.87	30.32
		Base	1.678239	4,039,018.18	1.544527	3,717,213.79	-321,804.39	0.21

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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RUSSIAN RUBLE Total								
		810,823,000.000	Local			902,920,141.80	52,411,815.17	99.61
			Base	13,011,663.46		12,210,492.64	-801,170.82	0.70
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	319,557.42	115.085100	368,272.32	48,714.90	0.02
			Base	319,557.42	115.085100	368,272.32	48,714.90	0.02
00186XAB9	API GROUP DE INC TERM LOAN B					01 Oct 2026		
		782,100.000	Local	786,814.52	99.583300	778,840.99	-7,973.53	0.05
			Base	786,814.52	99.583300	778,840.99	-7,973.53	0.04
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
		42,000.000	Local	36,788.23	115.538073	48,525.99	11,737.76	0.00
			Base	36,788.23	115.538073	48,525.99	11,737.76	0.00
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8				3.800000	15 Feb 2027		
		10,000.000	Local	11,189.26	115.092806	11,509.28	320.02	0.00
			Base	11,189.26	115.092806	11,509.28	320.02	0.00
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3				2.300000	01 Jun 2027		
		530,000.000	Local	531,020.22	106.653796	565,265.12	34,244.90	0.03
			Base	531,020.22	106.653796	565,265.12	34,244.90	0.03
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1				3.100000	01 Feb 2043		
		680,000.000	Local	679,677.73	101.496822	690,178.39	10,500.66	0.04
			Base	679,677.73	101.496822	690,178.39	10,500.66	0.04
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65				1.650000	01 Feb 2028		
		980,000.000	Local	978,828.55	102.029363	999,887.76	21,059.21	0.06
			Base	978,828.55	102.029363	999,887.76	21,059.21	0.06
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25				2.250000	01 Feb 2032		
		850,000.000	Local	861,520.71	101.441859	862,255.80	735.09	0.05
			Base	861,520.71	101.441859	862,255.80	735.09	0.05
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55				3.550000	15 Sep 2055		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	266,000.000	Local	94.069921	250,225.99	99.660526	265,097.00	14,871.01	0.02	
		Base	94.069921	250,225.99	99.660526	265,097.00	14,871.01	0.02	
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	525,000.000	Local	108.154004	567,808.52	117.144348	615,007.83	47,199.31	0.04	
		Base	108.154004	567,808.52	117.144348	615,007.83	47,199.31	0.04	
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	220,000.000	Local	100.026464	220,058.22	137.551906	302,614.19	82,555.97	0.02	
		Base	100.026464	220,058.22	137.551906	302,614.19	82,555.97	0.02	
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.900000	06 Nov 2022		
	80,000.000	Local	99.808013	79,846.41	104.608010	83,686.41	3,840.00	0.01	
		Base	99.808013	79,846.41	104.608010	83,686.41	3,840.00	0.00	
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
	60,000.000	Local	106.575067	63,945.04	109.039595	65,423.76	1,478.72	0.00	
		Base	106.575067	63,945.04	109.039595	65,423.76	1,478.72	0.00	
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000	21 Nov 2022		
	900,000.000	Local	99.937591	899,438.32	103.639983	932,759.85	33,321.53	0.06	
		Base	99.937591	899,438.32	103.639983	932,759.85	33,321.53	0.05	
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	830,000.000	Local	104.074120	863,815.20	110.584919	917,854.83	54,039.63	0.05	
		Base	104.074120	863,815.20	110.584919	917,854.83	54,039.63	0.05	
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	1,700,000.000	Local	105.971724	1,801,519.30	112.069561	1,905,182.54	103,663.24	0.11	
		Base	105.971724	1,801,519.30	112.069561	1,905,182.54	103,663.24	0.11	
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
	780,000.000	Local	99.967926	779,749.82	107.179578	836,000.71	56,250.89	0.05	
		Base	99.967926	779,749.82	107.179578	836,000.71	56,250.89	0.05	
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	650,000.000	Local	120.871994	785,667.96	125.382116	814,983.75	29,315.79	0.05	
		Base	120.871994	785,667.96	125.382116	814,983.75	29,315.79	0.05	
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		

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		270,000.000	Local 107.106259	289,186.90	111.517843	301,098.18	11,911.28	0.02	
			Base 107.106259	289,186.90	111.517843	301,098.18	11,911.28	0.02	
00400YAJ0	ACADEMY LTD 2020 TERM LOAN					28 Oct 2027			
		170,000.000	Local 99.020129	168,334.22	99.750000	169,575.00	1,240.78	0.01	
			Base 99.020129	168,334.22	99.750000	169,575.00	1,240.78	0.01	
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4				1.427420	25 Jan 2023			
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00	
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00	
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.350000	03 May 2026			
		80,000.000	Local 100.179888	80,143.91	112.694258	90,155.41	10,011.50	0.01	
			Base 100.179888	80,143.91	112.694258	90,155.41	10,011.50	0.01	
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15				3.150000	15 Feb 2024			
		440,000.000	Local 99.379216	437,268.55	104.826355	461,235.96	23,967.41	0.03	
			Base 99.379216	437,268.55	104.826355	461,235.96	23,967.41	0.03	
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8				2.800000	15 Jun 2023			
		90,000.000	Local 99.979456	89,981.51	105.215412	94,693.87	4,712.36	0.01	
			Base 99.979456	89,981.51	105.215412	94,693.87	4,712.36	0.01	
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025			
		200,000.000	Local 99.072755	198,145.51	107.539799	215,079.60	16,934.09	0.01	
			Base 99.072755	198,145.51	107.539799	215,079.60	16,934.09	0.01	
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B					10 Jul 2026			
		926,468.880	Local 99.731979	923,985.75	99.500000	921,836.54	-2,149.21	0.06	
			Base 99.731979	923,985.75	99.500000	921,836.54	-2,149.21	0.05	
01F012411	FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE				1.500000	16 Jan 2036			
		5,800,000.000	Local 102.401738	5,939,300.78	102.890625	5,967,656.25	28,355.47	0.36	
Original Face:		5,800,000.000	Base 102.401738	5,939,300.78	102.890625	5,967,656.25	28,355.47	0.34	
01F020612	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE				2.000000	14 Jan 2051			
		7,400,000.000	Local 103.415092	7,652,716.81	103.878906	7,687,039.04	34,322.23	0.46	
Original Face:		7,400,000.000	Base 103.415092	7,652,716.81	103.878906	7,687,039.04	34,322.23	0.44	
01F020620	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE				2.000000	12 Feb 2051			

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Original Face:	11,100,000.000	Local		103.324184	11,468,984.38	103.703560	11,511,095.16	42,110.78	0.69
	11,100,000.000	Base		103.324184	11,468,984.38	103.703560	11,511,095.16	42,110.78	0.66
01F022618	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	14 Jan 2051		
Original Face:	10,000,000.000	Local		104.900313	10,490,031.26	105.414062	10,541,406.20	51,374.94	0.63
	10,000,000.000	Base		104.900313	10,490,031.26	105.414062	10,541,406.20	51,374.94	0.60
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
	170,000.000	Local		99.736494	169,552.04	98.632808	167,675.77	-1,876.27	0.01
		Base		99.736494	169,552.04	98.632808	167,675.77	-1,876.27	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
	550,000.000	Local		96.611436	531,362.90	95.443012	524,936.57	-6,426.33	0.03
		Base		96.611436	531,362.90	95.443012	524,936.57	-6,426.33	0.03
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	80,000.000	Local		99.908900	79,927.12	100.224914	80,179.93	252.81	0.00
		Base		99.908900	79,927.12	100.224914	80,179.93	252.81	0.00
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	140,000.000	Local		99.679071	139,550.70	99.942834	139,919.97	369.27	0.01
		Base		99.679071	139,550.70	99.942834	139,919.97	369.27	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
	240,000.000	Local		100.131517	240,315.64	101.441081	243,458.59	3,142.95	0.01
		Base		100.131517	240,315.64	101.441081	243,458.59	3,142.95	0.01
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
	140,000.000	Local		83.859743	117,403.64	105.628738	147,880.23	30,476.59	0.01
		Base		83.859743	117,403.64	105.628738	147,880.23	30,476.59	0.01
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49					3.490000	14 Feb 2022		
	100,000.000	Local		99.997660	99,997.66	103.435796	103,435.80	3,438.14	0.01
		Base		99.997660	99,997.66	103.435796	103,435.80	3,438.14	0.01
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
	110,000.000	Local		99.931909	109,925.10	109.198648	120,118.51	10,193.41	0.01
		Base		99.931909	109,925.10	109.198648	120,118.51	10,193.41	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		

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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
	740,000.000	Local		100.513086	743,796.84	116.107038	859,192.08	115,395.24	0.05
		Base		100.513086	743,796.84	116.107038	859,192.08	115,395.24	0.05
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	740,000.000	Local		109.844303	812,847.84	119.809674	886,591.59	73,743.75	0.05
		Base		109.844303	812,847.84	119.809674	886,591.59	73,743.75	0.05
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	200,000.000	Local		99.864505	199,729.01	131.757354	263,514.71	63,785.70	0.02
		Base		99.864505	199,729.01	131.757354	263,514.71	63,785.70	0.02
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	930,000.000	Local		126.268517	1,174,297.21	140.095891	1,302,891.79	128,594.58	0.08
		Base		126.268517	1,174,297.21	140.095891	1,302,891.79	128,594.58	0.07
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	110,000.000	Local		101.033364	111,136.70	140.398970	154,438.87	43,302.17	0.01
		Base		101.033364	111,136.70	140.398970	154,438.87	43,302.17	0.01
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
	80,000.000	Local		99.963238	79,970.59	106.248502	84,998.80	5,028.21	0.01
		Base		99.963238	79,970.59	106.248502	84,998.80	5,028.21	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	440,000.000	Local		99.874991	439,449.96	113.856390	500,968.12	61,518.16	0.03
		Base		99.874991	439,449.96	113.856390	500,968.12	61,518.16	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	110,000.000	Local		99.780655	109,758.72	124.746926	137,221.62	27,462.90	0.01
		Base		99.780655	109,758.72	124.746926	137,221.62	27,462.90	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	400,000.000	Local		123.142630	492,570.52	132.045122	528,180.49	35,609.97	0.03
		Base		123.142630	492,570.52	132.045122	528,180.49	35,609.97	0.03
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	70,000.000	Local		140.332000	98,232.40	142.493354	99,745.35	1,512.95	0.01
		Base		140.332000	98,232.40	142.493354	99,745.35	1,512.95	0.01
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		

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	350,000.000	Local	99.965440	349,879.04	101.466814	355,133.85	5,254.81	0.02	
		Base	99.965440	349,879.04	101.466814	355,133.85	5,254.81	0.02	
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	450,000.000	Local	100.005018	450,022.58	102.014077	459,063.35	9,040.77	0.03	
		Base	100.005018	450,022.58	102.014077	459,063.35	9,040.77	0.03	
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	410,000.000	Local	99.894990	409,569.46	101.700878	416,973.60	7,404.14	0.02	
		Base	99.894990	409,569.46	101.700878	416,973.60	7,404.14	0.02	
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	850,000.000	Local	101.279087	860,872.24	103.757071	881,935.10	21,062.86	0.05	
		Base	101.279087	860,872.24	103.757071	881,935.10	21,062.86	0.05	
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	0.000	Local	0.000000	145.18	0.000000	0.00	-145.18	0.00	
		Base	0.000000	145.18	0.000000	0.00	-145.18	0.00	
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					0.710130	25 Jun 2045		
	505,937.150	Local	96.418112	487,815.05	98.427910	497,983.36	10,168.31	0.03	
Original Face:	13,440,000.000	Base	96.418112	487,815.05	98.427910	497,983.36	10,168.31	0.03	
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.750000	10 Jul 2025		
	220,000.000	Local	99.963127	219,918.88	112.349511	247,168.92	27,250.04	0.01	
		Base	99.963127	219,918.88	112.349511	247,168.92	27,250.04	0.01	
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
	170,000.000	Local	100.431241	170,733.11	107.499658	182,749.42	12,016.31	0.01	
		Base	100.431241	170,733.11	107.499658	182,749.42	12,016.31	0.01	
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625000	22 May 2024		
	10,000.000	Local	99.936800	9,993.68	109.766333	10,976.63	982.95	0.00	
		Base	99.936800	9,993.68	109.766333	10,976.63	982.95	0.00	
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
	69,000.000	Local	103.292188	71,271.61	136.404444	94,119.07	22,847.46	0.01	
		Base	103.292188	71,271.61	136.404444	94,119.07	22,847.46	0.01	
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		

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	200,000.000	Local	100.458895	200,917.79	117.964559	235,929.12	35,011.33	0.01	
		Base	100.458895	200,917.79	117.964559	235,929.12	35,011.33	0.01	
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625					3.625000	11 Sep 2024		
	280,000.000	Local	100.556371	281,557.84	108.786456	304,602.08	23,044.24	0.02	
		Base	100.556371	281,557.84	108.786456	304,602.08	23,044.24	0.02	
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
	250,000.000	Local	95.157084	237,892.71	114.829987	287,074.97	49,182.26	0.02	
		Base	95.157084	237,892.71	114.829987	287,074.97	49,182.26	0.02	
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	730,000.000	Local	95.875081	699,888.09	113.036971	825,169.89	125,281.80	0.05	
		Base	95.875081	699,888.09	113.036971	825,169.89	125,281.80	0.05	
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	230,000.000	Local	95.719970	220,155.93	130.023060	299,053.04	78,897.11	0.02	
		Base	95.719970	220,155.93	130.023060	299,053.04	78,897.11	0.02	
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
	90,000.000	Local	99.929678	89,936.71	113.868997	102,482.10	12,545.39	0.01	
		Base	99.929678	89,936.71	113.868997	102,482.10	12,545.39	0.01	
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	770,000.000	Local	99.618501	767,062.46	117.895954	907,798.85	140,736.39	0.05	
		Base	99.618501	767,062.46	117.895954	907,798.85	140,736.39	0.05	
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	1,560,000.000	Local	112.419163	1,753,738.95	123.489559	1,926,437.12	172,698.17	0.12	
		Base	112.419163	1,753,738.95	123.489559	1,926,437.12	172,698.17	0.11	
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
	330,000.000	Local	99.938488	329,797.01	122.695313	404,894.53	75,097.52	0.02	
		Base	99.938488	329,797.01	122.695313	404,894.53	75,097.52	0.02	
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
	910,000.000	Local	107.611345	979,263.24	126.225983	1,148,656.45	169,393.21	0.07	
		Base	107.611345	979,263.24	126.225983	1,148,656.45	169,393.21	0.07	
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		

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	110,000.000	Local		99.803027	109,783.33	115.836317	127,419.95	17,636.62	0.01
		Base		99.803027	109,783.33	115.836317	127,419.95	17,636.62	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	220,000.000	Local		97.784700	215,126.34	115.317099	253,697.62	38,571.28	0.02
		Base		97.784700	215,126.34	115.317099	253,697.62	38,571.28	0.01
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	80,000.000	Local		99.980788	79,984.63	110.182748	88,146.20	8,161.57	0.01
		Base		99.980788	79,984.63	110.182748	88,146.20	8,161.57	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	220,000.000	Local		99.980859	219,957.89	104.761225	230,474.70	10,516.81	0.01
		Base		99.980859	219,957.89	104.761225	230,474.70	10,516.81	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	410,000.000	Local		101.011561	414,147.40	106.625000	437,162.50	23,015.10	0.03
		Base		101.011561	414,147.40	106.625000	437,162.50	23,015.10	0.02
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	144,000.000	Local		100.008451	144,012.17	100.750000	145,080.00	1,067.83	0.01
		Base		100.008451	144,012.17	100.750000	145,080.00	1,067.83	0.01
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	60,000.000	Local		48.414100	29,048.46	103.686500	62,211.90	33,163.44	0.00
		Base		48.414100	29,048.46	103.686500	62,211.90	33,163.44	0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	330,000.000	Local		91.500285	301,950.94	98.663000	325,587.90	23,636.96	0.02
		Base		91.500285	301,950.94	98.663000	325,587.90	23,636.96	0.02
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
	50,000.000	Local		104.534380	52,267.19	104.098000	52,049.00	-218.19	0.00
		Base		104.534380	52,267.19	104.098000	52,049.00	-218.19	0.00
037411BF1	APACHE CORP SR UNSECURED 01/30 4.25					4.250000	15 Jan 2030		
	150,000.000	Local		101.087447	151,631.17	105.000000	157,500.00	5,868.83	0.01
		Base		101.087447	151,631.17	105.000000	157,500.00	5,868.83	0.01
03765VAJ9	PRIME SECURITY SVCS BRWR LLC 2019 TERM LOAN B1						23 Sep 2026		

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	855,830.990	Local	100.095321	856,646.78	100.100000	856,686.82	40.04	0.05	
		Base	100.095321	856,646.78	100.100000	856,686.82	40.04	0.05	
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	570,000.000	Local	99.493730	567,114.26	109.151301	622,162.42	55,048.16	0.04	
		Base	99.493730	567,114.26	109.151301	622,162.42	55,048.16	0.04	
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	10,000.000	Local	99.241200	9,924.12	100.713552	10,071.36	147.24	0.00	
		Base	99.241200	9,924.12	100.713552	10,071.36	147.24	0.00	
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	690,000.000	Local	100.327509	692,259.81	102.836487	709,571.76	17,311.95	0.04	
		Base	100.327509	692,259.81	102.836487	709,571.76	17,311.95	0.04	
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049		
	2,753,100.000	Local	102.234339	2,814,613.59	98.632000	2,715,437.59	-99,176.00	0.16	
Original Face:	2,760,000.000	Base	102.234339	2,814,613.59	98.632000	2,715,437.59	-99,176.00	0.15	
03835EAC8	APPLOVIN CORP TERM LOAN B						15 Aug 2025		
	248,101.270	Local	97.207354	241,172.68	99.625000	247,170.89	5,998.21	0.01	
		Base	97.207354	241,172.68	99.625000	247,170.89	5,998.21	0.01	
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	105.500000	253,200.00	13,200.00	0.02	
		Base	100.000000	240,000.00	105.500000	253,200.00	13,200.00	0.01	
03852JAR2	ARAMARK SERVICES INC 2019 TERM LOAN B4						15 Jan 2027		
	143,912.500	Local	100.564134	144,724.36	98.450000	141,681.86	-3,042.50	0.01	
		Base	100.564134	144,724.36	98.450000	141,681.86	-3,042.50	0.01	
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25					7.250000	15 Oct 2039		
	100,000.000	Local	80.559010	80,559.01	140.312000	140,312.00	59,752.99	0.01	
		Base	80.559010	80,559.01	140.312000	140,312.00	59,752.99	0.01	
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55					4.550000	11 Mar 2026		
	170,000.000	Local	100.570518	170,969.88	112.354580	191,002.79	20,032.91	0.01	
		Base	100.570518	170,969.88	112.354580	191,002.79	20,032.91	0.01	
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6					3.600000	16 Jul 2024		

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		570,000.000	Local 102.007795	581,444.43	107.914812	615,114.43	33,670.00	0.04	
			Base 102.007795	581,444.43	107.914812	615,114.43	33,670.00	0.04	
040104FM8	ARGENT SECURITIES INC. ARSI 2004 W2 M1				0.988000	25 Apr 2034			
		892,795.850	Local 97.165803	867,492.26	98.222890	876,929.89	9,437.63	0.05	
Original Face:		3,580,000.000	Base 97.165803	867,492.26	98.222890	876,929.89	9,437.63	0.05	
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					22 Apr 2026			
		0.000	Local 0.000000	-11,337.98	0.000000	0.00	11,337.98	0.00	
			Base 0.000000	-11,337.98	0.000000	0.00	11,337.98	0.00	
040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125					06 Jul 2036			
		0.000	Local 0.000000	-954.18	0.000000	0.00	954.18	0.00	
			Base 0.000000	-954.18	0.000000	0.00	954.18	0.00	
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				0.125000	09 Jul 2030			
		830,904.000	Local 53.123815	441,407.90	40.500000	336,516.12	-104,891.78	0.02	
Original Face:		830,904.000	Base 53.123815	441,407.90	40.500000	336,516.12	-104,891.78	0.02	
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR				0.125000	09 Jul 2035			
		672,594.000	Local 47.518800	319,608.60	36.500000	245,496.81	-74,111.79	0.01	
Original Face:		672,594.000	Base 47.518800	319,608.60	36.500000	245,496.81	-74,111.79	0.01	
040114HV5	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR				0.125000	09 Jul 2041			
		860,000.000	Local 46.049962	396,029.67	37.750000	324,650.00	-71,379.67	0.02	
Original Face:		860,000.000	Base 46.049962	396,029.67	37.750000	324,650.00	-71,379.67	0.02	
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029			
		92,634.000	Local 56.267666	52,122.99	43.376000	40,180.92	-11,942.07	0.00	
Original Face:		92,634.000	Base 56.267666	52,122.99	43.376000	40,180.92	-11,942.07	0.00	
04538FAC3	ASPLUNDH TREE EXPERT LLC TERM LOAN B					07 Sep 2027			
		1,226,925.000	Local 100.256721	1,230,074.77	100.178600	1,229,116.29	-958.48	0.07	
			Base 100.256721	1,230,074.77	100.178600	1,229,116.29	-958.48	0.07	
04649VAT7	ASURION LLC TERM LOAN B 4					04 Aug 2022			
		393,040.260	Local 100.000850	393,043.60	99.785700	392,197.97	-845.63	0.02	
			Base 100.000850	393,043.60	99.785700	392,197.97	-845.63	0.02	
04649VAV2	ASURION LLC TERM LOAN B 6					03 Nov 2023			

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	227,550.070	Local	96.025226	218,505.47	99.484400	226,376.82	7,871.35	0.01	
		Base	96.025226	218,505.47	99.484400	226,376.82	7,871.35	0.01	
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
	323,909.840	Local	99.904631	323,600.93	99.156200	321,176.69	-2,424.24	0.02	
		Base	99.904631	323,600.93	99.156200	321,176.69	-2,424.24	0.02	
04685YAK5	ATHENAHEALTH INC TERM LOAN B						11 Feb 2026		
	798,129.230	Local	99.830147	796,773.58	99.791700	796,466.73	-306.85	0.05	
		Base	99.830147	796,773.58	99.791700	796,466.73	-306.85	0.05	
04822DAJ8	ATLANTIC AVIATION FBO INC TERM LOAN B						06 Dec 2025		
	58,800.000	Local	99.248673	58,358.22	99.500000	58,506.00	147.78	0.00	
		Base	99.248673	58,358.22	99.500000	58,506.00	147.78	0.00	
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A					3.350000	22 Sep 2025		
	410,000.000	Local	100.543924	412,230.09	106.771600	437,763.56	25,533.47	0.03	
Original Face:	410,000.000	Base	100.543924	412,230.09	106.771600	437,763.56	25,533.47	0.02	
05377RDY7	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A A 144A					2.020000	20 Feb 2027		
	1,840,000.000	Local	99.955463	1,839,180.51	101.875680	1,874,512.51	35,332.00	0.11	
Original Face:	1,840,000.000	Base	99.955463	1,839,180.51	101.875680	1,874,512.51	35,332.00	0.11	
05400KAG5	AVOLON TLB BORROWER 1 US LLC 2020 TERM LOAN B5						01 Dec 2027		
	240,000.000	Local	99.233417	238,160.20	99.910700	239,785.68	1,625.48	0.01	
		Base	99.233417	238,160.20	99.910700	239,785.68	1,625.48	0.01	
05518VAA3	BAC CAPITAL TRUST XIV LIMITD GUARA 09/49 VAR					4.000000	29 Sep 2049		
	50,000.000	Local	82.988980	41,494.49	99.375000	49,687.50	8,193.01	0.00	
		Base	82.988980	41,494.49	99.375000	49,687.50	8,193.01	0.00	
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	580,000.000	Local	105.418193	611,425.52	111.347889	645,817.76	34,392.24	0.04	
		Base	105.418193	611,425.52	111.347889	645,817.76	34,392.24	0.04	
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	1,040,000.000	Local	100.598391	1,046,223.27	111.045153	1,154,869.59	108,646.32	0.07	
		Base	100.598391	1,046,223.27	111.045153	1,154,869.59	108,646.32	0.07	
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875					2.875000	24 Feb 2022		

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	30,000.000	Local	100.080200		30,024.06	102.852151	30,855.65	831.59	0.00
		Base	100.080200		30,024.06	102.852151	30,855.65	831.59	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	210,000.000	Local	102.456362		215,158.36	147.092737	308,894.75	93,736.39	0.02
		Base	102.456362		215,158.36	147.092737	308,894.75	93,736.39	0.02
05554JAH0	FIRST EAGLE HOLDINGS INC 2020 TERM LOAN B						01 Feb 2027		
	889,561.530	Local	100.396672		893,090.17	98.900000	879,776.35	-13,313.82	0.05
		Base	100.396672		893,090.17	98.900000	879,776.35	-13,313.82	0.05
05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85					1.850000	15 Sep 2021		
	30,000.000	Local	99.069300		29,720.79	100.927030	30,278.11	557.32	0.00
		Base	99.069300		29,720.79	100.927030	30,278.11	557.32	0.00
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561					3.561000	01 Nov 2021		
	10,000.000	Local	100.000000		10,000.00	102.663401	10,266.34	266.34	0.00
		Base	100.000000		10,000.00	102.663401	10,266.34	266.34	0.00
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535					3.535000	04 Nov 2024		
	70,000.000	Local	99.821443		69,875.01	110.663942	77,464.76	7,589.75	0.00
		Base	99.821443		69,875.01	110.663942	77,464.76	7,589.75	0.00
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506000	17 Mar 2025		
	400,000.000	Local	100.320503		401,282.01	111.517772	446,071.09	44,789.08	0.03
		Base	100.320503		401,282.01	111.517772	446,071.09	44,789.08	0.03
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625000	13 Mar 2027		
	250,000.000	Local	98.661812		246,654.53	116.444214	291,110.54	44,456.01	0.02
		Base	98.661812		246,654.53	116.444214	291,110.54	44,456.01	0.02
056057AA0	BX TRUST BX 2018 BIOA A 144A					3.110680	15 Mar 2037		
	0.000	Local	0.000000		-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000		-0.01	0.000000	0.00	0.01	0.00
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848					3.848000	12 Apr 2023		
	200,000.000	Local	99.976005		199,952.01	107.411882	214,823.76	14,871.75	0.01
		Base	99.976005		199,952.01	107.411882	214,823.76	14,871.75	0.01
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR					1.344130	12 Apr 2023		

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		200,000.000	Local 100.000000	200,000.00	101.003748	202,007.50	2,007.50	0.01	
			Base 100.000000	200,000.00	101.003748	202,007.50	2,007.50	0.01	
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379000	12 Apr 2028			
		200,000.000	Local 108.200625	216,401.25	116.641313	233,282.63	16,881.38	0.01	
			Base 108.200625	216,401.25	116.641313	233,282.63	16,881.38	0.01	
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746				2.746000	28 May 2025			
		800,000.000	Local 100.843931	806,751.45	106.752471	854,019.77	47,268.32	0.05	
			Base 100.843931	806,751.45	106.752471	854,019.77	47,268.32	0.05	
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A				4.500000	27 Jan 2030			
		2,778,084.470	Local 100.000000	2,778,084.47	100.404070	2,789,309.88	11,225.41	0.17	
Original Face:		2,980,000.000	Base 100.000000	2,778,084.47	100.404070	2,789,309.88	11,225.41	0.16	
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR				6.100000	29 Dec 2049			
		10,000.000	Local 106.253200	10,625.32	113.305000	11,330.50	705.18	0.00	
			Base 106.253200	10,625.32	113.305000	11,330.50	705.18	0.00	
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.300000	11 Jan 2023			
		260,000.000	Local 99.885754	259,702.96	106.021000	275,654.60	15,951.64	0.02	
			Base 99.885754	259,702.96	106.021000	275,654.60	15,951.64	0.02	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044			
		510,000.000	Local 106.100292	541,111.49	140.369718	715,885.56	174,774.07	0.04	
			Base 106.100292	541,111.49	140.369718	715,885.56	174,774.07	0.04	
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4				4.000000	01 Apr 2024			
		290,000.000	Local 99.894948	289,695.35	111.006133	321,917.79	32,222.44	0.02	
			Base 99.894948	289,695.35	111.006133	321,917.79	32,222.44	0.02	
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.200000	26 Aug 2024			
		2,090,000.000	Local 102.533268	2,142,945.30	111.948103	2,339,715.35	196,770.05	0.14	
			Base 102.533268	2,142,945.30	111.948103	2,339,715.35	196,770.05	0.13	
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25				4.250000	22 Oct 2026			
		50,000.000	Local 109.329500	54,664.75	117.296746	58,648.37	3,983.62	0.00	
			Base 109.329500	54,664.75	117.296746	58,648.37	3,983.62	0.00	
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026			

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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
	520,000.000	Local	102.621008	533,629.24	116.554953	606,085.76	72,456.52	0.04	
		Base	102.621008	533,629.24	116.554953	606,085.76	72,456.52	0.03	
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	690,000.000	Local	99.992407	689,947.61	113.602018	783,853.92	93,906.31	0.05	
		Base	99.992407	689,947.61	113.602018	783,853.92	93,906.31	0.04	
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	17,000.000	Local	99.996882	16,999.47	105.251000	17,892.67	893.20	0.00	
		Base	99.996882	16,999.47	105.251000	17,892.67	893.20	0.00	
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	682,000.000	Local	99.584677	679,167.50	112.954409	770,349.07	91,181.57	0.05	
		Base	99.584677	679,167.50	112.954409	770,349.07	91,181.57	0.04	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	300,000.000	Local	100.000000	300,000.00	106.828965	320,486.90	20,486.90	0.02	
		Base	100.000000	300,000.00	106.828965	320,486.90	20,486.90	0.02	
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
	250,000.000	Local	98.426424	246,066.06	116.758924	291,897.31	45,831.25	0.02	
		Base	98.426424	246,066.06	116.758924	291,897.31	45,831.25	0.02	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	1,080,000.000	Local	109.770834	1,185,525.01	117.783227	1,272,058.85	86,533.84	0.08	
		Base	109.770834	1,185,525.01	117.783227	1,272,058.85	86,533.84	0.07	
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	140,000.000	Local	100.000000	140,000.00	131.197414	183,676.38	43,676.38	0.01	
		Base	100.000000	140,000.00	131.197414	183,676.38	43,676.38	0.01	
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	1,610,000.000	Local	110.289253	1,775,656.97	126.286850	2,033,218.29	257,561.32	0.12	
		Base	110.289253	1,775,656.97	126.286850	2,033,218.29	257,561.32	0.12	
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	1,330,000.000	Local	104.916084	1,395,383.92	107.175839	1,425,438.66	30,054.74	0.09	
		Base	104.916084	1,395,383.92	107.175839	1,425,438.66	30,054.74	0.08	
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	350,000.000	Local	100.000000	350,000.00	102.133097	357,465.84	7,465.84	0.02	
		Base	100.000000	350,000.00	102.133097	357,465.84	7,465.84	0.02	
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.100000	24 Jul 2023		
	300,000.000	Local	99.736660	299,209.98	109.442091	328,326.27	29,116.29	0.02	
		Base	99.736660	299,209.98	109.442091	328,326.27	29,116.29	0.02	
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	560,000.000	Local	99.933904	559,629.86	104.982638	587,902.77	28,272.91	0.04	
		Base	99.933904	559,629.86	104.982638	587,902.77	28,272.91	0.03	
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR					3.803000	15 Dec 2032		
	70,000.000	Local	93.980443	65,786.31	113.349159	79,344.41	13,558.10	0.00	
		Base	93.980443	65,786.31	113.349159	79,344.41	13,558.10	0.00	
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
	170,000.000	Local	99.967065	169,944.01	104.547476	177,730.71	7,786.70	0.01	
		Base	99.967065	169,944.01	104.547476	177,730.71	7,786.70	0.01	
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	310,000.000	Local	99.802035	309,386.31	102.605259	318,076.30	8,689.99	0.02	
		Base	99.802035	309,386.31	102.605259	318,076.30	8,689.99	0.02	
06541WAX0	BANK BANK 2017 BNK5 A5					3.390000	15 Jun 2060		
	1,060,000.000	Local	97.468665	1,033,167.85	113.243890	1,200,385.23	167,217.38	0.07	
Original Face:	1,060,000.000	Base	97.468665	1,033,167.85	113.243890	1,200,385.23	167,217.38	0.07	
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
	200,000.000	Local	99.612810	199,225.62	119.961203	239,922.41	40,696.79	0.01	
		Base	99.612810	199,225.62	119.961203	239,922.41	40,696.79	0.01	
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	2,240,000.000	Local	111.378220	2,494,872.12	119.958395	2,687,068.05	192,195.93	0.16	
		Base	111.378220	2,494,872.12	119.958395	2,687,068.05	192,195.93	0.15	
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7					1.700000	12 May 2022		
	230,000.000	Local	99.943878	229,870.92	101.768515	234,067.58	4,196.66	0.01	
		Base	99.943878	229,870.92	101.768515	234,067.58	4,196.66	0.01	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		

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		10,000.000	Local 104.613000	10,461.30	137.932277	13,793.23	3,331.93	0.00
			Base 104.613000	10,461.30	137.932277	13,793.23	3,331.93	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7				5.700000	30 May 2041		
		170,000.000	Local 101.661918	172,825.26	144.686808	245,967.57	73,142.31	0.01
			Base 101.661918	172,825.26	144.686808	245,967.57	73,142.31	0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043		
		200,000.000	Local 134.827415	269,654.83	145.853865	291,707.73	22,052.90	0.02
			Base 134.827415	269,654.83	145.853865	291,707.73	22,052.90	0.02
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25				7.250000	30 May 2029		
		170,000.000	Local 110.012018	187,020.43	112.411000	191,098.70	4,078.27	0.01
			Base 110.012018	187,020.43	112.411000	191,098.70	4,078.27	0.01
071734AH0	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/28 5				5.000000	30 Jan 2028		
		430,000.000	Local 100.503107	432,163.36	103.054000	443,132.20	10,968.84	0.03
			Base 100.503107	432,163.36	103.054000	443,132.20	10,968.84	0.03
071734AJ6	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25				5.250000	30 Jan 2030		
		1,470,000.000	Local 101.958393	1,498,788.38	105.000000	1,543,500.00	44,711.62	0.09
			Base 101.958393	1,498,788.38	105.000000	1,543,500.00	44,711.62	0.09
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25				6.250000	15 Feb 2029		
		440,000.000	Local 102.088320	449,188.61	108.625000	477,950.00	28,761.39	0.03
			Base 102.088320	449,188.61	108.625000	477,950.00	28,761.39	0.03
071734AL1	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/31 5.25				5.250000	15 Feb 2031		
		170,000.000	Local 101.508741	172,564.86	104.472000	177,602.40	5,037.54	0.01
			Base 101.508741	172,564.86	104.472000	177,602.40	5,037.54	0.01
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734000	15 Dec 2024		
		81,000.000	Local 101.928173	82,561.82	110.868599	89,803.57	7,241.75	0.01
			Base 101.928173	82,561.82	110.868599	89,803.57	7,241.75	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044		
		79,000.000	Local 100.439114	79,346.90	129.081304	101,974.23	22,627.33	0.01
			Base 100.439114	79,346.90	129.081304	101,974.23	22,627.33	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363000	06 Jun 2024		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	600,000.000	Local		103.933188	623,599.13	108.707466	652,244.80	28,645.67	0.04
		Base		103.933188	623,599.13	108.707466	652,244.80	28,645.67	0.04
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	450,000.000	Local		106.943162	481,244.23	132.839948	597,779.77	116,535.54	0.04
		Base		106.943162	481,244.23	132.839948	597,779.77	116,535.54	0.03
08579JBD3	BERRY GLOBAL INC TERM LOAN W						01 Oct 2022		
	160,444.440	Local		99.635294	159,859.29	99.831700	160,174.41	315.12	0.01
		Base		99.635294	159,859.29	99.831700	160,174.41	315.12	0.01
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B						06 Aug 2026		
	227,700.000	Local		99.271831	226,041.96	99.791700	227,225.70	1,183.74	0.01
		Base		99.271831	226,041.96	99.791700	227,225.70	1,183.74	0.01
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR					4.375000	01 Mar 2033		
	240,000.000	Local		95.461975	229,108.74	114.578023	274,987.26	45,878.52	0.02
		Base		95.461975	229,108.74	114.578023	274,987.26	45,878.52	0.02
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4					4.400000	14 Aug 2028		
	670,000.000	Local		99.589791	667,251.60	118.506963	793,996.65	126,745.05	0.05
		Base		99.589791	667,251.60	118.506963	793,996.65	126,745.05	0.05
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	680,000.000	Local		100.000000	680,000.00	111.142959	755,772.12	75,772.12	0.05
		Base		100.000000	680,000.00	111.142959	755,772.12	75,772.12	0.04
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	840,000.000	Local		111.253654	934,530.69	124.019293	1,041,762.06	107,231.37	0.06
		Base		111.253654	934,530.69	124.019293	1,041,762.06	107,231.37	0.06
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR					3.052000	13 Jan 2031		
	600,000.000	Local		108.008663	648,051.98	109.122794	654,736.76	6,684.78	0.04
		Base		108.008663	648,051.98	109.122794	654,736.76	6,684.78	0.04
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
	390,000.000	Local		100.000000	390,000.00	104.663170	408,186.36	18,186.36	0.02
		Base		100.000000	390,000.00	104.663170	408,186.36	18,186.36	0.02
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875000	15 Feb 2020		

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	0.000	Local		0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00
		Base		0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	80,000.000	Local		97.313050	77,850.44	103.926888	83,141.51	5,291.07	0.00
		Base		97.313050	77,850.44	103.926888	83,141.51	5,291.07	0.00
097023BY0	BOEING CO SR UNSECURED 03/38 3.55					3.550000	01 Mar 2038		
	80,000.000	Local		89.197488	71,357.99	102.019217	81,615.37	10,257.38	0.00
		Base		89.197488	71,357.99	102.019217	81,615.37	10,257.38	0.00
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	260,000.000	Local		98.955654	257,284.70	105.563428	274,464.91	17,180.21	0.02
		Base		98.955654	257,284.70	105.563428	274,464.91	17,180.21	0.02
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	50,000.000	Local		99.947120	49,973.56	107.079566	53,539.78	3,566.22	0.00
		Base		99.947120	49,973.56	107.079566	53,539.78	3,566.22	0.00
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	70,000.000	Local		99.776929	69,843.85	104.014706	72,810.29	2,966.44	0.00
		Base		99.776929	69,843.85	104.014706	72,810.29	2,966.44	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	860,000.000	Local		98.263343	845,064.75	102.550471	881,934.05	36,869.30	0.05
		Base		98.263343	845,064.75	102.550471	881,934.05	36,869.30	0.05
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	180,000.000	Local		96.084828	172,952.69	105.158985	189,286.17	16,333.48	0.01
		Base		96.084828	172,952.69	105.158985	189,286.17	16,333.48	0.01
097023CT0	BOEING CO SR UNSECURED 05/25 4.875					4.875000	01 May 2025		
	960,000.000	Local		100.000000	960,000.00	113.990765	1,094,311.34	134,311.34	0.07
		Base		100.000000	960,000.00	113.990765	1,094,311.34	134,311.34	0.06
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	390,000.000	Local		100.000000	390,000.00	129.772068	506,111.07	116,111.07	0.03
		Base		100.000000	390,000.00	129.772068	506,111.07	116,111.07	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		

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		880,000.000	Local 100.000000	880,000.00	137.814505	1,212,767.64	332,767.64	0.07
			Base 100.000000	880,000.00	137.814505	1,212,767.64	332,767.64	0.07
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060		
		280,000.000	Local 100.000000	280,000.00	141.859391	397,206.29	117,206.29	0.02
			Base 100.000000	280,000.00	141.859391	397,206.29	117,206.29	0.02
097023CY9	BOEING CO SR UNSECURED 05/30 5.15				5.150000	01 May 2030		
		1,260,000.000	Local 107.425026	1,353,555.33	121.025146	1,524,916.84	171,361.51	0.09
			Base 107.425026	1,353,555.33	121.025146	1,524,916.84	171,361.51	0.09
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79				3.790000	06 Feb 2024		
		60,000.000	Local 102.732100	61,639.26	109.283845	65,570.31	3,931.05	0.00
			Base 102.732100	61,639.26	109.283845	65,570.31	3,931.05	0.00
10373QAJ9	BP CAP MARKETS AMERICA COMPANY GUAR 05/22 3.245				3.245000	06 May 2022		
		10,000.000	Local 99.599100	9,959.91	103.979019	10,397.90	437.99	0.00
			Base 99.599100	9,959.91	103.979019	10,397.90	437.99	0.00
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216				3.216000	28 Nov 2023		
		60,000.000	Local 99.089617	59,453.77	107.244518	64,346.71	4,892.94	0.00
			Base 99.089617	59,453.77	107.244518	64,346.71	4,892.94	0.00
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588				3.588000	14 Apr 2027		
		130,000.000	Local 97.198046	126,357.46	113.733357	147,853.36	21,495.90	0.01
			Base 97.198046	126,357.46	113.733357	147,853.36	21,495.90	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41				3.410000	11 Feb 2026		
		360,000.000	Local 100.004417	360,015.90	112.116010	403,617.64	43,601.74	0.02
			Base 100.004417	360,015.90	112.116010	403,617.64	43,601.74	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3				3.000000	24 Feb 2050		
		1,120,000.000	Local 100.002863	1,120,032.06	102.673102	1,149,938.74	29,906.68	0.07
			Base 100.002863	1,120,032.06	102.673102	1,149,938.74	29,906.68	0.07
10373QBH2	BP CAP MARKETS AMERICA COMPANY GUAR 04/23 2.937				2.937000	06 Apr 2023		
		30,000.000	Local 100.626167	30,187.85	105.533201	31,659.96	1,472.11	0.00
			Base 100.626167	30,187.85	105.533201	31,659.96	1,472.11	0.00
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633				3.633000	06 Apr 2030		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	200,000.000	Local	100.000000	200,000.00	116.496165	232,992.33	32,992.33	0.01	
		Base	100.000000	200,000.00	116.496165	232,992.33	32,992.33	0.01	
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625					5.625000	07 Jan 2041		
	460,000.000	Local	93.587180	430,501.03	118.100000	543,260.00	112,758.97	0.03	
		Base	93.587180	430,501.03	118.100000	543,260.00	112,758.97	0.03	
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	2,430,000.000	Local	99.241601	2,411,570.91	111.000000	2,697,300.00	285,729.09	0.16	
		Base	99.241601	2,411,570.91	111.000000	2,697,300.00	285,729.09	0.15	
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625					5.625000	21 Feb 2047		
	720,000.000	Local	84.518547	608,533.54	119.300000	858,960.00	250,426.46	0.05	
		Base	84.518547	608,533.54	119.300000	858,960.00	250,426.46	0.05	
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625					4.625000	13 Jan 2028		
	320,000.000	Local	94.100403	301,121.29	112.001000	358,403.20	57,281.91	0.02	
		Base	94.100403	301,121.29	112.001000	358,403.20	57,281.91	0.02	
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B						15 Aug 2025		
	214,500.000	Local	99.825198	214,125.05	98.916700	212,176.32	-1,948.73	0.01	
		Base	99.825198	214,125.05	98.916700	212,176.32	-1,948.73	0.01	
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
	220,000.000	Local	99.874373	219,723.62	103.183191	227,003.02	7,279.40	0.01	
		Base	99.874373	219,723.62	103.183191	227,003.02	7,279.40	0.01	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	670,000.000	Local	101.910373	682,799.50	108.525528	727,121.04	44,321.54	0.04	
		Base	101.910373	682,799.50	108.525528	727,121.04	44,321.54	0.04	
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2					3.200000	15 Jun 2026		
	710,000.000	Local	102.559859	728,175.00	112.513272	798,844.23	70,669.23	0.05	
		Base	102.559859	728,175.00	112.513272	798,844.23	70,669.23	0.05	
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
	510,000.000	Local	109.136955	556,598.47	116.416089	593,722.05	37,123.58	0.04	
		Base	109.136955	556,598.47	116.416089	593,722.05	37,123.58	0.03	
110122CV8	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/21 2.25					2.250000	15 Aug 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	
		150,000.000	Local 100.150747	150,226.12	101.088154	151,632.23	1,406.11	0.01	
			Base 100.150747	150,226.12	101.088154	151,632.23	1,406.11	0.01	
110122DB1	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/24 3.625				3.625000	15 May 2024			
		100,000.000	Local 103.949080	103,949.08	109.631579	109,631.58	5,682.50	0.01	
			Base 103.949080	103,949.08	109.631579	109,631.58	5,682.50	0.01	
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875				3.875000	15 Aug 2025			
		250,000.000	Local 107.149376	267,873.44	114.079096	285,197.74	17,324.30	0.02	
			Base 107.149376	267,873.44	114.079096	285,197.74	17,324.30	0.02	
110122DG0	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/43 5.25				5.250000	15 Aug 2043			
		150,000.000	Local 126.524347	189,786.52	143.356833	215,035.25	25,248.73	0.01	
			Base 126.524347	189,786.52	143.356833	215,035.25	25,248.73	0.01	
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5				5.000000	15 Aug 2045			
		500,000.000	Local 144.725224	723,626.12	144.638264	723,191.32	-434.80	0.04	
			Base 144.725224	723,626.12	144.638264	723,191.32	-434.80	0.04	
11135FAV3	BROADCOM INC COMPANY GUAR 11/23 2.25				2.250000	15 Nov 2023			
		460,000.000	Local 99.991789	459,962.23	104.438439	480,416.82	20,454.59	0.03	
			Base 99.991789	459,962.23	104.438439	480,416.82	20,454.59	0.03	
11135FBB6	BROADCOM INC COMPANY GUAR 11/25 3.15				3.150000	15 Nov 2025			
		520,000.000	Local 99.878854	519,370.04	109.195169	567,814.88	48,444.84	0.03	
			Base 99.878854	519,370.04	109.195169	567,814.88	48,444.84	0.03	
11135FBC4	BROADCOM INC COMPANY GUAR 04/25 4.7				4.700000	15 Apr 2025			
		1,180,000.000	Local 107.689525	1,270,736.39	114.596773	1,352,241.92	81,505.53	0.08	
			Base 107.689525	1,270,736.39	114.596773	1,352,241.92	81,505.53	0.08	
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125				5.125000	01 May 2027			
		150,000.000	Local 97.071073	145,606.61	106.119000	159,178.50	13,571.89	0.01	
			Base 97.071073	145,606.61	106.119000	159,178.50	13,571.89	0.01	
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5				5.000000	01 Feb 2028			
		70,000.000	Local 95.278457	66,694.92	105.750000	74,025.00	7,330.08	0.00	
			Base 95.278457	66,694.92	105.750000	74,025.00	7,330.08	0.00	
1248EPCE1	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5				4.500000	15 Aug 2030			

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		30,000.000	Local 101.843833	30,553.15	106.125000	31,837.50	1,284.35	0.00
			Base 101.843833	30,553.15	106.125000	31,837.50	1,284.35	0.00
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5				4.500000	01 May 2032		
		1,310,000.000	Local 99.289600	1,300,693.76	106.772000	1,398,713.20	98,019.44	0.08
			Base 99.289600	1,300,693.76	106.772000	1,398,713.20	98,019.44	0.08
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN					18 Nov 2024		
		78,037.580	Local 100.624981	78,525.30	97.312500	75,940.32	-2,584.98	0.00
			Base 100.624981	78,525.30	97.312500	75,940.32	-2,584.98	0.00
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A				1.088630	15 Nov 2036		
		410,000.000	Local 100.000000	410,000.00	98.875880	405,391.11	-4,608.89	0.02
Original Face:		410,000.000	Base 100.000000	410,000.00	98.875880	405,391.11	-4,608.89	0.02
125523AE0	CIGNA CORP COMPANY GUAR 09/21 3.4				3.400000	17 Sep 2021		
		160,000.000	Local 100.000000	160,000.00	102.149759	163,439.61	3,439.61	0.01
			Base 100.000000	160,000.00	102.149759	163,439.61	3,439.61	0.01
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75				3.750000	15 Jul 2023		
		406,000.000	Local 101.559788	412,332.74	108.107021	438,914.51	26,581.77	0.03
			Base 101.559788	412,332.74	108.107021	438,914.51	26,581.77	0.03
125523AG5	CIGNA CORP COMPANY GUAR 11/25 4.125				4.125000	15 Nov 2025		
		120,000.000	Local 99.940983	119,929.18	115.202183	138,242.62	18,313.44	0.01
			Base 99.940983	119,929.18	115.202183	138,242.62	18,313.44	0.01
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375				4.375000	15 Oct 2028		
		1,310,000.000	Local 111.333946	1,458,474.69	120.868692	1,583,379.87	124,905.18	0.09
			Base 111.333946	1,458,474.69	120.868692	1,583,379.87	124,905.18	0.09
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038		
		500,000.000	Local 128.146218	640,731.09	130.283906	651,419.53	10,688.44	0.04
			Base 128.146218	640,731.09	130.283906	651,419.53	10,688.44	0.04
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25				5.250000	07 Mar 2025		
		80,000.000	Local 101.709775	81,367.82	113.500000	90,800.00	9,432.18	0.01
			Base 101.709775	81,367.82	113.500000	90,800.00	9,432.18	0.01
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75				4.750000	16 Feb 2024		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		140,000.000	Local 99.973550	139,962.97	109.375000	153,125.00	13,162.03	0.01	
			Base 99.973550	139,962.97	109.375000	153,125.00	13,162.03	0.01	
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.300000	10 Oct 2046			
	Original Face:	30,000.000	Local 102.342833	30,702.85	104.685320	31,405.60	702.75	0.00	
		30,000.000	Base 102.342833	30,702.85	104.685320	31,405.60	702.75	0.00	
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B				4.762000	10 Oct 2046			
	Original Face:	30,000.000	Local 102.344800	30,703.44	102.133390	30,640.02	-63.42	0.00	
		30,000.000	Base 102.344800	30,703.44	102.133390	30,640.02	-63.42	0.00	
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C				5.071460	10 Oct 2046			
	Original Face:	10,000.000	Local 101.071200	10,107.12	98.748550	9,874.86	-232.26	0.00	
		10,000.000	Base 101.071200	10,107.12	98.748550	9,874.86	-232.26	0.00	
12595BAJ0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C				4.320070	15 Jun 2050			
	Original Face:	1,000,000.000	Local 94.440981	944,409.81	96.436720	964,367.20	19,957.39	0.06	
		1,000,000.000	Base 94.440981	944,409.81	96.436720	964,367.20	19,957.39	0.05	
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A				3.023000	25 Aug 2060			
	Original Face:	882,210.040	Local 99.998467	882,196.52	100.284780	884,722.40	2,525.88	0.05	
		900,000.000	Base 99.998467	882,196.52	100.284780	884,722.40	2,525.88	0.05	
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA				1.846167	15 Oct 2045			
	Original Face:	2,634,512.180	Local 2.049385	53,991.31	2.350030	61,911.83	7,920.52	0.00	
		3,700,000.000	Base 2.049385	53,991.31	2.350030	61,911.83	7,920.52	0.00	
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B				4.035000	10 Feb 2048			
	Original Face:	240,000.000	Local 102.462438	245,909.85	104.896220	251,750.93	5,841.08	0.02	
		240,000.000	Base 102.462438	245,909.85	104.896220	251,750.93	5,841.08	0.01	
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C				4.307615	10 Feb 2048			
	Original Face:	70,000.000	Local 101.051814	70,736.27	96.870330	67,809.23	-2,927.04	0.00	
		70,000.000	Base 101.051814	70,736.27	96.870330	67,809.23	-2,927.04	0.00	
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM				4.526000	10 Feb 2047			
	Original Face:	200,000.000	Local 106.345205	212,690.41	109.446010	218,892.02	6,201.61	0.01	
		200,000.000	Base 106.345205	212,690.41	109.446010	218,892.02	6,201.61	0.01	
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.500000	05 May 2025			

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		1,650,000.000	Local 103.320800	1,704,793.20	107.657675	1,776,351.64	71,558.44	0.11
			Base 103.320800	1,704,793.20	107.657675	1,776,351.64	71,558.44	0.10
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A				4.000000	01 Aug 2057		
		470,170.040	Local 102.985860	484,208.66	104.007530	489,012.25	4,803.59	0.03
Original Face:		830,000.000	Base 102.985860	484,208.66	104.007530	489,012.25	4,803.59	0.03
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 102.582182	338,521.20	104.708190	345,537.03	7,015.83	0.02
Original Face:		330,000.000	Base 102.582182	338,521.20	104.708190	345,537.03	7,015.83	0.02
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A				3.500000	25 Feb 2048		
		2,185,791.820	Local 97.776185	2,137,183.86	102.130980	2,232,370.61	95,186.75	0.13
Original Face:		3,881,000.000	Base 97.776185	2,137,183.86	102.130980	2,232,370.61	95,186.75	0.13
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				1.121000	15 May 2036		
		1,050,000.000	Local 100.000000	1,050,000.00	100.133940	1,051,406.37	1,406.37	0.06
Original Face:		1,050,000.000	Base 100.000000	1,050,000.00	100.133940	1,051,406.37	1,406.37	0.06
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A				2.860000	25 Oct 2059		
		1,018,014.030	Local 99.999114	1,018,005.01	102.466400	1,043,122.33	25,117.32	0.06
Original Face:		1,200,000.000	Base 99.999114	1,018,005.01	102.466400	1,043,122.33	25,117.32	0.06
12656KAE7	COMM MORTGAGE TRUST COMM 2020 CX B 144A				2.446000	10 Nov 2046		
		870,000.000	Local 102.973744	895,871.57	103.911890	904,033.44	8,161.87	0.05
Original Face:		870,000.000	Base 102.973744	895,871.57	103.911890	904,033.44	8,161.87	0.05
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75				2.750000	01 Dec 2022		
		180,000.000	Local 99.845928	179,722.67	103.956560	187,121.81	7,399.14	0.01
			Base 99.845928	179,722.67	103.956560	187,121.81	7,399.14	0.01
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025		
		186,000.000	Local 99.962177	185,929.65	113.250965	210,646.79	24,717.14	0.01
			Base 99.962177	185,929.65	113.250965	210,646.79	24,717.14	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		

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	200,000.000	Local	105.278545	210,557.09	134.636137	269,272.27	58,715.18	0.02	
		Base	105.278545	210,557.09	134.636137	269,272.27	58,715.18	0.02	
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
	51,000.000	Local	99.587333	50,789.54	106.981792	54,560.71	3,771.17	0.00	
		Base	99.587333	50,789.54	106.981792	54,560.71	3,771.17	0.00	
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	1,247,000.000	Local	102.210819	1,274,568.91	118.996077	1,483,881.08	209,312.17	0.09	
		Base	102.210819	1,274,568.91	118.996077	1,483,881.08	209,312.17	0.08	
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	970,000.000	Local	119.520175	1,159,345.70	135.527846	1,314,620.11	155,274.41	0.08	
		Base	119.520175	1,159,345.70	135.527846	1,314,620.11	155,274.41	0.07	
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35					3.350000	09 Mar 2021		
	64,000.000	Local	100.038969	64,024.94	100.548338	64,350.94	326.00	0.00	
		Base	100.038969	64,024.94	100.548338	64,350.94	326.00	0.00	
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
	90,000.000	Local	99.839133	89,855.22	113.797533	102,417.78	12,562.56	0.01	
		Base	99.839133	89,855.22	113.797533	102,417.78	12,562.56	0.01	
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
	990,000.000	Local	111.425097	1,103,108.46	116.377257	1,152,134.84	49,026.38	0.07	
		Base	111.425097	1,103,108.46	116.377257	1,152,134.84	49,026.38	0.07	
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
	120,000.000	Local	98.355325	118,026.39	119.963480	143,956.18	25,929.79	0.01	
		Base	98.355325	118,026.39	119.963480	143,956.18	25,929.79	0.01	
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
	490,052.480	Local	99.268795	486,469.19	97.944400	479,978.96	-6,490.23	0.03	
		Base	99.268795	486,469.19	97.944400	479,978.96	-6,490.23	0.03	
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN						21 Jul 2025		
	618,450.000	Local	99.259958	613,873.21	100.012500	618,527.31	4,654.10	0.04	
		Base	99.259958	613,873.21	100.012500	618,527.31	4,654.10	0.04	
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		

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	610,000.000	Local		107.407539	655,185.99	109.513554	668,032.68	12,846.69	0.04
		Base		107.407539	655,185.99	109.513554	668,032.68	12,846.69	0.04
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	270,000.000	Local		104.278563	281,552.12	112.845765	304,683.57	23,131.45	0.02
		Base		104.278563	281,552.12	112.845765	304,683.57	23,131.45	0.02
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
	300,000.000	Local		99.953677	299,861.03	101.322242	303,966.73	4,105.70	0.02
		Base		99.953677	299,861.03	101.322242	303,966.73	4,105.70	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
	290,000.000	Local		100.090245	290,261.71	102.496558	297,240.02	6,978.31	0.02
		Base		100.090245	290,261.71	102.496558	297,240.02	6,978.31	0.02
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	40,000.000	Local		99.856900	39,942.76	107.442184	42,976.87	3,034.11	0.00
		Base		99.856900	39,942.76	107.442184	42,976.87	3,034.11	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	90,000.000	Local		102.267867	92,041.08	106.941318	96,247.19	4,206.11	0.01
		Base		102.267867	92,041.08	106.941318	96,247.19	4,206.11	0.01
14448CAR5	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377					3.377000	05 Apr 2040		
	90,000.000	Local		101.614667	91,453.20	109.702794	98,732.51	7,279.31	0.01
		Base		101.614667	91,453.20	109.702794	98,732.51	7,279.31	0.01
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
	50,000.000	Local		101.731620	50,865.81	111.902142	55,951.07	5,085.26	0.00
		Base		101.731620	50,865.81	111.902142	55,951.07	5,085.26	0.00
15135BAP6	CENTENE CORP SR UNSECURED 01/25 4.75					4.750000	15 Jan 2025		
	30,000.000	Local		101.919967	30,575.99	102.623000	30,786.90	210.91	0.00
		Base		101.919967	30,575.99	102.623000	30,786.90	210.91	0.00
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
	250,000.000	Local		106.567244	266,418.11	111.021000	277,552.50	11,134.39	0.02
		Base		106.567244	266,418.11	111.021000	277,552.50	11,134.39	0.02
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375000	01 Jun 2026		

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	120,000.000	Local		102.988608	123,586.33	105.471000	126,565.20	2,978.87	0.01
		Base		102.988608	123,586.33	105.471000	126,565.20	2,978.87	0.01
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	1,054,842.890	Local		99.699579	1,051,673.92	99.458300	1,049,128.81	-2,545.11	0.06
		Base		99.699579	1,051,673.92	99.458300	1,049,128.81	-2,545.11	0.06
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	260,000.000	Local		111.198062	289,114.96	116.144796	301,976.47	12,861.51	0.02
		Base		111.198062	289,114.96	116.144796	301,976.47	12,861.51	0.02
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384000	23 Oct 2035		
	50,000.000	Local		109.422340	54,711.17	137.004707	68,502.35	13,791.18	0.00
		Base		109.422340	54,711.17	137.004707	68,502.35	13,791.18	0.00
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484000	23 Oct 2045		
	20,000.000	Local		114.435700	22,887.14	141.445954	28,289.19	5,402.05	0.00
		Base		114.435700	22,887.14	141.445954	28,289.19	5,402.05	0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834000	23 Oct 2055		
	30,000.000	Local		112.036833	33,611.05	151.668010	45,500.40	11,889.35	0.00
		Base		112.036833	33,611.05	151.668010	45,500.40	11,889.35	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	780,000.000	Local		96.948074	756,194.98	115.372734	899,907.33	143,712.35	0.05
		Base		96.948074	756,194.98	115.372734	899,907.33	143,712.35	0.05
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	140,000.000	Local		100.009614	140,013.46	124.894231	174,851.92	34,838.46	0.01
		Base		100.009614	140,013.46	124.894231	174,851.92	34,838.46	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	400,000.000	Local		122.885080	491,540.32	130.844300	523,377.20	31,836.88	0.03
		Base		122.885080	491,540.32	130.844300	523,377.20	31,836.88	0.03
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	1,650,000.000	Local		117.226235	1,934,232.87	121.586358	2,006,174.91	71,942.04	0.12
		Base		117.226235	1,934,232.87	121.586358	2,006,174.91	71,942.04	0.11
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		

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	90,000.000	Local	101.043589	90,939.23	119.440008	107,496.01	16,556.78	0.01	
		Base	101.043589	90,939.23	119.440008	107,496.01	16,556.78	0.01	
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B						30 Apr 2025		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
16117LBW8	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B1						30 Apr 2025		
	571,244.590	Local	100.359732	573,299.54	99.545500	568,648.28	-4,651.26	0.03	
		Base	100.359732	573,299.54	99.545500	568,648.28	-4,651.26	0.03	
16117LBX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2						01 Feb 2027		
	742,481.200	Local	100.222033	744,129.75	99.388900	737,943.90	-6,185.85	0.04	
		Base	100.222033	744,129.75	99.388900	737,943.90	-6,185.85	0.04	
16411RAJ8	CHENIERE ENERGY INC SR SECURED 144A 10/28 4.625					4.625000	15 Oct 2028		
	200,000.000	Local	100.000000	200,000.00	105.000000	210,000.00	10,000.00	0.01	
		Base	100.000000	200,000.00	105.000000	210,000.00	10,000.00	0.01	
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
	330,000.000	Local	100.018791	330,062.01	103.997966	343,193.29	13,131.28	0.02	
		Base	100.018791	330,062.01	103.997966	343,193.29	13,131.28	0.02	
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
	110,000.000	Local	100.202809	110,223.09	106.049000	116,653.90	6,430.81	0.01	
		Base	100.202809	110,223.09	106.049000	116,653.90	6,430.81	0.01	
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	440,000.000	Local	108.750550	478,502.42	111.628356	491,164.77	12,662.35	0.03	
		Base	108.750550	478,502.42	111.628356	491,164.77	12,662.35	0.03	
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					0.398000	25 Aug 2035		
	246,045.450	Local	93.093617	229,052.61	100.655060	247,657.20	18,604.59	0.01	
Original Face:	21,100,000.000	Base	93.093617	229,052.61	100.655060	247,657.20	18,604.59	0.01	
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	370,000.000	Local	98.339957	363,857.84	110.213764	407,790.93	43,933.09	0.02	
		Base	98.339957	363,857.84	110.213764	407,790.93	43,933.09	0.02	
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		

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	870,000.000	Local		105.293537	916,053.77	113.445016	986,971.64	70,917.87	0.06
		Base		105.293537	916,053.77	113.445016	986,971.64	70,917.87	0.06
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	110,000.000	Local		100.063864	110,070.25	102.927614	113,220.38	3,150.13	0.01
		Base		100.063864	110,070.25	102.927614	113,220.38	3,150.13	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	140,000.000	Local		100.244143	140,341.80	115.218262	161,305.57	20,963.77	0.01
		Base		100.244143	140,341.80	115.218262	161,305.57	20,963.77	0.01
17288YAC6	CITADEL SECURITIES LP 2020 TERM LOAN B						27 Feb 2026		
	974,626.510	Local		99.318537	967,984.79	99.958300	974,220.09	6,235.30	0.06
		Base		99.318537	967,984.79	99.958300	974,220.09	6,235.30	0.06
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	40,000.000	Local		112.460625	44,984.25	141.759240	56,703.70	11,719.45	0.00
		Base		112.460625	44,984.25	141.759240	56,703.70	11,719.45	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	792,000.000	Local		158.591061	1,256,041.20	178.753639	1,415,728.82	159,687.62	0.08
		Base		158.591061	1,256,041.20	178.753639	1,415,728.82	159,687.62	0.08
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
	50,000.000	Local		100.760900	50,380.45	105.749414	52,874.71	2,494.26	0.00
		Base		100.760900	50,380.45	105.749414	52,874.71	2,494.26	0.00
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675000	13 Sep 2043		
	110,000.000	Local		109.548345	120,503.18	162.810021	179,091.02	58,587.84	0.01
		Base		109.548345	120,503.18	162.810021	179,091.02	58,587.84	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	1,840,000.000	Local		109.769465	2,019,758.15	120.163360	2,211,005.82	191,247.67	0.13
		Base		109.769465	2,019,758.15	120.163360	2,211,005.82	191,247.67	0.13
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.300000	29 Dec 2049		
	100,000.000	Local		99.901350	99,901.35	108.400000	108,400.00	8,498.65	0.01
		Base		99.901350	99,901.35	108.400000	108,400.00	8,498.65	0.01
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.300000	06 May 2044		

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		671,000.000	Local 106.773033	716,447.05	141.091328	946,722.81	230,275.76	0.06
			Base 106.773033	716,447.05	141.091328	946,722.81	230,275.76	0.05
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.950000	29 Dec 2049		
		630,000.000	Local 99.842029	629,004.78	109.250000	688,275.00	59,270.22	0.04
			Base 99.842029	629,004.78	109.250000	688,275.00	59,270.22	0.04
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.650000	30 Jul 2045		
		704,000.000	Local 101.752523	716,337.76	133.847028	942,283.08	225,945.32	0.06
			Base 101.752523	716,337.76	133.847028	942,283.08	225,945.32	0.05
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR				4.075000	23 Apr 2029		
		400,000.000	Local 109.378470	437,513.88	117.288404	469,153.62	31,639.74	0.03
			Base 109.378470	437,513.88	117.288404	469,153.62	31,639.74	0.03
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR				2.666000	29 Jan 2031		
		670,000.000	Local 104.139472	697,734.46	107.279811	718,774.73	21,040.27	0.04
			Base 104.139472	697,734.46	107.279811	718,774.73	21,040.27	0.04
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR				4.412000	31 Mar 2031		
		390,000.000	Local 100.000000	390,000.00	121.265709	472,936.27	82,936.27	0.03
			Base 100.000000	390,000.00	121.265709	472,936.27	82,936.27	0.03
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR				3.106000	08 Apr 2026		
		220,000.000	Local 104.004336	228,809.54	109.256207	240,363.66	11,554.12	0.01
			Base 104.004336	228,809.54	109.256207	240,363.66	11,554.12	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR				1.678000	15 May 2024		
		330,000.000	Local 100.000000	330,000.00	103.011096	339,936.62	9,936.62	0.02
			Base 100.000000	330,000.00	103.011096	339,936.62	9,936.62	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR				2.572000	03 Jun 2031		
		520,000.000	Local 100.000000	520,000.00	106.586017	554,247.29	34,247.29	0.03
			Base 100.000000	520,000.00	106.586017	554,247.29	34,247.29	0.03
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5				2.340790	25 Aug 2035		
		83,969.770	Local 83.954190	70,496.14	87.143800	73,174.45	2,678.31	0.00
Original Face:		690,000.000	Base 83.954190	70,496.14	87.143800	73,174.45	2,678.31	0.00
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A				3.128000	10 Apr 2048		

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		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024		
		0.000 Local	0.000000	-37.36	0.000000	0.00	37.36	0.00
		Base	0.000000	-37.36	0.000000	0.00	37.36	0.00
191216CN8	COCA COLA CO/THE SR UNSECURED 03/25 2.95				2.950000	25 Mar 2025		
		120,000.000 Local	107.758458	129,310.15	110.225749	132,270.90	2,960.75	0.01
		Base	107.758458	129,310.15	110.225749	132,270.90	2,960.75	0.01
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375				3.375000	25 Mar 2027		
		290,000.000 Local	113.109624	328,017.91	114.694335	332,613.57	4,595.66	0.02
		Base	113.109624	328,017.91	114.694335	332,613.57	4,595.66	0.02
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45				1.450000	01 Jun 2027		
		310,000.000 Local	100.363519	311,126.91	103.292472	320,206.66	9,079.75	0.02
		Base	100.363519	311,126.91	103.292472	320,206.66	9,079.75	0.02
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5				2.500000	01 Jun 2040		
		10,000.000 Local	101.806900	10,180.69	106.514578	10,651.46	470.77	0.00
		Base	101.806900	10,180.69	106.514578	10,651.46	470.77	0.00
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6				2.600000	01 Jun 2050		
		630,000.000 Local	102.182514	643,749.84	105.521115	664,783.02	21,033.18	0.04
		Base	102.182514	643,749.84	105.521115	664,783.02	21,033.18	0.04
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5				2.500000	15 Mar 2051		
		130,000.000 Local	99.389908	129,206.88	103.050720	133,965.94	4,759.06	0.01
		Base	99.389908	129,206.88	103.050720	133,965.94	4,759.06	0.01
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A				1.041000	15 Nov 2037		
		1,280,000.000 Local	100.000000	1,280,000.00	100.336210	1,284,303.49	4,303.49	0.08
Original Face:		1,280,000.000 Base	100.000000	1,280,000.00	100.336210	1,284,303.49	4,303.49	0.07
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625000	26 Feb 2044		
		1,260,000.000 Local	118.887774	1,497,985.95	129.500000	1,631,700.00	133,714.05	0.10
		Base	118.887774	1,497,985.95	129.500000	1,631,700.00	133,714.05	0.09
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.250000	15 Jan 2033		

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		360,000.000	Local 118.711444	427,361.20	125.506217	451,822.38	24,461.18	0.03
			Base 118.711444	427,361.20	125.506217	451,822.38	24,461.18	0.03
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.200000	15 Aug 2034		
		130,000.000	Local 100.588615	130,765.20	125.328933	162,927.61	32,162.41	0.01
			Base 100.588615	130,765.20	125.328933	162,927.61	32,162.41	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375000	15 Aug 2025		
		50,000.000	Local 99.938100	49,969.05	111.574125	55,787.06	5,818.01	0.00
			Base 99.938100	49,969.05	111.574125	55,787.06	5,818.01	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.150000	01 Mar 2026		
		210,000.000	Local 104.145219	218,704.96	111.646303	234,457.24	15,752.28	0.01
			Base 104.145219	218,704.96	111.646303	234,457.24	15,752.28	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4				3.400000	15 Jul 2046		
		30,000.000	Local 107.831500	32,349.45	115.126812	34,538.04	2,188.59	0.00
			Base 107.831500	32,349.45	115.126812	34,538.04	2,188.59	0.00
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9				3.900000	01 Mar 2038		
		10,000.000	Local 99.563800	9,956.38	122.382825	12,238.28	2,281.90	0.00
			Base 99.563800	9,956.38	122.382825	12,238.28	2,281.90	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4				4.000000	01 Mar 2048		
		50,000.000	Local 112.843340	56,421.67	125.980516	62,990.26	6,568.59	0.00
			Base 112.843340	56,421.67	125.980516	62,990.26	6,568.59	0.00
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048		
		60,000.000	Local 126.585967	75,951.58	139.713473	83,828.08	7,876.50	0.01
			Base 126.585967	75,951.58	139.713473	83,828.08	7,876.50	0.00
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025		
		490,000.000	Local 101.345633	496,593.60	114.887989	562,951.15	66,357.55	0.03
			Base 101.345633	496,593.60	114.887989	562,951.15	66,357.55	0.03
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.150000	15 Oct 2028		
		970,000.000	Local 100.118533	971,149.77	120.377442	1,167,661.19	196,511.42	0.07
			Base 100.118533	971,149.77	120.377442	1,167,661.19	196,511.42	0.07
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	680,000.000	Local		108.269469	736,232.39	123.134736	837,316.20	101,083.81	0.05
		Base		108.269469	736,232.39	123.134736	837,316.20	101,083.81	0.05
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
	30,000.000	Local		101.746400	30,523.92	113.538591	34,061.58	3,537.66	0.00
		Base		101.746400	30,523.92	113.538591	34,061.58	3,537.66	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
	990,000.000	Local		112.436311	1,113,119.48	118.006580	1,168,265.14	55,145.66	0.07
		Base		112.436311	1,113,119.48	118.006580	1,168,265.14	55,145.66	0.07
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	170,000.000	Local		99.834541	169,718.72	115.635360	196,580.11	26,861.39	0.01
		Base		99.834541	169,718.72	115.635360	196,580.11	26,861.39	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	40,000.000	Local		109.862900	43,945.16	120.802497	48,321.00	4,375.84	0.00
		Base		109.862900	43,945.16	120.802497	48,321.00	4,375.84	0.00
20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1					3.100000	01 Apr 2025		
	20,000.000	Local		107.577900	21,515.58	110.031090	22,006.22	490.64	0.00
		Base		107.577900	21,515.58	110.031090	22,006.22	490.64	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
	120,000.000	Local		111.983167	134,379.80	113.709458	136,451.35	2,071.55	0.01
		Base		111.983167	134,379.80	113.709458	136,451.35	2,071.55	0.01
20337EAQ4	COMMSCOPE INC TERM LOAN B						06 Apr 2026		
	396,984.910	Local		96.385122	382,634.39	99.053600	393,227.84	10,593.45	0.02
		Base		96.385122	382,634.39	99.053600	393,227.84	10,593.45	0.02
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75					3.750000	01 Oct 2027		
	180,000.000	Local		102.259706	184,067.47	114.291178	205,724.12	21,656.65	0.01
		Base		102.259706	184,067.47	114.291178	205,724.12	21,656.65	0.01
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.300000	15 Aug 2028		
	610,000.000	Local		105.273887	642,170.71	118.223567	721,163.76	78,993.05	0.04
		Base		105.273887	642,170.71	118.223567	721,163.76	78,993.05	0.04
208251AE8	CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95					6.950000	15 Apr 2029		

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		120,000.000	Local 107.096817	128,516.18	140.136158	168,163.39	39,647.21	0.01	
			Base 107.096817	128,516.18	140.136158	168,163.39	39,647.21	0.01	
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35				3.350000	01 Apr 2030			
		110,000.000	Local 99.786700	109,765.37	114.592532	126,051.79	16,286.42	0.01	
			Base 99.786700	109,765.37	114.592532	126,051.79	16,286.42	0.01	
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95				3.950000	01 Apr 2050			
		80,000.000	Local 99.346850	79,477.48	121.837508	97,470.01	17,992.53	0.01	
			Base 99.346850	79,477.48	121.837508	97,470.01	17,992.53	0.01	
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983				5.983000	19 Oct 2023			
		285,326.910	Local 104.078203	296,963.12	101.183850	288,704.75	-8,258.37	0.02	
Original Face:		550,000.000	Base 104.078203	296,963.12	101.183850	288,704.75	-8,258.37	0.02	
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.500000	15 Apr 2023			
		50,000.000	Local 101.482960	50,741.48	103.110000	51,555.00	813.52	0.00	
			Base 101.482960	50,741.48	103.110000	51,555.00	813.52	0.00	
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044			
		10,000.000	Local 101.126600	10,112.66	98.901000	9,890.10	-222.56	0.00	
			Base 101.126600	10,112.66	98.901000	9,890.10	-222.56	0.00	
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028			
		660,000.000	Local 101.379997	669,107.98	102.520000	676,632.00	7,524.02	0.04	
			Base 101.379997	669,107.98	102.520000	676,632.00	7,524.02	0.04	
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625				4.625000	01 Dec 2023			
		1,160,000.000	Local 101.143105	1,173,260.02	111.455157	1,292,879.82	119,619.80	0.08	
			Base 101.143105	1,173,260.02	111.455157	1,292,879.82	119,619.80	0.07	
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375				4.375000	04 Aug 2025			
		550,000.000	Local 98.763782	543,200.80	114.127591	627,701.75	84,500.95	0.04	
			Base 98.763782	543,200.80	114.127591	627,701.75	84,500.95	0.04	
21H020618	GNMA II TBA 30 YR 2 JUMBOS				2.000000	21 Jan 2051			
		4,600,000.000	Local 103.977910	4,782,983.84	104.574219	4,810,414.07	27,430.23	0.29	
Original Face:		4,600,000.000	Base 103.977910	4,782,983.84	104.574219	4,810,414.07	27,430.23	0.27	
21H020626	GNMA II TBA 30 YR 2 JUMBOS				2.000000	20 Feb 2051			

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Original Face:	1,200,000.000	Local		103.953125	1,247,437.50	104.406250	1,252,875.00	5,437.50	0.07
	1,200,000.000	Base		103.953125	1,247,437.50	104.406250	1,252,875.00	5,437.50	0.07
21H022614	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	21 Jan 2051		
Original Face:	2,600,000.000	Local		104.932347	2,728,241.03	105.859375	2,752,343.75	24,102.72	0.16
	2,600,000.000	Base		104.932347	2,728,241.03	105.859375	2,752,343.75	24,102.72	0.16
21H022622	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	20 Feb 2051		
Original Face:	2,100,000.000	Local		105.222656	2,209,675.78	105.656250	2,218,781.25	9,105.47	0.13
	2,100,000.000	Base		105.222656	2,209,675.78	105.656250	2,218,781.25	9,105.47	0.13
21H030617	GNMA II TBA 30 YR 3 JUMBOS					3.000000	21 Jan 2051		
Original Face:	500,000.000	Local		104.312500	521,562.50	104.570312	522,851.56	1,289.06	0.03
	500,000.000	Base		104.312500	521,562.50	104.570312	522,851.56	1,289.06	0.03
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
Original Face:	520,000.000	Local		100.284475	521,479.27	103.028980	535,750.70	14,271.43	0.03
		Base		100.284475	521,479.27	103.028980	535,750.70	14,271.43	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
Original Face:	600,000.000	Local		101.137438	606,824.63	102.469722	614,818.33	7,993.70	0.04
		Base		101.137438	606,824.63	102.469722	614,818.33	7,993.70	0.04
221644AA5	PRIMO WATER HOLDINGS INC COMPANY GUAR 144A 04/25 5.5					5.500000	01 Apr 2025		
Original Face:	100,000.000	Local		100.000000	100,000.00	103.250000	103,250.00	3,250.00	0.01
		Base		100.000000	100,000.00	103.250000	103,250.00	3,250.00	0.01
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.000000	10 Jan 2033		
Original Face:	250,000.000	Local		99.476084	248,690.21	111.847755	279,619.39	30,929.18	0.02
		Base		99.476084	248,690.21	111.847755	279,619.39	30,929.18	0.02
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR					1.907000	16 Jun 2026		
Original Face:	250,000.000	Local		100.000000	250,000.00	103.720685	259,301.71	9,301.71	0.02
		Base		100.000000	250,000.00	103.720685	259,301.71	9,301.71	0.01
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
Original Face:	1,000,000.000	Local		112.345698	1,123,456.98	117.697359	1,176,973.59	53,516.61	0.07
		Base		112.345698	1,123,456.98	117.697359	1,176,973.59	53,516.61	0.07
225401AQ1	CREDIT SUISSE GROUP AG SR UNSECURED 144A 06/26 VAR					2.193000	05 Jun 2026		

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	810,000.000	Local	100.000000	810,000.00	104.505239	846,492.44	36,492.44	0.05	
		Base	100.000000	810,000.00	104.505239	846,492.44	36,492.44	0.05	
225433AR2	CREDIT SUISSE GROUP AG SR UNSECURED 04/26 4.55					4.550000	17 Apr 2026		
	300,000.000	Local	112.368513	337,105.54	117.649964	352,949.89	15,844.35	0.02	
		Base	112.368513	337,105.54	117.649964	352,949.89	15,844.35	0.02	
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
	320,000.000	Local	99.852472	319,527.91	109.699180	351,037.38	31,509.47	0.02	
		Base	99.852472	319,527.91	109.699180	351,037.38	31,509.47	0.02	
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A					2.750000	25 Jul 2057		
	317,038.800	Local	100.021912	317,108.27	105.185930	333,480.21	16,371.94	0.02	
Original Face:	460,000.000	Base	100.021912	317,108.27	105.185930	333,480.21	16,371.94	0.02	
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					3.052770	25 Jul 2057		
	960,000.000	Local	85.302934	818,908.17	89.857020	862,627.39	43,719.22	0.05	
Original Face:	960,000.000	Base	85.302934	818,908.17	89.857020	862,627.39	43,719.22	0.05	
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A					0.858630	15 Jun 2034		
	120,000.000	Local	100.000000	120,000.00	99.891150	119,869.38	-130.62	0.01	
Original Face:	120,000.000	Base	100.000000	120,000.00	99.891150	119,869.38	-130.62	0.01	
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	410,000.000	Local	98.664398	404,524.03	127.320000	522,012.00	117,487.97	0.03	
		Base	98.664398	404,524.03	127.320000	522,012.00	117,487.97	0.03	
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
	40,000.000	Local	100.000000	40,000.00	102.750000	41,100.00	1,100.00	0.00	
		Base	100.000000	40,000.00	102.750000	41,100.00	1,100.00	0.00	
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	540,000.000	Local	100.430837	542,326.52	104.395829	563,737.48	21,410.96	0.03	
		Base	100.430837	542,326.52	104.395829	563,737.48	21,410.96	0.03	
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
	1,370,000.000	Local	108.817617	1,490,801.35	112.816007	1,545,579.30	54,777.95	0.09	
		Base	108.817617	1,490,801.35	112.816007	1,545,579.30	54,777.95	0.09	
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 Sep 2022		

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		230,000.000	Local 100.000000	230,000.00	101.581660	233,637.82	3,637.82	0.01
			Base 100.000000	230,000.00	101.581660	233,637.82	3,637.82	0.01
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226				1.226000	22 Jun 2024		
		200,000.000	Local 100.000000	200,000.00	101.169506	202,339.01	2,339.01	0.01
			Base 100.000000	200,000.00	101.169506	202,339.01	2,339.01	0.01
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077				2.077000	02 Nov 2021		
		360,000.000	Local 100.000000	360,000.00	101.233499	364,440.60	4,440.60	0.02
			Base 100.000000	360,000.00	101.233499	364,440.60	4,440.60	0.02
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589				2.589000	02 Nov 2023		
		280,000.000	Local 100.000000	280,000.00	105.225415	294,631.16	14,631.16	0.02
			Base 100.000000	280,000.00	105.225415	294,631.16	14,631.16	0.02
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B					16 Oct 2026		
		1,053,368.360	Local 99.583213	1,048,978.06	99.825000	1,051,524.97	2,546.91	0.06
			Base 99.583213	1,048,978.06	99.825000	1,051,524.97	2,546.91	0.06
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1				3.100000	15 Apr 2030		
		60,000.000	Local 99.823317	59,893.99	114.487464	68,692.48	8,798.49	0.00
			Base 99.823317	59,893.99	114.487464	68,692.48	8,798.49	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75				3.750000	15 Apr 2050		
		340,000.000	Local 110.845071	376,873.24	129.573539	440,550.03	63,676.79	0.03
			Base 110.845071	376,873.24	129.573539	440,550.03	63,676.79	0.03
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B					09 Apr 2027		
		597,000.000	Local 99.085844	591,542.49	100.015600	597,093.13	5,550.64	0.04
			Base 99.085844	591,542.49	100.015600	597,093.13	5,550.64	0.03
24702NBE9	DELL INTERNATIONAL LLC 2019 TERM LOAN B					19 Sep 2025		
		927,932.960	Local 99.297100	921,410.52	100.024100	928,156.59	6,746.07	0.06
			Base 99.297100	921,410.52	100.024100	928,156.59	6,746.07	0.05
247361ZJ0	DELTA AIR LINES INC SR UNSECURED 03/22 3.625				3.625000	15 Mar 2022		
		210,000.000	Local 90.258243	189,542.31	102.880578	216,049.21	26,506.90	0.01
			Base 90.258243	189,542.31	102.880578	216,049.21	26,506.90	0.01
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4				3.400000	19 Apr 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
	500,000.000	Local		98.069338	490,346.69	100.653764	503,268.82	12,922.13	0.03
		Base		98.069338	490,346.69	100.653764	503,268.82	12,922.13	0.03
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023		
	80,000.000	Local		88.452075	70,761.66	102.678006	82,142.40	11,380.74	0.00
		Base		88.452075	70,761.66	102.678006	82,142.40	11,380.74	0.00
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9					2.900000	28 Oct 2024		
	380,000.000	Local		90.823961	345,131.05	98.663116	374,919.84	29,788.79	0.02
		Base		90.823961	345,131.05	98.663116	374,919.84	29,788.79	0.02
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
	1,700,000.000	Local		100.639778	1,710,876.22	115.455234	1,962,738.98	251,862.76	0.12
		Base		100.639778	1,710,876.22	115.455234	1,962,738.98	251,862.76	0.11
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
	360,000.000	Local		99.987083	359,953.50	114.230295	411,229.06	51,275.56	0.02
		Base		99.987083	359,953.50	114.230295	411,229.06	51,275.56	0.02
24736CBM5	DELTA AIR LINES INC 2020 GSR TERM LOAN B						29 Apr 2023		
	557,200.000	Local		98.925989	551,215.61	101.437500	565,209.75	13,994.14	0.03
		Base		98.925989	551,215.61	101.437500	565,209.75	13,994.14	0.03
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	430,000.000	Local		101.079405	434,641.44	103.500000	445,050.00	10,408.56	0.03
		Base		101.079405	434,641.44	103.500000	445,050.00	10,408.56	0.03
24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B						01 Dec 2027		
	680,000.000	Local		99.684543	677,854.89	99.937500	679,575.00	1,720.11	0.04
		Base		99.684543	677,854.89	99.937500	679,575.00	1,720.11	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	50,000.000	Local		101.136060	50,568.03	122.297748	61,148.87	10,580.84	0.00
		Base		101.136060	50,568.03	122.297748	61,148.87	10,580.84	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	10,000.000	Local		90.233500	9,023.35	112.886590	11,288.66	2,265.31	0.00
		Base		90.233500	9,023.35	112.886590	11,288.66	2,265.31	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		

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		1,530,000.000	Local 102.108463	1,562,259.49	117.787483	1,802,148.49	239,889.00	0.11
			Base 102.108463	1,562,259.49	117.787483	1,802,148.49	239,889.00	0.10
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375				5.375000	31 May 2025		
		140,000.000	Local 101.481657	142,074.32	104.101606	145,742.25	3,667.93	0.01
			Base 101.481657	142,074.32	104.101606	145,742.25	3,667.93	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5				3.500000	01 Dec 2029		
		140,000.000	Local 102.050950	142,871.33	106.831568	149,564.20	6,692.87	0.01
			Base 102.050950	142,871.33	106.831568	149,564.20	6,692.87	0.01
254687CK0	WALT DISNEY COMPANY/THE COMPANY GUAR 02/21 4.5				4.500000	15 Feb 2021		
		40,000.000	Local 100.193850	40,077.54	100.466668	40,186.67	109.13	0.00
			Base 100.193850	40,077.54	100.466668	40,186.67	109.13	0.00
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65				6.650000	15 Nov 2037		
		80,000.000	Local 131.715488	105,372.39	158.032281	126,425.82	21,053.43	0.01
			Base 131.715488	105,372.39	158.032281	126,425.82	21,053.43	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024		
		320,000.000	Local 97.491103	311,971.53	104.853500	335,531.20	23,559.67	0.02
			Base 97.491103	311,971.53	104.853500	335,531.20	23,559.67	0.02
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026		
		20,000.000	Local 90.766600	18,153.32	112.001000	22,400.20	4,246.88	0.00
			Base 90.766600	18,153.32	112.001000	22,400.20	4,246.88	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038		
		1,554,712.570	Local 99.989830	1,554,554.46	104.205500	1,620,096.01	65,541.55	0.10
Original Face:		2,000,000.000	Base 99.989830	1,554,554.46	104.205500	1,620,096.01	65,541.55	0.09
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25				3.250000	15 Apr 2023		
		30,000.000	Local 104.790333	31,437.10	105.809435	31,742.83	305.73	0.00
			Base 104.790333	31,437.10	105.809435	31,742.83	305.73	0.00
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45				6.450000	03 Nov 2036		
		50,000.000	Local 104.811720	52,405.86	108.000000	54,000.00	1,594.14	0.00
			Base 104.811720	52,405.86	108.000000	54,000.00	1,594.14	0.00
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3				5.300000	15 Feb 2040		

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		190,000.000	Local 105.317237	200,102.75	142.452197	270,659.17	70,556.42	0.02
			Base 105.317237	200,102.75	142.452197	270,659.17	70,556.42	0.02
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65				3.650000	01 Feb 2029		
		280,000.000	Local 112.649454	315,418.47	115.854351	324,392.18	8,973.71	0.02
			Base 112.649454	315,418.47	115.854351	324,392.18	8,973.71	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9				3.900000	01 Apr 2035		
		190,000.000	Local 113.557416	215,759.09	117.338090	222,942.37	7,183.28	0.01
			Base 113.557416	215,759.09	117.338090	222,942.37	7,183.28	0.01
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15				4.150000	15 Jan 2026		
		190,000.000	Local 104.402000	198,363.80	116.034680	220,465.89	22,102.09	0.01
			Base 104.402000	198,363.80	116.034680	220,465.89	22,102.09	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050		
		800,000.000	Local 128.375193	1,027,001.54	135.544484	1,084,355.87	57,354.33	0.06
			Base 128.375193	1,027,001.54	135.544484	1,084,355.87	57,354.33	0.06
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030		
		100,000.000	Local 99.962330	99,962.33	121.535619	121,535.62	21,573.29	0.01
			Base 99.962330	99,962.33	121.535619	121,535.62	21,573.29	0.01
26884LAE9	EQT CORP SR UNSECURED 10/22 3				3.000000	01 Oct 2022		
		140,000.000	Local 99.164343	138,830.08	100.750000	141,050.00	2,219.92	0.01
			Base 99.164343	138,830.08	100.750000	141,050.00	2,219.92	0.01
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9				3.900000	01 Oct 2027		
		110,000.000	Local 93.889182	103,278.10	99.345000	109,279.50	6,001.40	0.01
			Base 93.889182	103,278.10	99.345000	109,279.50	6,001.40	0.01
26884LAH2	EQT CORP SR UNSECURED 02/25 7.875				7.875000	01 Feb 2025		
		20,000.000	Local 110.411150	22,082.23	113.875000	22,775.00	692.77	0.00
			Base 110.411150	22,082.23	113.875000	22,775.00	692.77	0.00
26884LAL3	EQT CORP SR UNSECURED 01/29 5				5.000000	15 Jan 2029		
		20,000.000	Local 104.168250	20,833.65	105.432000	21,086.40	252.75	0.00
			Base 104.168250	20,833.65	105.432000	21,086.40	252.75	0.00
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.750000	02 Nov 2022		

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	460,000.000	Local		99.632383	458,308.96	104.345065	479,987.30	21,678.34	0.03
		Base		99.632383	458,308.96	104.345065	479,987.30	21,678.34	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	50,000.000	Local		100.659320	50,329.66	126.702384	63,351.19	13,021.53	0.00
		Base		100.659320	50,329.66	126.702384	63,351.19	13,021.53	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	270,000.000	Local		91.007344	245,719.83	121.050000	326,835.00	81,115.17	0.02
		Base		91.007344	245,719.83	121.050000	326,835.00	81,115.17	0.02
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1						21 Jul 2025		
	322,599.120	Local		99.961606	322,475.26	98.277800	317,043.32	-5,431.94	0.02
		Base		99.961606	322,475.26	98.277800	317,043.32	-5,431.94	0.02
28414BAF3	ELANCO ANIMAL HEALTH INCORPORA TERM LOAN B						01 Aug 2027		
	453,864.420	Local		100.522193	456,234.47	99.020800	449,420.18	-6,814.29	0.03
		Base		100.522193	456,234.47	99.020800	449,420.18	-6,814.29	0.03
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	440,000.000	Local		99.877702	439,461.89	103.530000	455,532.00	16,070.11	0.03
		Base		99.877702	439,461.89	103.530000	455,532.00	16,070.11	0.03
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	2,540,000.000	Local		102.144983	2,594,482.56	107.000000	2,717,800.00	123,317.44	0.16
		Base		102.144983	2,594,482.56	107.000000	2,717,800.00	123,317.44	0.15
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
	90,000.000	Local		105.624478	95,062.03	115.261417	103,735.28	8,673.25	0.01
		Base		105.624478	95,062.03	115.261417	103,735.28	8,673.25	0.01
29278NAP8	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/25 2.9					2.900000	15 May 2025		
	180,000.000	Local		99.936667	179,886.00	105.796298	190,433.34	10,547.34	0.01
		Base		99.936667	179,886.00	105.796298	190,433.34	10,547.34	0.01
29278NAQ6	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/30 3.75					3.750000	15 May 2030		
	1,170,000.000	Local		101.013877	1,181,862.36	107.865240	1,262,023.31	80,160.95	0.08
		Base		101.013877	1,181,862.36	107.865240	1,262,023.31	80,160.95	0.07
29278NAS2	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		

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		190,000.000	Local 100.703468	191,336.59	91.250000	173,375.00	-17,961.59	0.01
			Base 100.703468	191,336.59	91.250000	173,375.00	-17,961.59	0.01
29279FAA7	ENERGY TRANSFER OPERATING COMPANY GUAR 04/49 6.25				6.250000	15 Apr 2049		
		60,000.000	Local 115.166717	69,100.03	120.955830	72,573.50	3,473.47	0.00
			Base 115.166717	69,100.03	120.955830	72,573.50	3,473.47	0.00
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55				7.550000	15 Apr 2038		
		10,000.000	Local 143.196700	14,319.67	152.623763	15,262.38	942.71	0.00
			Base 143.196700	14,319.67	152.623763	15,262.38	942.71	0.00
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85				4.850000	15 Mar 2044		
		10,000.000	Local 115.370100	11,537.01	124.054776	12,405.48	868.47	0.00
			Base 115.370100	11,537.01	124.054776	12,405.48	868.47	0.00
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15				4.150000	16 Oct 2028		
		530,000.000	Local 101.957685	540,375.73	118.968147	630,531.18	90,155.45	0.04
			Base 101.957685	540,375.73	118.968147	630,531.18	90,155.45	0.04
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8				4.800000	01 Feb 2049		
		30,000.000	Local 115.081800	34,524.54	126.217031	37,865.11	3,340.57	0.00
			Base 115.081800	34,524.54	126.217031	37,865.11	3,340.57	0.00
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125				3.125000	31 Jul 2029		
		10,000.000	Local 101.965000	10,196.50	110.849624	11,084.96	888.46	0.00
			Base 101.965000	10,196.50	110.849624	11,084.96	888.46	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2				4.200000	31 Jan 2050		
		360,000.000	Local 107.542753	387,153.91	117.480173	422,928.62	35,774.71	0.03
			Base 107.542753	387,153.91	117.480173	422,928.62	35,774.71	0.02
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8				2.800000	31 Jan 2030		
		1,310,000.000	Local 102.334733	1,340,585.00	108.381868	1,419,802.47	79,217.47	0.08
			Base 102.334733	1,340,585.00	108.381868	1,419,802.47	79,217.47	0.08
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7				3.700000	31 Jan 2051		
		300,000.000	Local 103.796897	311,390.69	110.077910	330,233.73	18,843.04	0.02
			Base 103.796897	311,390.69	110.077910	330,233.73	18,843.04	0.02
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25				4.250000	03 Nov 2026		

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	300,000.000	Local		99.225150	297,675.45	111.377000	334,131.00	36,455.55	0.02
		Base		99.225150	297,675.45	111.377000	334,131.00	36,455.55	0.02
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	330,000.000	Local		100.161188	330,531.92	110.797842	365,632.88	35,100.96	0.02
		Base		100.161188	330,531.92	110.797842	365,632.88	35,100.96	0.02
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	470,000.000	Local		112.792715	530,125.76	123.340546	579,700.57	49,574.81	0.03
		Base		112.792715	530,125.76	123.340546	579,700.57	49,574.81	0.03
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	40,000.000	Local		121.072500	48,429.00	130.925591	52,370.24	3,941.24	0.00
		Base		121.072500	48,429.00	130.925591	52,370.24	3,941.24	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
	770,000.000	Local		102.855077	791,984.09	109.450444	842,768.42	50,784.33	0.05
		Base		102.855077	791,984.09	109.450444	842,768.42	50,784.33	0.05
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
	290,000.000	Local		100.000000	290,000.00	116.298483	337,265.60	47,265.60	0.02
		Base		100.000000	290,000.00	116.298483	337,265.60	47,265.60	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	50,000.000	Local		100.337480	50,168.74	102.839874	51,419.94	1,251.20	0.00
		Base		100.337480	50,168.74	102.839874	51,419.94	1,251.20	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	500,000.000	Local		112.762760	563,813.80	114.288788	571,443.94	7,630.14	0.03
		Base		112.762760	563,813.80	114.288788	571,443.94	7,630.14	0.03
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						18 Feb 2027		
	40,236.490	Local		88.149811	35,468.39	97.250000	39,129.99	3,661.60	0.00
		Base		88.149811	35,468.39	97.250000	39,129.99	3,661.60	0.00
30233PAC4	EYECARE PARTNERS LLC 2020 DELAYED DRAW TERM LOAN						18 Feb 2027		
	9,459.460	Local		88.289395	8,351.70	97.250000	9,199.32	847.62	0.00
		Base		88.289395	8,351.70	97.250000	9,199.32	847.62	0.00
30290QAE8	FREM F MORTGAGE TRUST FREMF 2012 K20 X2A 144A					0.200000	25 May 2045		

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Original Face:	3,713,937.160	Local		0.228596	8,489.90	0.213150	7,916.26	-573.64	0.00
	4,480,000.000	Base		0.228596	8,489.90	0.213150	7,916.26	-573.64	0.00
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2					6.018380	25 May 2025		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2					2.548000	25 May 2030		
	598,404.080	Local		100.000000	598,404.08	99.411300	594,881.28	-3,522.80	0.04
Original Face:	850,000.000	Base		100.000000	598,404.08	99.411300	594,881.28	-3,522.80	0.03
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5					5.000000	01 Mar 2038		
	149,111.010	Local		105.349109	157,087.12	116.277412	173,382.42	16,295.30	0.01
Original Face:	4,500,000.000	Base		105.349109	157,087.12	116.277412	173,382.42	16,295.30	0.01
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038		
	27,989.150	Local		106.747436	29,877.70	117.581160	32,909.97	3,032.27	0.00
Original Face:	400,000.000	Base		106.747436	29,877.70	117.581160	32,909.97	3,032.27	0.00
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038		
	24,673.290	Local		105.357129	25,995.07	117.598404	29,015.40	3,020.33	0.00
Original Face:	700,000.000	Base		105.357129	25,995.07	117.598404	29,015.40	3,020.33	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5					5.000000	01 Jun 2041		
	113,552.040	Local		109.574130	124,423.66	113.602989	128,998.51	4,574.85	0.01
Original Face:	700,000.000	Base		109.574130	124,423.66	113.602989	128,998.51	4,574.85	0.01
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		
	15,520.480	Local		108.198587	16,792.94	116.183801	18,032.28	1,239.34	0.00
Original Face:	200,000.000	Base		108.198587	16,792.94	116.183801	18,032.28	1,239.34	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5					4.500000	01 Jun 2038		
	154,883.260	Local		107.238691	166,094.78	110.618693	171,329.84	5,235.06	0.01
Original Face:	700,000.000	Base		107.238691	166,094.78	110.618693	171,329.84	5,235.06	0.01
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6					6.000000	01 Oct 2036		
	73,060.880	Local		109.072653	79,689.44	119.879220	87,584.81	7,895.37	0.01
Original Face:	600,000.000	Base		109.072653	79,689.44	119.879220	87,584.81	7,895.37	0.00
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		

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Original Face:		26,790.970 Local 200,000.000 Base	107.765004 107.765004	28,871.29 28,871.29	114.296313 114.296313	30,621.09 30,621.09	1,749.80 1,749.80	0.00 0.00
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4	0.000 Local Base	0.000000 0.000000	0.01 0.01	4.000000 0.000000	01 Jul 2047 0.00 0.00	-0.01 -0.01	0.00 0.00
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5	0.000 Local Base	0.000000 0.000000	0.01 0.01	3.500000 0.000000	01 Feb 2048 0.00 0.00	-0.01 -0.01	0.00 0.00
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5	141,416.090 Local Original Face: 320,230.000 Base	104.267273 104.267273	147,450.70 147,450.70	110.966130 110.966130	156,923.96 156,923.96	9,473.26 9,473.26	0.01 0.01
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5	0.000 Local Base	0.000000 0.000000	-17.56 -17.56	3.500000 0.000000	01 Mar 2049 0.00 0.00	17.56 17.56	0.00 0.00
3128MJ6H8	FED HM LN PC POOL G08871 FG 04/49 FIXED 3.5	0.000 Local Base	0.000000 0.000000	0.81 0.81	3.500000 0.000000	01 Apr 2049 0.00 0.00	-0.81 -0.81	0.00 0.00
3128MJXG0	FED HM LN PC POOL G08678 FG 11/45 FIXED 4.5	20,721.120 Local Original Face: 82,974.000 Base	106.083696 106.083696	21,981.73 21,981.73	110.304500 110.304500	22,856.33 22,856.33	874.60 874.60	0.00 0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3	50,571.640 Local Original Face: 100,000.000 Base	98.070144 98.070144	49,595.68 49,595.68	104.730575 104.730575	52,963.97 52,963.97	3,368.29 3,368.29	0.00 0.00
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3	50,376.520 Local Original Face: 100,000.000 Base	98.072257 98.072257	49,405.39 49,405.39	104.559195 104.559195	52,673.28 52,673.28	3,267.89 3,267.89	0.00 0.00
3131X1BJ9	FED HM LN PC POOL ZJ9041 FR 07/23 FIXED 4.5	15,959.520 Local Original Face: 875,000.000 Base	103.010178 103.010178	16,439.93 16,439.93	108.105794 108.105794	17,253.17 17,253.17	813.24 813.24	0.00 0.00
3131XULT2	FED HM LN PC POOL ZM1238 FR 06/46 FIXED 3				3.000000	01 Jun 2046		

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Original Face:	138,416.200	Local	106.222314	147,028.89	105.150241	145,544.97	-1,483.92	0.01	
	300,000.000	Base	106.222314	147,028.89	105.150241	145,544.97	-1,483.92	0.01	
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5					3.500000	01 Jun 2047		
Original Face:	49,579.630	Local	100.523058	49,838.96	108.130805	53,610.85	3,771.89	0.00	
	100,000.000	Base	100.523058	49,838.96	108.130805	53,610.85	3,771.89	0.00	
3131XWET6	FED HM LN PC POOL ZM2846 FR 03/47 FIXED 3.5					3.500000	01 Mar 2047		
Original Face:	89,160.690	Local	106.720237	95,152.50	106.563858	95,013.07	-139.43	0.01	
	200,000.000	Base	106.720237	95,152.50	106.563858	95,013.07	-139.43	0.01	
3131XYWF2	FED HM LN PC POOL ZM5146 FR 12/47 FIXED 4					4.000000	01 Dec 2047		
Original Face:	620,901.170	Local	107.219503	665,727.15	107.061969	664,749.02	-978.13	0.04	
	1,300,000.000	Base	107.219503	665,727.15	107.061969	664,749.02	-978.13	0.04	
3131Y2SW9	FED HM LN PC POOL ZM7733 FR 08/48 FIXED 5					5.000000	01 Aug 2048		
Original Face:	132,306.700	Local	104.930302	138,829.82	111.018130	146,884.42	8,054.60	0.01	
	304,578.000	Base	104.930302	138,829.82	111.018130	146,884.42	8,054.60	0.01	
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048		
Original Face:	128,187.950	Local	105.958392	135,825.89	110.408676	141,530.62	5,704.73	0.01	
	300,000.000	Base	105.958392	135,825.89	110.408676	141,530.62	5,704.73	0.01	
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5					4.500000	01 Dec 2048		
Original Face:	229,557.230	Local	110.663380	254,035.79	110.533696	253,738.09	-297.70	0.02	
	400,000.000	Base	110.663380	254,035.79	110.533696	253,738.09	-297.70	0.01	
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5					3.500000	01 Mar 2048		
Original Face:	53,748.370	Local	106.964918	57,491.90	106.977893	57,498.87	6.97	0.00	
	100,000.000	Base	106.964918	57,491.90	106.977893	57,498.87	6.97	0.00	
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5					3.500000	01 Jun 2048		
Original Face:	493,946.940	Local	100.658113	497,197.67	106.764848	527,361.70	30,164.03	0.03	
	900,000.000	Base	100.658113	497,197.67	106.764848	527,361.70	30,164.03	0.03	
31329PBX0	FED HM LN PC POOL ZA5454 FR 06/48 FIXED 4					4.000000	01 Jun 2048		
Original Face:	683,839.080	Local	107.482145	735,004.91	107.644544	736,115.46	1,110.55	0.04	
	1,600,000.000	Base	107.482145	735,004.91	107.644544	736,115.46	1,110.55	0.04	
31329QM57	FED HM LN PC POOL ZA6680 FR 04/49 FIXED 4					4.000000	01 Apr 2049		

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Original Face:	899,058.700	Local	108.287442	973,567.67	109.153143	981,350.83	7,783.16	0.06	
	1,500,000.000	Base	108.287442	973,567.67	109.153143	981,350.83	7,783.16	0.06	
3132A2JC7	FED HM LN PC POOL ZS2059 FR 04/38 FIXED 5.5					5.500000	01 Apr 2038		
Original Face:	25,733.790	Local	99.568505	25,622.75	117.447291	30,223.64	4,600.89	0.00	
	1,768,109.000	Base	99.568505	25,622.75	117.447291	30,223.64	4,600.89	0.00	
3132A5GE9	FED HM LN PC POOL ZS4697 FR 01/47 FIXED 3					3.000000	01 Jan 2047		
Original Face:	157,825.400	Local	105.687069	166,801.04	105.515985	166,531.03	-270.01	0.01	
	300,000.000	Base	105.687069	166,801.04	105.515985	166,531.03	-270.01	0.01	
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4					4.000000	01 Jul 2047		
Original Face:	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3132A5J71	FED HM LN PC POOL ZS4786 FR 08/48 FIXED 4.5					4.500000	01 Aug 2048		
Original Face:	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3132A9T23	FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3					3.000000	01 Sep 2032		
Original Face:	182,276.530	Local	105.000600	191,391.45	104.996766	191,384.46	-6.99	0.01	
	400,000.000	Base	105.000600	191,391.45	104.996766	191,384.46	-6.99	0.01	
3132A9T64	FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3					3.000000	01 Oct 2032		
Original Face:	97,115.960	Local	105.443647	102,402.61	104.993353	101,965.30	-437.31	0.01	
	200,000.000	Base	105.443647	102,402.61	104.993353	101,965.30	-437.31	0.01	
3132ACQ37	FED HM LN PC POOL ZT0474 FR 08/48 FIXED 4.5					4.500000	01 Aug 2048		
Original Face:	48,261.750	Local	109.193616	52,698.75	109.681293	52,934.11	235.36	0.00	
	100,000.000	Base	109.193616	52,698.75	109.681293	52,934.11	235.36	0.00	
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		
Original Face:	285,127.060	Local	108.982294	310,738.01	109.124749	311,144.19	406.18	0.02	
	400,000.000	Base	108.982294	310,738.01	109.124749	311,144.19	406.18	0.02	
3132ADXZ6	FED HM LN PC POOL ZT1596 FR 01/49 FIXED 5					5.000000	01 Jan 2049		
Original Face:	460,416.610	Local	104.429640	480,811.41	110.501063	508,765.25	27,953.84	0.03	
	1,200,000.000	Base	104.429640	480,811.41	110.501063	508,765.25	27,953.84	0.03	
3132DMHY4	FED HM LN PC POOL SD0247 FR 07/47 FIXED 4					4.000000	01 Jul 2047		

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Original Face:	76,019.100	Local	109.425105	83,183.98	108.855489	82,750.96	-433.02	0.00	
	100,000.000	Base	109.425105	83,183.98	108.855489	82,750.96	-433.02	0.00	
3132DMKC8	FED HM LN PC POOL SD0291 FR 03/50 FIXED 5					5.000000	01 Mar 2050		
Original Face:	756,364.110	Local	108.042808	817,197.02	110.546034	836,130.53	18,933.51	0.05	
	1,200,000.000	Base	108.042808	817,197.02	110.546034	836,130.53	18,933.51	0.05	
3132DMPF6	FED HM LN PC POOL SD0422 FR 07/45 FIXED 4.5					4.500000	01 Jul 2045		
Original Face:	88,534.770	Local	112.282180	99,408.77	112.148950	99,290.81	-117.96	0.01	
	100,000.000	Base	112.282180	99,408.77	112.148950	99,290.81	-117.96	0.01	
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		
Original Face:	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		
Original Face:	37,376.150	Local	104.476518	39,049.30	108.242201	40,456.77	1,407.47	0.00	
	100,000.000	Base	104.476518	39,049.30	108.242201	40,456.77	1,407.47	0.00	
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
Original Face:	58,382.830	Local	104.480975	60,998.95	109.295835	63,810.00	2,811.05	0.00	
	100,000.000	Base	104.480975	60,998.95	109.295835	63,810.00	2,811.05	0.00	
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.000000	01 Oct 2042		
Original Face:	31,880.400	Local	108.320849	34,533.12	109.236680	34,825.09	291.97	0.00	
	100,000.000	Base	108.320849	34,533.12	109.236680	34,825.09	291.97	0.00	
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5					3.500000	01 Nov 2042		
Original Face:	133,486.910	Local	104.456782	139,436.13	109.236309	145,816.17	6,380.04	0.01	
	300,000.000	Base	104.456782	139,436.13	109.236309	145,816.17	6,380.04	0.01	
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.500000	01 Dec 2042		
Original Face:	32,293.390	Local	104.471999	33,737.55	108.065401	34,897.98	1,160.43	0.00	
	100,000.000	Base	104.471999	33,737.55	108.065401	34,897.98	1,160.43	0.00	
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
Original Face:	46,382.730	Local	104.481151	48,461.21	109.319270	50,705.26	2,244.05	0.00	
	100,000.000	Base	104.481151	48,461.21	109.319270	50,705.26	2,244.05	0.00	
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.000000	01 Aug 2043		

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Original Face:		38,476.440 Local	102.027319	39,256.48	109.754218	42,229.52	2,973.04	0.00
		100,000.000 Base	102.027319	39,256.48	109.754218	42,229.52	2,973.04	0.00
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5				3.500000	01 Mar 2043		
Original Face:		615,927.740 Local	103.443328	637,136.15	109.289555	673,144.69	36,008.54	0.04
		1,600,000.000 Base	103.443328	637,136.15	109.289555	673,144.69	36,008.54	0.04
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5				4.500000	01 Mar 2044		
Original Face:		89,539.520 Local	106.031985	94,940.53	111.791893	100,097.92	5,157.39	0.01
		200,000.000 Base	106.031985	94,940.53	111.791893	100,097.92	5,157.39	0.01
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5				4.500000	01 Dec 2043		
Original Face:		441,639.630 Local	106.017340	468,214.59	111.827744	493,875.63	25,661.04	0.03
		1,000,000.000 Base	106.017340	468,214.59	111.827744	493,875.63	25,661.04	0.03
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5				4.500000	01 Feb 2044		
Original Face:		385,754.320 Local	106.027328	409,005.00	111.832320	431,398.01	22,393.01	0.03
		800,000.000 Base	106.027328	409,005.00	111.832320	431,398.01	22,393.01	0.02
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4				4.000000	01 Apr 2043		
Original Face:		88,514.280 Local	102.480436	90,709.82	109.707475	97,106.78	6,396.96	0.01
		200,000.000 Base	102.480436	90,709.82	109.707475	97,106.78	6,396.96	0.01
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5				4.500000	01 Dec 2043		
Original Face:		50,838.080 Local	106.017458	53,897.24	111.800317	56,837.13	2,939.89	0.00
		100,000.000 Base	106.017458	53,897.24	111.800317	56,837.13	2,939.89	0.00
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5				3.500000	01 May 2043		
Original Face:		179,325.050 Local	105.285012	188,802.40	109.368532	196,125.17	7,322.77	0.01
		500,000.000 Base	105.285012	188,802.40	109.368532	196,125.17	7,322.77	0.01
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4				4.000000	01 Jun 2043		
Original Face:		36,787.760 Local	102.718975	37,788.01	112.304464	41,314.30	3,526.29	0.00
		100,000.000 Base	102.718975	37,788.01	112.304464	41,314.30	3,526.29	0.00
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4				4.000000	01 Jun 2043		
Original Face:		37,756.770 Local	102.719009	38,783.38	112.305630	42,402.98	3,619.60	0.00
		100,000.000 Base	102.719009	38,783.38	112.305630	42,402.98	3,619.60	0.00
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4				4.000000	01 Jul 2043		

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Original Face:	80,488.710	Local	103.039283	82,934.99	113.088734	91,023.66	8,088.67	0.01	
	200,000.000	Base	103.039283	82,934.99	113.088734	91,023.66	8,088.67	0.01	
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	72,478.680	Local	102.828473	74,528.72	112.305245	81,397.36	6,868.64	0.00	
	200,000.000	Base	102.828473	74,528.72	112.305245	81,397.36	6,868.64	0.00	
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044		
Original Face:	31,951.940	Local	108.545710	34,682.46	111.585596	35,653.76	971.30	0.00	
	100,000.000	Base	108.545710	34,682.46	111.585596	35,653.76	971.30	0.00	
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045		
Original Face:	202,256.930	Local	103.733296	209,807.78	110.199723	222,886.58	13,078.80	0.01	
	482,939.000	Base	103.733296	209,807.78	110.199723	222,886.58	13,078.80	0.01	
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4					4.000000	01 Jan 2046		
Original Face:	220,027.940	Local	103.753441	228,286.56	106.759805	234,901.40	6,614.84	0.01	
	932,126.000	Base	103.753441	228,286.56	106.759805	234,901.40	6,614.84	0.01	
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4					4.000000	01 Apr 2046		
Original Face:	108,611.880	Local	103.758235	112,693.77	109.166704	118,568.01	5,874.24	0.01	
	323,530.000	Base	103.758235	112,693.77	109.166704	118,568.01	5,874.24	0.01	
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
Original Face:	98,764.740	Local	100.685660	99,441.93	108.606880	107,265.30	7,823.37	0.01	
	200,000.000	Base	100.685660	99,441.93	108.606880	107,265.30	7,823.37	0.01	
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5					4.500000	01 May 2047		
Original Face:	55,777.130	Local	106.122581	59,192.13	109.923256	61,312.04	2,119.91	0.00	
	108,935.000	Base	106.122581	59,192.13	109.923256	61,312.04	2,119.91	0.00	
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4					4.000000	01 Jun 2047		
Original Face:	3,534,555.820	Local	107.060845	3,784,125.34	107.531720	3,800,768.67	16,643.33	0.23	
	9,900,000.000	Base	107.060845	3,784,125.34	107.531720	3,800,768.67	16,643.33	0.22	
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5					3.500000	01 Jun 2047		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5					4.500000	01 Aug 2047		

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Original Face:	222,024.430	Local	106.128717	235,631.68	109.002101	242,011.29	6,379.61	0.01	
	902,639.000	Base	106.128717	235,631.68	109.002101	242,011.29	6,379.61	0.01	
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
Original Face:	873,345.270	Local	97.524910	851,729.19	108.260094	945,484.41	93,755.22	0.06	
	1,500,000.000	Base	97.524910	851,729.19	108.260094	945,484.41	93,755.22	0.05	
3132XCSA4	FED HM LN PC POOL G67713 FG 06/48 FIXED 4					4.000000	01 Jun 2048		
Original Face:	791,738.040	Local	109.348121	865,750.67	109.131922	864,038.94	-1,711.73	0.05	
	1,400,000.000	Base	109.348121	865,750.67	109.131922	864,038.94	-1,711.73	0.05	
3132XCSJ5	FED HM LN PC POOL G67721 FG 04/49 FIXED 4.5					4.500000	01 Apr 2049		
Original Face:	208,120.970	Local	108.862351	226,565.38	109.881136	228,685.69	2,120.31	0.01	
	400,000.000	Base	108.862351	226,565.38	109.881136	228,685.69	2,120.31	0.01	
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5					5.000000	01 Aug 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5					5.000000	01 Oct 2048		
Original Face:	44,203.560	Local	104.200137	46,060.17	110.435737	48,816.53	2,756.36	0.00	
	100,000.000	Base	104.200137	46,060.17	110.435737	48,816.53	2,756.36	0.00	
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3					3.000000	01 Sep 2048		
Original Face:	72,353.060	Local	101.324298	73,311.23	108.499313	78,502.57	5,191.34	0.00	
	100,000.000	Base	101.324298	73,311.23	108.499313	78,502.57	5,191.34	0.00	
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
Original Face:	1,378,440.510	Local	97.208438	1,339,960.49	108.318079	1,493,100.28	153,139.79	0.09	
	2,200,000.000	Base	97.208438	1,339,960.49	108.318079	1,493,100.28	153,139.79	0.09	
31335BQ33	FED HM LN PC POOL G61374 FG 04/48 FIXED 4.5					4.500000	01 Apr 2048		
Original Face:	291,454.030	Local	108.794107	317,084.81	109.977777	320,534.66	3,449.85	0.02	
	600,000.000	Base	108.794107	317,084.81	109.977777	320,534.66	3,449.85	0.02	
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.000000	01 Sep 2047		
Original Face:	654,074.010	Local	95.834311	626,827.32	108.574704	710,158.92	83,331.60	0.04	
	800,000.000	Base	95.834311	626,827.32	108.574704	710,158.92	83,331.60	0.04	
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5					4.500000	01 Jul 2023		

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Original Face:	663,613.290 Local	103.042810	683,805.78	108.128838	717,557.34	33,751.56	0.04	
	83,014,648.000 Base	103.042810	683,805.78	108.128838	717,557.34	33,751.56	0.04	
3133A2BF6	FED HM LN PC POOL QA7238 FR 02/50 FIXED 3.5				3.500000	01 Feb 2050		
Original Face:	83,989.850 Local	105.822680	88,880.31	108.892428	91,458.59	2,578.28	0.01	
	100,000.000 Base	105.822680	88,880.31	108.892428	91,458.59	2,578.28	0.01	
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
Original Face:	82,559.580 Local	104.468446	86,248.71	106.306785	87,766.44	1,517.73	0.01	
	100,000.000 Base	104.468446	86,248.71	106.306785	87,766.44	1,517.73	0.01	
3133A3F78	FED HM LN PC POOL QA8290 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
Original Face:	92,259.310 Local	104.377130	96,297.62	105.365018	97,209.04	911.42	0.01	
	100,000.000 Base	104.377130	96,297.62	105.365018	97,209.04	911.42	0.01	
3133A3XU7	FED HM LN PC POOL QA8791 FR 04/50 FIXED 3.5				3.500000	01 Apr 2050		
Original Face:	261,971.300 Local	107.857323	282,555.23	108.991191	285,525.64	2,970.41	0.02	
	300,000.000 Base	107.857323	282,555.23	108.991191	285,525.64	2,970.41	0.02	
3133A86C6	FED HM LN PC POOL QB2667 FR 08/50 FIXED 3				3.000000	01 Aug 2050		
Original Face:	99,303.480 Local	106.032880	105,294.34	105.900628	105,163.01	-131.33	0.01	
	100,000.000 Base	106.032880	105,294.34	105.900628	105,163.01	-131.33	0.01	
3133A9HC2	FED HM LN PC POOL QB2927 FR 09/50 FIXED 3				3.000000	01 Sep 2050		
Original Face:	99,375.130 Local	106.651845	105,985.41	105.958745	105,296.64	-688.77	0.01	
	100,000.000 Base	106.651845	105,985.41	105.958745	105,296.64	-688.77	0.01	
3133KGGL6	FED HM LN PC POOL RA1103 FR 07/49 FIXED 3				3.000000	01 Jul 2049		
Original Face:	141,776.820 Local	101.162136	143,424.46	105.998719	150,281.61	6,857.15	0.01	
	200,000.000 Base	101.162136	143,424.46	105.998719	150,281.61	6,857.15	0.01	
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
Original Face:	407,633.180 Local	101.855462	415,196.66	107.784033	439,363.48	24,166.82	0.03	
	500,000.000 Base	101.855462	415,196.66	107.784033	439,363.48	24,166.82	0.03	
3133KGP28	FED HM LN PC POOL RA1341 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
Original Face:	311,231.110 Local	101.915303	317,192.13	107.109171	333,357.06	16,164.93	0.02	
	400,000.000 Base	101.915303	317,192.13	107.109171	333,357.06	16,164.93	0.02	
3133KH3R5	FED HM LN PC POOL RA2608 FR 05/50 FIXED 4.5				4.500000	01 May 2050		

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Original Face:	297,220.240	Local	108.398301	322,181.69	108.170401	321,504.33	-677.36	0.02	
	400,000.000	Base	108.398301	322,181.69	108.170401	321,504.33	-677.36	0.02	
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5				3.500000	01 May 2050			
Original Face:	449,680.960	Local	108.151430	486,336.39	109.149400	490,824.07	4,487.68	0.03	
	500,000.000	Base	108.151430	486,336.39	109.149400	490,824.07	4,487.68	0.03	
3133KHK62	FED HM LN PC POOL RA2117 FR 02/50 FIXED 3				3.000000	01 Feb 2050			
Original Face:	84,377.030	Local	105.153760	88,725.62	107.078067	90,349.29	1,623.67	0.01	
	100,000.000	Base	105.153760	88,725.62	107.078067	90,349.29	1,623.67	0.01	
3133KHLW4	FED HM LN PC POOL RA2141 FR 02/50 FIXED 4				4.000000	01 Feb 2050			
Original Face:	148,684.410	Local	105.194586	156,407.95	106.817633	158,821.17	2,413.22	0.01	
	200,000.000	Base	105.194586	156,407.95	106.817633	158,821.17	2,413.22	0.01	
3133KHSY3	FED HM LN PC POOL RA2335 FR 03/50 FIXED 3				3.000000	01 Mar 2050			
Original Face:	1,515,799.560	Local	105.154122	1,593,925.72	107.030441	1,622,366.95	28,441.23	0.10	
	1,700,000.000	Base	105.154122	1,593,925.72	107.030441	1,622,366.95	28,441.23	0.09	
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4				4.000000	01 Mar 2050			
Original Face:	71,616.000	Local	105.944747	75,873.39	106.889720	76,550.14	676.75	0.00	
	100,000.000	Base	105.944747	75,873.39	106.889720	76,550.14	676.75	0.00	
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5				3.500000	01 Mar 2050			
Original Face:	259,895.530	Local	104.903262	272,638.89	105.841662	275,077.75	2,438.86	0.02	
	300,000.000	Base	104.903262	272,638.89	105.841662	275,077.75	2,438.86	0.02	
3133KHUN4	FED HM LN PC POOL RA2389 FR 04/50 FIXED 4.5				4.500000	01 Apr 2050			
Original Face:	329,925.740	Local	107.497984	354,663.52	108.437725	357,763.97	3,100.45	0.02	
	400,000.000	Base	107.497984	354,663.52	108.437725	357,763.97	3,100.45	0.02	
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3				3.000000	01 Sep 2050			
Original Face:	5,696,054.880	Local	107.208731	6,106,668.13	106.560572	6,069,748.66	-36,919.47	0.36	
	5,800,000.000	Base	107.208731	6,106,668.13	106.560572	6,069,748.66	-36,919.47	0.35	
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3				3.000000	01 Jul 2050			
Original Face:	1,256,567.780	Local	107.130975	1,346,173.32	106.560507	1,339,005.00	-7,168.32	0.08	
	1,300,000.000	Base	107.130975	1,346,173.32	106.560507	1,339,005.00	-7,168.32	0.08	
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					09 Oct 2019			

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		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 126.994497	965,158.18	151.412243	1,150,733.05	185,574.87	0.07	
			Base 126.994497	965,158.18	151.412243	1,150,733.05	185,574.87	0.07	
3136A03E5	FANNIE MAE FNR 2011 87 SG				6.402000	25 Apr 2040			
		177,805.240	Local 13.365056	23,763.77	9.943500	17,680.06	-6,083.71	0.00	
Original Face:		1,000,000.000	Base 13.365056	23,763.77	9.943500	17,680.06	-6,083.71	0.00	
3136A1QW8	FANNIE MAE FNR 2011 96 SA				6.402000	25 Oct 2041			
		141,283.540	Local 0.000007	0.01	20.924930	29,563.48	29,563.47	0.00	
Original Face:		1,000,000.000	Base 0.000007	0.01	20.924930	29,563.48	29,563.47	0.00	
3136A35F4	FANNIE MAE FNR 2012 28 B				6.500000	25 Jun 2039			
		9,168.120	Local 111.413027	10,214.48	109.467590	10,036.12	-178.36	0.00	
Original Face:		200,000.000	Base 111.413027	10,214.48	109.467590	10,036.12	-178.36	0.00	
3136A54N3	FANNIE MAE FNR 2012 51 B				7.000000	25 May 2042			
		36,398.580	Local 113.870431	41,447.22	122.591200	44,621.46	3,174.24	0.00	
Original Face:		400,000.000	Base 113.870431	41,447.22	122.591200	44,621.46	3,174.24	0.00	
3136A5J49	FANNIE MAE FNR 2012 46 BA				6.000000	25 May 2042			
		57,819.110	Local 110.516281	63,899.53	117.041260	67,672.21	3,772.68	0.00	
Original Face:		600,000.000	Base 110.516281	63,899.53	117.041260	67,672.21	3,772.68	0.00	
3136A65Y6	FANNIE MAE FNR 2012 74 SA				6.502000	25 Mar 2042			
		54,218.830	Local 0.000018	0.01	19.646280	10,651.98	10,651.97	0.00	
Original Face:		300,000.000	Base 0.000018	0.01	19.646280	10,651.98	10,651.97	0.00	
3136A6X74	FANNIE MAE FNR 2012 75 NS				6.452000	25 Jul 2042			
		13,439.100	Local 28.522148	3,833.12	20.204770	2,715.34	-1,117.78	0.00	
Original Face:		100,000.000	Base 28.522148	3,833.12	20.204770	2,715.34	-1,117.78	0.00	
3136A7ER9	FANNIE MAE FNR 2012 70 YS				6.502000	25 Feb 2041			
		8,798.530	Local 174.717936	15,372.61	5.491860	483.20	-14,889.41	0.00	
Original Face:		100,000.000	Base 174.717936	15,372.61	5.491860	483.20	-14,889.41	0.00	
3136A93P1	FANNIE MAE FNR 2012 118 CI				3.500000	25 Dec 2039			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	134,670.310	Local	78.404060	105,586.99	2.539990	3,420.61	-102,166.38	0.00	
	1,100,000.000	Base	78.404060	105,586.99	2.539990	3,420.61	-102,166.38	0.00	
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.413000	25 Sep 2022		
Original Face:	4,059,191.570	Local	1.959562	79,542.37	0.695160	28,217.88	-51,324.49	0.00	
	10,375,000.000	Base	1.959562	79,542.37	0.695160	28,217.88	-51,324.49	0.00	
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
Original Face:	100,690.470	Local	115.208043	116,003.52	120.481560	121,313.45	5,309.93	0.01	
	700,000.000	Base	115.208043	116,003.52	120.481560	121,313.45	5,309.93	0.01	
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
Original Face:	241,367.580	Local	111.151034	268,282.56	115.471230	278,710.11	10,427.55	0.02	
	1,200,000.000	Base	111.151034	268,282.56	115.471230	278,710.11	10,427.55	0.02	
3136AKTB9	FANNIE MAE FNR 2014 47 AI					2.358870	25 Aug 2044		
Original Face:	152,643.000	Local	14.792136	22,579.16	6.284790	9,593.29	-12,985.87	0.00	
	800,000.000	Base	14.792136	22,579.16	6.284790	9,593.29	-12,985.87	0.00	
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.474000	25 Dec 2024		
Original Face:	6,583,320.240	Local	2.971311	195,610.92	1.919920	126,394.48	-69,216.44	0.01	
	9,885,000.000	Base	2.971311	195,610.92	1.919920	126,394.48	-69,216.44	0.01	
3136APB68	FANNIE MAE FNR 2015 55 IO					2.232263	25 Aug 2055		
Original Face:	24,319.600	Local	5.504614	1,338.70	4.501490	1,094.74	-243.96	0.00	
	100,000.000	Base	5.504614	1,338.70	4.501490	1,094.74	-243.96	0.00	
3136APTN2	FANNIE MAE FNR 2015 56 AS					6.002000	25 Aug 2045		
Original Face:	194,967.360	Local	17.465811	34,052.63	23.493350	45,804.36	11,751.73	0.00	
	400,000.000	Base	17.465811	34,052.63	23.493350	45,804.36	11,751.73	0.00	
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027		
Original Face:	99,690.460	Local	101.683882	101,369.13	110.511390	110,169.31	8,800.18	0.01	
	100,000.000	Base	101.683882	101,369.13	110.511390	110,169.31	8,800.18	0.01	
3136AW7J0	FANNIEMAE ACES FNA 2017 M8 A2					3.061000	25 May 2027		
Original Face:	100,000.000	Local	108.746680	108,746.68	112.280540	112,280.54	3,533.86	0.01	
	100,000.000	Base	108.746680	108,746.68	112.280540	112,280.54	3,533.86	0.01	
3136B2HC9	FANNIEMAE ACES FNA 2018 M9 APT2					3.121000	25 Apr 2028		

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Original Face:	98,125.990	Local	105.150888	103,180.35	111.868060	109,771.64	6,591.29	0.01	
	100,000.000	Base	105.150888	103,180.35	111.868060	109,771.64	6,591.29	0.01	
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
Original Face:	200,000.000	Local	103.067755	206,135.51	119.383970	238,767.94	32,632.43	0.01	
	200,000.000	Base	103.067755	206,135.51	119.383970	238,767.94	32,632.43	0.01	
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673000	25 Sep 2028		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00	
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00	
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
Original Face:	340,000.000	Local	101.242347	344,223.98	115.683920	393,325.33	49,101.35	0.02	
	340,000.000	Base	101.242347	344,223.98	115.683920	393,325.33	49,101.35	0.02	
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
Original Face:	420,000.000	Local	102.201638	429,246.88	115.127470	483,535.37	54,288.49	0.03	
	420,000.000	Base	102.201638	429,246.88	115.127470	483,535.37	54,288.49	0.03	
3136B6XU2	FANNIEMAE ACES FNA 2019 M23 3A3					2.720000	25 Oct 2031		
Original Face:	199,932.660	Local	100.586923	201,106.11	107.917460	215,762.25	14,656.14	0.01	
	200,000.000	Base	100.586923	201,106.11	107.917460	215,762.25	14,656.14	0.01	
3136B7GR6	FANNIEMAE ACES FNA 2019 M27 A2					2.700000	25 Nov 2040		
Original Face:	100,000.000	Local	100.322160	100,322.16	113.010010	113,010.01	12,687.85	0.01	
	100,000.000	Base	100.322160	100,322.16	113.010010	113,010.01	12,687.85	0.01	
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A					2.500000	25 Oct 2037		
Original Face:	96,191.300	Local	102.440127	98,538.49	106.304990	102,256.15	3,717.66	0.01	
	100,000.000	Base	102.440127	98,538.49	106.304990	102,256.15	3,717.66	0.01	
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
Original Face:	303,012.520	Local	99.452475	301,353.45	101.260230	306,831.17	5,477.72	0.02	
	300,000.000	Base	99.452475	301,353.45	101.260230	306,831.17	5,477.72	0.02	
3136BBBW1	FANNIEMAE ACES FNA 2020 M36 X1					1.468000	25 Sep 2034		
Original Face:	1,297,052.350	Local	10.692242	138,683.97	10.646540	138,091.20	-592.77	0.01	
	1,300,000.000	Base	10.692242	138,683.97	10.646540	138,091.20	-592.77	0.01	
3136BBEL2	FANNIE MAE FNR 2020 57 NI					2.500000	25 Aug 2050		

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Original Face:	394,634.680	Local		12.597783	49,715.22	12.507960	49,360.75	-354.47	0.00
	400,000.000	Base		12.597783	49,715.22	12.507960	49,360.75	-354.47	0.00
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
Original Face:	391,892.940	Local		12.058349	47,255.82	14.550620	57,022.85	9,767.03	0.00
	400,000.000	Base		12.058349	47,255.82	14.550620	57,022.85	9,767.03	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
Original Face:	294,686.700	Local		13.446335	39,624.56	14.213510	41,885.32	2,260.76	0.00
	300,000.000	Base		13.446335	39,624.56	14.213510	41,885.32	2,260.76	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
Original Face:	1,390,960.720	Local		12.240098	170,254.95	12.644600	175,881.42	5,626.47	0.01
	1,400,000.000	Base		12.240098	170,254.95	12.644600	175,881.42	5,626.47	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
Original Face:	201,197.720	Local		9.231337	18,573.24	5.416753	10,898.38	-7,674.86	0.00
	1,400,000.000	Base		9.231337	18,573.24	5.416753	10,898.38	-7,674.86	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
Original Face:	136,206.630	Local		33.476902	45,597.76	8.900310	12,122.81	-33,474.95	0.00
	800,000.000	Base		33.476902	45,597.76	8.900310	12,122.81	-33,474.95	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
Original Face:	230,376.270	Local		34.972764	80,568.95	13.567405	31,256.08	-49,312.87	0.00
	1,600,000.000	Base		34.972764	80,568.95	13.567405	31,256.08	-49,312.87	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
Original Face:	54,760.400	Local		16.175649	8,857.85	15.527083	8,502.69	-355.16	0.00
	600,000.000	Base		16.175649	8,857.85	15.527083	8,502.69	-355.16	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
Original Face:	11,355.050	Local		104.693242	11,887.97	115.371399	13,100.48	1,212.51	0.00
	700,000.000	Base		104.693242	11,887.97	115.371399	13,100.48	1,212.51	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
Original Face:	33,473.160	Local		106.316434	35,587.47	116.107895	38,864.98	3,277.51	0.00
	861,059.000	Base		106.316434	35,587.47	116.107895	38,864.98	3,277.51	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					5.791370	15 Oct 2041		

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Original Face:	222,761.380	Local	104.369020		232,493.87	17.969210	40,028.46	-192,465.41	0.00
	1,300,000.000	Base	104.369020		232,493.87	17.969210	40,028.46	-192,465.41	0.00
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.480975	25 Oct 2021		
Original Face:	93,944.540	Local	0.640399		601.62	0.514730	483.56	-118.06	0.00
	119,000.000	Base	0.640399		601.62	0.514730	483.56	-118.06	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.841370	15 Aug 2042		
Original Face:	152,855.030	Local	36.113113		55,200.71	18.383290	28,099.78	-27,100.93	0.00
	500,000.000	Base	36.113113		55,200.71	18.383290	28,099.78	-27,100.93	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
Original Face:	628,824.810	Local	3.037067		19,097.83	4.715500	29,652.23	10,554.40	0.00
	3,000,000.000	Base	3.037067		19,097.83	4.715500	29,652.23	10,554.40	0.00
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
Original Face:	214,089.250	Local	88.486797		189,440.72	100.426130	215,001.55	25,560.83	0.01
	200,000.000	Base	88.486797		189,440.72	100.426130	215,001.55	25,560.83	0.01
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
Original Face:	118,145.930	Local	14.926117		17,634.60	6.099820	7,206.69	-10,427.91	0.00
	700,000.000	Base	14.926117		17,634.60	6.099820	7,206.69	-10,427.91	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					5.791370	15 Feb 2044		
Original Face:	74,085.770	Local	20.814335		15,420.46	19.286430	14,288.50	-1,131.96	0.00
	200,000.000	Base	20.814335		15,420.46	19.286430	14,288.50	-1,131.96	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					5.841370	15 May 2044		
Original Face:	151,047.250	Local	23.004040		34,746.97	20.902500	31,572.65	-3,174.32	0.00
	400,000.000	Base	23.004040		34,746.97	20.902500	31,572.65	-3,174.32	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					2.372287	15 Apr 2041		
Original Face:	292,985.100	Local	19.456064		57,003.37	6.041210	17,699.85	-39,303.52	0.00
	1,600,000.000	Base	19.456064		57,003.37	6.041210	17,699.85	-39,303.52	0.00
3137F6P92	FREDDIE MAC FHR 5040 IB					2.500000	25 Nov 2050		
Original Face:	198,794.310	Local	11.925075		23,706.37	12.485200	24,819.87	1,113.50	0.00
	200,000.000	Base	11.925075		23,706.37	12.485200	24,819.87	1,113.50	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		

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Original Face:	237,667.240 Local 1,100,000.000 Base	96.436202 96.436202	229,197.26 229,197.26	103.314810 103.314810	245,545.46 245,545.46	16,348.20 16,348.20	0.01 0.01	
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1				0.880298	25 Jun 2029		
Original Face:	998,715.910 Local 1,000,000.000 Base	6.306671 6.306671	62,985.73 62,985.73	6.629490 6.629490	66,209.77 66,209.77	3,224.04 3,224.04	0.00 0.00	
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1				1.311843	25 Jul 2026		
Original Face:	1,999,197.480 Local 2,000,000.000 Base	6.850411 6.850411	136,953.24 136,953.24	6.029150 6.029150	120,534.61 120,534.61	-16,418.63 -16,418.63	0.01 0.01	
3137FPJJ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K099 X1				0.886058	25 Sep 2029		
Original Face:	1,087,786.210 Local 1,090,000.000 Base	6.529162 6.529162	71,023.32 71,023.32	6.771740 6.771740	73,662.05 73,662.05	2,638.73 2,638.73	0.00 0.00	
3137FRVE8	FREDDIE MAC MULTICLASS CERTIFI FHMR 2020 RR07 BX				2.608230	27 Oct 2028		
Original Face:	7,580,000.000 Local 7,580,000.000 Base	17.032094 17.032094	1,291,032.72 1,291,032.72	16.744890 16.744890	1,269,262.66 1,269,262.66	-21,770.06 -21,770.06	0.08 0.07	
3137FTBP1	FHLMC MULTIFAMILY STRUCTURED P FHMS K108 X1				1.809886	25 Mar 2030		
Original Face:	3,600,000.000 Local 3,600,000.000 Base	13.480576 13.480576	485,300.73 485,300.73	13.513240 13.513240	486,476.64 486,476.64	1,175.91 1,175.91	0.03 0.03	
3137FVQ54	FREDDIE MAC FHR 5010 IK				2.500000	25 Sep 2050		
Original Face:	294,127.820 Local 300,000.000 Base	10.956648 10.956648	32,226.55 32,226.55	12.156050 12.156050	35,754.32 35,754.32	3,527.77 3,527.77	0.00 0.00	
3137FVQG0	FREDDIE MAC FHR 5010 JI				2.500000	25 Sep 2050		
Original Face:	590,894.960 Local 600,000.000 Base	12.017004 12.017004	71,007.87 71,007.87	14.368170 14.368170	84,900.79 84,900.79	13,892.92 13,892.92	0.01 0.00	
3137FW3E8	FREDDIE MAC FHR 5013 IN				2.500000	25 Sep 2050		
Original Face:	198,374.060 Local 200,000.000 Base	11.271333 11.271333	22,359.40 22,359.40	14.956830 14.956830	29,670.47 29,670.47	7,311.07 7,311.07	0.00 0.00	
3137FWHG8	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1				1.333950	25 Jul 2035		
Original Face:	1,029,750.740 Local 1,030,000.000 Base	14.283090 14.283090	147,080.23 147,080.23	15.202280 15.202280	156,545.59 156,545.59	9,465.36 9,465.36	0.01 0.01	
3137FXC89	FREDDIE MAC FHR 5018 MI				2.000000	25 Oct 2050		

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Original Face:	496,017.470	Local	12.361998	61,317.67	12.975110	64,358.81	3,041.14	0.00	
	500,000.000	Base	12.361998	61,317.67	12.975110	64,358.81	3,041.14	0.00	
3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3				3.948000	25 Mar 2025			
Original Face:	35,736.670	Local	104.775935	37,443.43	100.131970	35,783.83	-1,659.60	0.00	
	760,000.000	Base	104.775935	37,443.43	100.131970	35,783.83	-1,659.60	0.00	
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				4.048000	25 Dec 2027			
Original Face:	420,418.440	Local	106.850171	449,217.82	101.557900	426,968.14	-22,249.68	0.03	
	720,000.000	Base	106.850171	449,217.82	101.557900	426,968.14	-22,249.68	0.02	
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				7.736500	25 Dec 2027			
Original Face:	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B				9.498000	25 Apr 2028			
Original Face:	1,509,581.060	Local	99.997314	1,509,540.51	118.559610	1,789,753.42	280,212.91	0.11	
	1,530,000.000	Base	99.997314	1,509,540.51	118.559610	1,789,753.42	280,212.91	0.10	
3137G0HW2	FREDDIE MAC STACR STACR 2016 DNA1 M3				5.700130	25 Jul 2028			
Original Face:	882,772.290	Local	109.913900	970,289.45	104.350550	921,177.74	-49,111.71	0.06	
	1,110,000.000	Base	109.913900	970,289.45	104.350550	921,177.74	-49,111.71	0.05	
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2				2.648000	25 Mar 2030			
Original Face:	890,000.000	Local	101.026467	899,135.56	101.365990	902,157.31	3,021.75	0.05	
	890,000.000	Base	101.026467	899,135.56	101.365990	902,157.31	3,021.75	0.05	
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1				4.598000	25 Mar 2030			
Original Face:	850,000.000	Local	100.000000	850,000.00	102.742330	873,309.81	23,309.81	0.05	
	850,000.000	Base	100.000000	850,000.00	102.742330	873,309.81	23,309.81	0.05	
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR				5.000000	01 Sep 2033			
Original Face:	12,628.810	Local	104.719764	13,224.86	115.244534	14,554.01	1,329.15	0.00	
	700,000.000	Base	104.719764	13,224.86	115.244534	14,554.01	1,329.15	0.00	
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5				4.500000	01 Oct 2041			
Original Face:	125,900.640	Local	104.902898	132,073.42	112.288598	141,372.06	9,298.64	0.01	
	1,400,000.000	Base	104.902898	132,073.42	112.288598	141,372.06	9,298.64	0.01	
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4				4.000000	01 Apr 2042			

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Original Face:	22,571.230	Local	108.091141	24,397.50	110.233988	24,881.17	483.67	0.00	
	100,000.000	Base	108.091141	24,397.50	110.233988	24,881.17	483.67	0.00	
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
Original Face:	127,938.230	Local	108.090873	138,289.55	106.999298	136,893.01	-1,396.54	0.01	
	500,000.000	Base	108.090873	138,289.55	106.999298	136,893.01	-1,396.54	0.01	
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
Original Face:	46,009.740	Local	110.025921	50,622.64	119.630101	55,041.50	4,418.86	0.00	
	300,000.000	Base	110.025921	50,622.64	119.630101	55,041.50	4,418.86	0.00	
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
Original Face:	40,893.090	Local	102.830845	42,050.71	112.275264	45,912.82	3,862.11	0.00	
	100,000.000	Base	102.830845	42,050.71	112.275264	45,912.82	3,862.11	0.00	
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
Original Face:	131,689.100	Local	107.849792	142,026.42	115.760998	152,444.62	10,418.20	0.01	
	900,000.000	Base	107.849792	142,026.42	115.760998	152,444.62	10,418.20	0.01	
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
Original Face:	36,103.660	Local	107.003334	38,632.12	111.758686	40,348.98	1,716.86	0.00	
	100,000.000	Base	107.003334	38,632.12	111.758686	40,348.98	1,716.86	0.00	
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038		
Original Face:	206,528.170	Local	108.345142	223,763.24	116.068670	239,714.50	15,951.26	0.01	
	800,000.000	Base	108.345142	223,763.24	116.068670	239,714.50	15,951.26	0.01	
3138EPK37	FNMA POOL AL6613 FN 06/28 FIXED VAR					2.500000	01 Jun 2028		
Original Face:	418,870.700	Local	104.962023	439,655.16	105.168800	440,521.29	866.13	0.03	
	1,300,000.000	Base	104.962023	439,655.16	105.168800	440,521.29	866.13	0.03	
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
Original Face:	57,837.690	Local	101.500423	58,705.50	107.013161	61,893.94	3,188.44	0.00	
	100,000.000	Base	101.500423	58,705.50	107.013161	61,893.94	3,188.44	0.00	
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028		
Original Face:	270,000.000	Local	98.502204	265,955.95	111.987717	302,366.84	36,410.89	0.02	
	270,000.000	Base	98.502204	265,955.95	111.987717	302,366.84	36,410.89	0.02	
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		

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Original Face:	29,799.660	Local	108.261000	32,261.41	110.234748	32,849.58	588.17	0.00	
	100,000.000	Base	108.261000	32,261.41	110.234748	32,849.58	588.17	0.00	
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	39,551.150	Local	102.960622	40,722.11	112.270886	44,404.43	3,682.32	0.00	
	100,000.000	Base	102.960622	40,722.11	112.270886	44,404.43	3,682.32	0.00	
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	32,938.240	Local	102.831997	33,871.05	110.510479	36,400.21	2,529.16	0.00	
	100,000.000	Base	102.831997	33,871.05	110.510479	36,400.21	2,529.16	0.00	
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
Original Face:	53,179.260	Local	106.673222	56,728.03	110.234779	58,622.04	1,894.01	0.00	
	200,000.000	Base	106.673222	56,728.03	110.234779	58,622.04	1,894.01	0.00	
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
Original Face:	35,866.950	Local	108.615313	38,957.00	110.233565	39,537.42	580.42	0.00	
	100,000.000	Base	108.615313	38,957.00	110.233565	39,537.42	580.42	0.00	
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
Original Face:	24,226.230	Local	108.158760	26,202.79	110.233755	26,705.48	502.69	0.00	
	100,000.000	Base	108.158760	26,202.79	110.233755	26,705.48	502.69	0.00	
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
Original Face:	36,511.410	Local	102.495549	37,422.57	109.729713	40,063.87	2,641.30	0.00	
	100,000.000	Base	102.495549	37,422.57	109.729713	40,063.87	2,641.30	0.00	
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
Original Face:	76,747.680	Local	106.549110	81,773.97	110.508512	84,812.72	3,038.75	0.01	
	551,126.000	Base	106.549110	81,773.97	110.508512	84,812.72	3,038.75	0.00	
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
Original Face:	242,323.700	Local	109.592987	265,569.78	113.291376	274,531.85	8,962.07	0.02	
	600,000.000	Base	109.592987	265,569.78	113.291376	274,531.85	8,962.07	0.02	
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
Original Face:	132,035.850	Local	109.818947	145,000.38	114.813953	151,595.58	6,595.20	0.01	
	300,000.000	Base	109.818947	145,000.38	114.813953	151,595.58	6,595.20	0.01	
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		

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Original Face:	39,736.490	Local	109.812266	43,635.54	114.788205	45,612.80	1,977.26	0.00	
	100,000.000	Base	109.812266	43,635.54	114.788205	45,612.80	1,977.26	0.00	
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
Original Face:	105,184.850	Local	106.151409	111,655.20	110.500241	116,229.51	4,574.31	0.01	
	300,000.000	Base	106.151409	111,655.20	110.500241	116,229.51	4,574.31	0.01	
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
Original Face:	274,022.930	Local	109.586311	300,291.62	113.292746	310,448.10	10,156.48	0.02	
	700,000.000	Base	109.586311	300,291.62	113.292746	310,448.10	10,156.48	0.02	
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
Original Face:	906,727.040	Local	106.525488	965,895.40	112.260874	1,017,899.70	52,004.30	0.06	
	1,900,000.000	Base	106.525488	965,895.40	112.260874	1,017,899.70	52,004.30	0.06	
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
Original Face:	1,274,594.590	Local	104.010034	1,325,706.27	107.522188	1,370,471.99	44,765.72	0.08	
	3,800,000.000	Base	104.010034	1,325,706.27	107.522188	1,370,471.99	44,765.72	0.08	
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
Original Face:	242,790.680	Local	102.895939	249,821.75	108.161447	262,605.91	12,784.16	0.02	
	500,000.000	Base	102.895939	249,821.75	108.161447	262,605.91	12,784.16	0.01	
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
Original Face:	941,279.730	Local	98.424188	926,446.93	107.991788	1,016,504.81	90,057.88	0.06	
	1,700,000.000	Base	98.424188	926,446.93	107.991788	1,016,504.81	90,057.88	0.06	
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
Original Face:	211,018.090	Local	95.702108	201,948.76	108.584683	229,133.32	27,184.56	0.01	
	300,000.000	Base	95.702108	201,948.76	108.584683	229,133.32	27,184.56	0.01	
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
Original Face:	53,674.910	Local	101.500217	54,480.15	106.951289	57,406.01	2,925.86	0.00	
	100,000.000	Base	101.500217	54,480.15	106.951289	57,406.01	2,925.86	0.00	
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
Original Face:	445,731.370	Local	107.494523	479,136.81	108.336024	482,887.64	3,750.83	0.03	
	1,000,000.000	Base	107.494523	479,136.81	108.336024	482,887.64	3,750.83	0.03	
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 2043		

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Original Face:	36,940.250	Local	102.742429	37,953.31	112.276901	41,475.37	3,522.06	0.00	
	100,000.000	Base	102.742429	37,953.31	112.276901	41,475.37	3,522.06	0.00	
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	75,349.300	Local	102.960452	77,579.98	112.275746	84,598.99	7,019.01	0.01	
	200,000.000	Base	102.960452	77,579.98	112.275746	84,598.99	7,019.01	0.00	
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	38,336.600	Local	102.834263	39,423.16	110.513128	42,366.98	2,943.82	0.00	
	100,000.000	Base	102.834263	39,423.16	110.513128	42,366.98	2,943.82	0.00	
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	81,445.630	Local	102.963142	83,858.98	112.275877	91,443.80	7,584.82	0.01	
	200,000.000	Base	102.963142	83,858.98	112.275877	91,443.80	7,584.82	0.01	
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	67,735.210	Local	102.775868	69,615.45	110.219453	74,657.38	5,041.93	0.00	
	200,000.000	Base	102.775868	69,615.45	110.219453	74,657.38	5,041.93	0.00	
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
Original Face:	1,929,952.170	Local	105.971070	2,045,190.96	113.059487	2,181,994.02	136,803.06	0.13	
	4,898,873.000	Base	105.971070	2,045,190.96	113.059487	2,181,994.02	136,803.06	0.12	
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
Original Face:	141,600.450	Local	106.514697	150,825.29	110.944793	157,098.33	6,273.04	0.01	
	715,719.000	Base	106.514697	150,825.29	110.944793	157,098.33	6,273.04	0.01	
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
Original Face:	12,496.050	Local	106.514779	13,310.14	109.787725	13,719.13	408.99	0.00	
	180,844.000	Base	106.514779	13,310.14	109.787725	13,719.13	408.99	0.00	
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
Original Face:	9,632.020	Local	106.845501	10,291.38	108.366562	10,437.89	146.51	0.00	
	498,051.000	Base	106.845501	10,291.38	108.366562	10,437.89	146.51	0.00	
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.500000	01 Aug 2044		
Original Face:	35,438.210	Local	106.563650	37,764.25	108.368002	38,403.68	639.43	0.00	
	602,226.000	Base	106.563650	37,764.25	108.368002	38,403.68	639.43	0.00	
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045		

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Original Face:	180,458.180	Local	107.594031	194,162.23	107.117927	193,303.06	-859.17	0.01	
	600,000.000	Base	107.594031	194,162.23	107.117927	193,303.06	-859.17	0.01	
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
Original Face:	463,591.460	Local	103.710101	480,791.17	110.450793	512,040.44	31,249.27	0.03	
	982,188.000	Base	103.710101	480,791.17	110.450793	512,040.44	31,249.27	0.03	
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
Original Face:	275,559.240	Local	108.700739	299,534.93	116.576900	321,238.42	21,703.49	0.02	
	2,000,000.000	Base	108.700739	299,534.93	116.576900	321,238.42	21,703.49	0.02	
31396LT75	FANNIE MAE FNR 2006 115 EI					6.492000	25 Dec 2036		
Original Face:	305,254.300	Local	15.199304	46,396.53	25.385880	77,491.49	31,094.96	0.00	
	4,600,000.000	Base	15.199304	46,396.53	25.385880	77,491.49	31,094.96	0.00	
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
Original Face:	68,237.820	Local	109.703255	74,859.11	118.771700	81,047.22	6,188.11	0.00	
	300,000.000	Base	109.703255	74,859.11	118.771700	81,047.22	6,188.11	0.00	
31397EWH4	FREDDIE MAC FHR 3281 AI					6.271370	15 Feb 2037		
Original Face:	146,760.030	Local	9.847463	14,452.14	24.360300	35,751.18	21,299.04	0.00	
	2,100,000.000	Base	9.847463	14,452.14	24.360300	35,751.18	21,299.04	0.00	
31397QCF3	FANNIE MAE FNR 2010 150 SK					6.382000	25 Jan 2041		
Original Face:	133,906.800	Local	24.969964	33,436.48	24.520070	32,834.04	-602.44	0.00	
	1,500,000.000	Base	24.969964	33,436.48	24.520070	32,834.04	-602.44	0.00	
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
Original Face:	82,182.900	Local	105.832965	86,976.60	112.647640	92,577.10	5,600.50	0.01	
	100,000.000	Base	105.832965	86,976.60	112.647640	92,577.10	5,600.50	0.01	
31398W2M5	FREDDIE MAC FHR 3621 SB					6.071370	15 Jan 2040		
Original Face:	6,542.710	Local	47.789066	3,126.70	21.626220	1,414.94	-1,711.76	0.00	
	100,000.000	Base	47.789066	3,126.70	21.626220	1,414.94	-1,711.76	0.00	
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034		
Original Face:	1,450.130	Local	108.747492	1,576.98	119.648518	1,735.06	158.08	0.00	
	100,000.000	Base	108.747492	1,576.98	119.648518	1,735.06	158.08	0.00	
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		

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Original Face:	132,100.020	Local	95.734255	126,464.97	108.584487	143,440.13	16,975.16	0.01	
	200,000.000	Base	95.734255	126,464.97	108.584487	143,440.13	16,975.16	0.01	
3140EVVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
Original Face:	58,651.190	Local	101.499918	59,530.91	107.093787	62,811.78	3,280.87	0.00	
	100,000.000	Base	101.499918	59,530.91	107.093787	62,811.78	3,280.87	0.00	
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
Original Face:	55,454.880	Local	101.500157	56,286.79	106.384857	58,995.59	2,708.80	0.00	
	100,000.000	Base	101.500157	56,286.79	106.384857	58,995.59	2,708.80	0.00	
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
Original Face:	198,766.910	Local	106.861952	212,406.20	106.697700	212,079.72	-326.48	0.01	
	400,000.000	Base	106.861952	212,406.20	106.697700	212,079.72	-326.48	0.01	
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
Original Face:	704,893.600	Local	102.019396	719,128.19	111.965553	789,238.02	70,109.83	0.05	
	1,200,000.000	Base	102.019396	719,128.19	111.965553	789,238.02	70,109.83	0.04	
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
Original Face:	435,966.260	Local	112.056513	488,528.59	118.522489	516,718.06	28,189.47	0.03	
	800,000.000	Base	112.056513	488,528.59	118.522489	516,718.06	28,189.47	0.03	
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
Original Face:	1,334,801.640	Local	103.386130	1,379,999.76	110.493188	1,474,864.89	94,865.13	0.09	
	2,100,000.000	Base	103.386130	1,379,999.76	110.493188	1,474,864.89	94,865.13	0.08	
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5					4.500000	01 Apr 2056		
Original Face:	115,812.010	Local	107.929894	124,995.78	114.412748	132,503.70	7,507.92	0.01	
	200,000.000	Base	107.929894	124,995.78	114.412748	132,503.70	7,507.92	0.01	
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
Original Face:	825,016.520	Local	101.894657	840,647.75	111.417221	919,210.48	78,562.73	0.06	
	1,300,000.000	Base	101.894657	840,647.75	111.417221	919,210.48	78,562.73	0.05	
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
Original Face:	490,511.010	Local	108.367374	531,553.90	114.995706	564,066.60	32,512.70	0.03	
	1,100,000.000	Base	108.367374	531,553.90	114.995706	564,066.60	32,512.70	0.03	
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	458,478.970	Local	102.022841	467,753.27	111.965807	513,339.68	45,586.41	0.03	
	700,000.000	Base	102.022841	467,753.27	111.965807	513,339.68	45,586.41	0.03	
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
Original Face:	505,165.380	Local	104.574062	528,271.96	114.384539	577,831.09	49,559.13	0.03	
	800,000.000	Base	104.574062	528,271.96	114.384539	577,831.09	49,559.13	0.03	
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
Original Face:	70,211.470	Local	114.062503	80,084.96	114.333490	80,275.22	190.26	0.00	
	100,000.000	Base	114.062503	80,084.96	114.333490	80,275.22	190.26	0.00	
3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
Original Face:	181,273.150	Local	107.174284	194,278.20	107.393961	194,676.42	398.22	0.01	
	400,000.000	Base	107.174284	194,278.20	107.393961	194,676.42	398.22	0.01	
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047		
Original Face:	409,514.800	Local	106.744887	437,136.11	106.272007	435,199.60	-1,936.51	0.03	
	700,000.000	Base	106.744887	437,136.11	106.272007	435,199.60	-1,936.51	0.02	
3140H1XP0	FNMA POOL BJ0685 FN 04/48 FIXED 4					4.000000	01 Apr 2048		
Original Face:	283,415.790	Local	107.158927	303,705.32	107.144791	303,665.26	-40.06	0.02	
	600,000.000	Base	107.158927	303,705.32	107.144791	303,665.26	-40.06	0.02	
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
Original Face:	53,309.290	Local	98.074576	52,282.86	105.252623	56,109.43	3,826.57	0.00	
	100,000.000	Base	98.074576	52,282.86	105.252623	56,109.43	3,826.57	0.00	
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
Original Face:	2,181,391.250	Local	108.763679	2,372,561.38	109.264860	2,383,494.10	10,932.72	0.14	
	5,800,000.000	Base	108.763679	2,372,561.38	109.264860	2,383,494.10	10,932.72	0.14	
3140H7Y76	FNMA POOL BJ6133 FN 01/48 FIXED 4					4.000000	01 Jan 2048		
Original Face:	55,530.990	Local	107.572528	59,736.09	107.025761	59,432.46	-303.63	0.00	
	100,000.000	Base	107.572528	59,736.09	107.025761	59,432.46	-303.63	0.00	
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
Original Face:	293,010.510	Local	109.467203	320,750.41	110.684740	324,317.92	3,567.51	0.02	
	500,000.000	Base	109.467203	320,750.41	110.684740	324,317.92	3,567.51	0.02	
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		

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	0.000	Local	0.000000		-3.15	0.000000	0.00	3.15	0.00
		Base	0.000000		-3.15	0.000000	0.00	3.15	0.00
3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3					3.000000	01 Jun 2033		
	0.000	Local	0.000000		0.18	0.000000	0.00	-0.18	0.00
		Base	0.000000		0.18	0.000000	0.00	-0.18	0.00
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	425,392.490	Local	109.724093	466,758.05	110.442549	469,814.31		3,056.26	0.03
Original Face:	700,000.000	Base	109.724093	466,758.05	110.442549	469,814.31		3,056.26	0.03
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35					3.350000	01 May 2029		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HTVZ9	FNMA POOL BL2431 FN 05/31 FIXED 3.31					3.310000	01 May 2031		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HTW39	FNMA POOL BL2465 FN 05/29 FIXED 3.24					3.240000	01 May 2029		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
	117,587.450	Local	100.612991	118,308.25	113.289353	133,214.06		14,905.81	0.01
Original Face:	120,000.000	Base	100.612991	118,308.25	113.289353	133,214.06		14,905.81	0.01
3140HTWS4	FNMA POOL BL2456 FN 05/29 FIXED 3.26					3.260000	01 May 2029		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52					2.520000	01 Oct 2029		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HU5A0	FNMA POOL BL3540 FN 08/29 FIXED 2.79					2.790000	01 Aug 2029		

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Original Face:		500,000.000	Local 101.878218	509,391.09	112.687775	563,438.88	54,047.79	0.03
		500,000.000	Base 101.878218	509,391.09	112.687775	563,438.88	54,047.79	0.03
3140HUQE9	FNMA POOL BL3152 FN 08/31 FIXED 2.84				2.840000	01 Aug 2031		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVBS2	FNMA POOL BL3648 FN 08/31 FIXED 2.85				2.850000	01 Aug 2031		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVCP7	FNMA POOL BL3677 FN 08/31 FIXED 2.93				2.930000	01 Aug 2031		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVFM1	FNMA POOL BL3771 FN 08/31 FIXED 2.77				2.770000	01 Aug 2031		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVN14	FNMA POOL BL3994 FN 09/31 FIXED 2.67				2.670000	01 Sep 2031		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HX7H7	FNMA POOL BL6295 FN 04/32 FIXED 1.95				1.950000	01 Apr 2032		
		100,000.000	Local 103.586040	103,586.04	104.945488	104,945.49	1,359.45	0.01
Original Face:		100,000.000	Base 103.586040	103,586.04	104.945488	104,945.49	1,359.45	0.01
3140HXJA9	FNMA POOL BL5656 FN 02/30 FIXED 2.26				2.260000	01 Feb 2030		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXLY4	FNMA POOL BL5742 FN 02/32 FIXED 2.32				2.320000	01 Feb 2032		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXNN6	FNMA POOL BL5796 FN 02/30 FIXED 2.3				2.300000	01 Feb 2030		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26				2.260000	01 Apr 2030		

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Original Face:	296,083.350	Local	103.327826	305,936.49	108.639591	321,663.74	15,727.25	0.02	
	300,000.000	Base	103.327826	305,936.49	108.639591	321,663.74	15,727.25	0.02	
3140HXVW7	FNMA POOL BL6028 FN 04/30 FIXED 2.14					2.140000	01 Apr 2030		
Original Face:	100,000.000	Local	101.921930	101,921.93	107.779886	107,779.89	5,857.96	0.01	
	100,000.000	Base	101.921930	101,921.93	107.779886	107,779.89	5,857.96	0.01	
3140HXZ29	FNMA POOL BL6160 FN 03/30 FIXED 2.06					2.060000	01 Mar 2030		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140HYBW7	FNMA POOL BL6352 FN 04/32 FIXED 1.85					1.850000	01 Apr 2032		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140J17L6	FNMA POOL BL8998 FN 11/30 FIXED 1.21					1.210000	01 Nov 2030		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
Original Face:	778,859.460	Local	97.223575	757,235.01	108.314102	843,614.63	86,379.62	0.05	
	1,200,000.000	Base	97.223575	757,235.01	108.314102	843,614.63	86,379.62	0.05	
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
Original Face:	155,532.280	Local	120.409615	187,275.82	121.471430	188,927.28	1,651.46	0.01	
	300,000.000	Base	120.409615	187,275.82	121.471430	188,927.28	1,651.46	0.01	
3140J6GP6	FNMA POOL BM2005 FN 12/47 FIXED VAR					4.000000	01 Dec 2047		
Original Face:	79,783.930	Local	107.267942	85,582.58	107.274754	85,588.01	5.43	0.01	
	200,000.000	Base	107.267942	85,582.58	107.274754	85,588.01	5.43	0.00	
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
Original Face:	2,095,054.830	Local	109.023929	2,284,111.09	108.671642	2,276,730.48	-7,380.61	0.14	
	3,300,000.000	Base	109.023929	2,284,111.09	108.671642	2,276,730.48	-7,380.61	0.13	
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR					5.000000	01 May 2048		
Original Face:	79,895.420	Local	105.191937	84,043.54	111.472300	89,061.26	5,017.72	0.01	
	200,000.000	Base	105.191937	84,043.54	111.472300	89,061.26	5,017.72	0.01	
3140J9H46	FNMA POOL BM4750 FN 02/45 FIXED VAR					3.500000	01 Feb 2045		

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Original Face:	68,160.220	Local	101.974950	69,506.35	108.641811	74,050.50	4,544.15	0.00	
	100,000.000	Base	101.974950	69,506.35	108.641811	74,050.50	4,544.15	0.00	
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
Original Face:	131,371.960	Local	101.964034	133,952.15	108.642189	142,725.37	8,773.22	0.01	
	200,000.000	Base	101.964034	133,952.15	108.642189	142,725.37	8,773.22	0.01	
3140J9J36	FNMA POOL BM4781 FN 10/48 FIXED VAR					4.500000	01 Oct 2048		
Original Face:	59,446.750	Local	110.712915	65,815.23	110.792112	65,862.31	47.08	0.00	
	100,000.000	Base	110.712915	65,815.23	110.792112	65,862.31	47.08	0.00	
3140J9L25	FNMA POOL BM4844 FN 09/48 FIXED VAR					4.500000	01 Sep 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
Original Face:	199,612.100	Local	101.983838	203,572.08	107.769912	215,121.78	11,549.70	0.01	
	300,000.000	Base	101.983838	203,572.08	107.769912	215,121.78	11,549.70	0.01	
3140J9VM0	FNMA POOL BM5119 FN 12/48 FIXED VAR					4.500000	01 Dec 2048		
Original Face:	357,099.890	Local	109.640230	391,525.14	110.041190	392,956.97	1,431.83	0.02	
	700,000.000	Base	109.640230	391,525.14	110.041190	392,956.97	1,431.83	0.02	
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR					3.500000	01 Feb 2047		
Original Face:	2,819,753.920	Local	100.981748	2,847,436.79	106.253032	2,996,074.03	148,637.24	0.18	
	5,200,000.000	Base	100.981748	2,847,436.79	106.253032	2,996,074.03	148,637.24	0.17	
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
Original Face:	451,844.540	Local	100.557141	454,361.95	106.103804	479,424.25	25,062.30	0.03	
	900,000.000	Base	100.557141	454,361.95	106.103804	479,424.25	25,062.30	0.03	
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR					3.500000	01 Feb 2048		
Original Face:	1,028,143.030	Local	100.245350	1,030,665.58	105.869669	1,088,491.62	57,826.04	0.07	
	1,900,000.000	Base	100.245350	1,030,665.58	105.869669	1,088,491.62	57,826.04	0.06	
3140JGLX1	FNMA POOL BN0341 FN 12/48 FIXED 5					5.000000	01 Dec 2048		
Original Face:	323,909.680	Local	106.816317	345,988.39	110.528894	358,013.79	12,025.40	0.02	
	766,000.000	Base	106.816317	345,988.39	110.528894	358,013.79	12,025.40	0.02	
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		

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Original Face:	299,798.100	Local		109.409342	328,007.13	110.757238	332,048.10	4,040.97	0.02
	500,000.000	Base		109.409342	328,007.13	110.757238	332,048.10	4,040.97	0.02
3140JKKX3	FNMA POOL BN3009 FN 11/48 FIXED 4					4.000000	01 Nov 2048		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140JQQE6	FNMA POOL BN7652 FN 07/49 FIXED 3					3.000000	01 Jul 2049		
Original Face:	662,702.910	Local		101.400525	671,984.23	106.846409	708,074.26	36,090.03	0.04
	900,000.000	Base		101.400525	671,984.23	106.846409	708,074.26	36,090.03	0.04
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
Original Face:	872,545.640	Local		102.025461	890,218.71	106.859319	932,396.33	42,177.62	0.06
	1,000,000.000	Base		102.025461	890,218.71	106.859319	932,396.33	42,177.62	0.05
3140JVCE0	FNMA POOL BO0968 FN 06/49 FIXED 4					4.000000	01 Jun 2049		
Original Face:	66,472.600	Local		103.476681	68,783.64	106.892389	71,054.15	2,270.51	0.00
	100,000.000	Base		103.476681	68,783.64	106.892389	71,054.15	2,270.51	0.00
3140JWQE3	FNMA POOL BO2252 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
Original Face:	251,098.100	Local		104.111771	261,422.68	108.873646	273,379.66	11,956.98	0.02
	300,000.000	Base		104.111771	261,422.68	108.873646	273,379.66	11,956.98	0.02
3140K44S6	FNMA POOL BO8932 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
Original Face:	70,666.510	Local		101.441178	71,684.94	106.364976	75,164.42	3,479.48	0.00
	100,000.000	Base		101.441178	71,684.94	106.364976	75,164.42	3,479.48	0.00
3140K5XW2	FNMA POOL BO9692 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
Original Face:	34,056.070	Local		103.253194	35,163.98	106.769653	36,361.55	1,197.57	0.00
	41,000.000	Base		103.253194	35,163.98	106.769653	36,361.55	1,197.57	0.00
3140KEYF9	FNMA POOL BP7009 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
Original Face:	193,673.210	Local		106.523597	206,307.67	106.502798	206,267.39	-40.28	0.01
	200,000.000	Base		106.523597	206,307.67	106.502798	206,267.39	-40.28	0.01
3140KHFP2	FNMA POOL BP9421 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
Original Face:	198,300.460	Local		107.208314	212,594.58	106.560355	211,309.67	-1,284.91	0.01
	200,000.000	Base		107.208314	212,594.58	106.560355	211,309.67	-1,284.91	0.01
3140KLRY0	FNMA POOL BQ1402 FN 08/50 FIXED 3					3.000000	01 Aug 2050		

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Original Face:	179,844.400	Local		107.022899	192,474.69	106.560190	191,642.53	-832.16	0.01
	200,000.000	Base		107.022899	192,474.69	106.560190	191,642.53	-832.16	0.01
3140Q7EW3	FNMA POOL CA0148 FN 08/47 FIXED 4.5					4.500000	01 Aug 2047		
Original Face:	91,838.090	Local		108.026299	99,209.29	108.706676	99,834.13	624.84	0.01
	270,000.000	Base		108.026299	99,209.29	108.706676	99,834.13	624.84	0.01
3140Q83R4	FNMA POOL CA1707 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
Original Face:	433,375.860	Local		110.356327	478,257.68	109.655507	475,220.50	-3,037.18	0.03
	900,000.000	Base		110.356327	478,257.68	109.655507	475,220.50	-3,037.18	0.03
3140Q83V5	FNMA POOL CA1711 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140Q8E35	FNMA POOL CA1053 FN 01/48 FIXED 3.5					3.500000	01 Jan 2048		
Original Face:	348,187.010	Local		106.563665	371,040.84	106.062631	369,296.30	-1,744.54	0.02
	700,000.000	Base		106.563665	371,040.84	106.062631	369,296.30	-1,744.54	0.02
3140Q8W35	FNMA POOL CA1565 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
Original Face:	178,609.480	Local		108.005230	192,907.58	108.943427	194,583.29	1,675.71	0.01
	400,000.000	Base		108.005230	192,907.58	108.943427	194,583.29	1,675.71	0.01
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
Original Face:	595,376.090	Local		104.293617	620,939.26	110.606702	658,525.86	37,586.60	0.04
	1,500,000.000	Base		104.293617	620,939.26	110.606702	658,525.86	37,586.60	0.04
3140Q9DP5	FNMA POOL CA1909 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
	0.000	Local		0.000000	9.61	0.000000	0.00	-9.61	0.00
		Base		0.000000	9.61	0.000000	0.00	-9.61	0.00
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
Original Face:	381,439.560	Local		109.024997	415,864.47	110.952260	423,215.81	7,351.34	0.03
	700,000.000	Base		109.024997	415,864.47	110.952260	423,215.81	7,351.34	0.02
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
Original Face:	583,636.340	Local		109.392145	638,452.31	109.888996	641,352.11	2,899.80	0.04
	1,100,000.000	Base		109.392145	638,452.31	109.888996	641,352.11	2,899.80	0.04
3140Q9QD8	FNMA POOL CA2251 FN 08/48 FIXED 5					5.000000	01 Aug 2048		

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Original Face:	108,485.910	Local		108.643832	117,863.25	110.685267	120,077.92	2,214.67	0.01
	300,000.000	Base		108.643832	117,863.25	110.685267	120,077.92	2,214.67	0.01
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
Original Face:	507,501.650	Local		109.026853	553,313.08	110.514844	560,864.66	7,551.58	0.03
	900,000.000	Base		109.026853	553,313.08	110.514844	560,864.66	7,551.58	0.03
3140Q9XX6	FNMA POOL CA2493 FN 10/48 FIXED 4.5					4.500000	01 Oct 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
3140QA3B4	FNMA POOL CA3493 FN 05/49 FIXED 4					4.000000	01 May 2049		
Original Face:	452,101.660	Local		107.978453	488,172.38	108.395157	490,056.30	1,883.92	0.03
	800,000.000	Base		107.978453	488,172.38	108.395157	490,056.30	1,883.92	0.03
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5					4.500000	01 Dec 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QAMD9	FNMA POOL CA3055 FN 02/49 FIXED 4.5					4.500000	01 Feb 2049		
Original Face:	45,798.580	Local		109.152773	49,990.42	109.684640	50,234.01	243.59	0.00
	100,000.000	Base		109.152773	49,990.42	109.684640	50,234.01	243.59	0.00
3140QBHU5	FNMA POOL CA3842 FN 07/49 FIXED 4.5					4.500000	01 Jul 2049		
Original Face:	58,893.360	Local		109.226864	64,327.37	108.892501	64,130.45	-196.92	0.00
	100,000.000	Base		109.226864	64,327.37	108.892501	64,130.45	-196.92	0.00
3140QBJE9	FNMA POOL CA3860 FN 07/49 FIXED 3.5					3.500000	01 Jul 2049		
Original Face:	1,389,093.150	Local		104.141644	1,446,624.45	107.813396	1,497,628.50	51,004.05	0.09
	2,100,000.000	Base		104.141644	1,446,624.45	107.813396	1,497,628.50	51,004.05	0.09
3140QBPT9	FNMA POOL CA4033 FN 08/49 FIXED 4.5					4.500000	01 Aug 2049		
Original Face:	60,098.120	Local		109.227044	65,643.40	108.892417	65,442.30	-201.10	0.00
	100,000.000	Base		109.227044	65,643.40	108.892417	65,442.30	-201.10	0.00
3140QBR83	FNMA POOL CA4110 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
Original Face:	615,850.380	Local		102.480734	631,127.99	106.431241	655,457.20	24,329.21	0.04
	800,000.000	Base		102.480734	631,127.99	106.431241	655,457.20	24,329.21	0.04
3140QBSX7	FNMA POOL CA4133 FN 09/49 FIXED 3					3.000000	01 Sep 2049		

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Original Face:	407,443.830	Local	102.899170	419,256.32	108.152915	440,662.38	21,406.06	0.03	
	500,000.000	Base	102.899170	419,256.32	108.152915	440,662.38	21,406.06	0.03	
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
Original Face:	269,183.150	Local	110.208607	296,663.00	111.265616	299,508.29	2,845.29	0.02	
	300,000.000	Base	110.208607	296,663.00	111.265616	299,508.29	2,845.29	0.02	
3140QCK96	FNMA POOL CA4819 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
Original Face:	81,120.500	Local	108.979715	88,404.89	109.675795	88,969.55	564.66	0.01	
	100,000.000	Base	108.979715	88,404.89	109.675795	88,969.55	564.66	0.01	
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
Original Face:	291,694.320	Local	105.230170	306,950.43	106.810522	311,560.23	4,609.80	0.02	
	400,000.000	Base	105.230170	306,950.43	106.810522	311,560.23	4,609.80	0.02	
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
Original Face:	353,656.000	Local	101.935502	360,501.02	105.560835	373,322.23	12,821.21	0.02	
	400,000.000	Base	101.935502	360,501.02	105.560835	373,322.23	12,821.21	0.02	
3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5					3.500000	01 Feb 2050		
Original Face:	2,081,812.620	Local	106.596934	2,219,148.42	106.124586	2,209,315.02	-9,833.40	0.13	
	2,700,000.000	Base	106.596934	2,219,148.42	106.124586	2,209,315.02	-9,833.40	0.13	
3140QCYX8	FNMA POOL CA5225 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
Original Face:	1,070,831.680	Local	104.226383	1,116,089.13	108.475607	1,161,591.16	45,502.03	0.07	
	1,200,000.000	Base	104.226383	1,116,089.13	108.475607	1,161,591.16	45,502.03	0.07	
3140QCY6	FNMA POOL CA5226 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
Original Face:	269,290.270	Local	105.153762	283,168.85	106.788984	287,572.34	4,403.49	0.02	
	310,000.000	Base	105.153762	283,168.85	106.788984	287,572.34	4,403.49	0.02	
3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5					3.500000	01 Apr 2050		
Original Face:	2,312,357.680	Local	106.597511	2,464,915.74	105.614357	2,442,181.70	-22,734.04	0.15	
	2,800,000.000	Base	106.597511	2,464,915.74	105.614357	2,442,181.70	-22,734.04	0.14	
3140QDU28	FNMA POOL CA6000 FN 06/50 FIXED 3					3.000000	01 Jun 2050		
Original Face:	561,126.980	Local	105.903521	594,253.23	106.861254	599,627.33	5,374.10	0.04	
	600,000.000	Base	105.903521	594,253.23	106.861254	599,627.33	5,374.10	0.03	
3140QDWP5	FNMA POOL CA6053 FN 06/50 FIXED 3					3.000000	01 Jun 2050		

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Original Face:		746,106.010 Local	105.980192	790,724.58	106.861206	797,297.88	6,573.30	0.05
		790,000.000 Base	105.980192	790,724.58	106.861206	797,297.88	6,573.30	0.05
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3				3.000000	01 Jul 2050		
Original Face:		569,966.310 Local	105.568822	601,706.72	105.779748	602,908.93	1,202.21	0.04
		600,000.000 Base	105.568822	601,706.72	105.779748	602,908.93	1,202.21	0.03
3140QGJX6	FNMA POOL CA8377 FN 12/35 FIXED 1.5				1.500000	01 Dec 2035		
Original Face:		200,000.000 Local	102.936690	205,873.38	103.333675	206,667.35	793.97	0.01
		200,000.000 Base	102.936690	205,873.38	103.333675	206,667.35	793.97	0.01
3140X44M5	FNMA POOL FM1727 FN 09/49 FIXED VAR				5.000000	01 Sep 2049		
Original Face:		1,222,828.920 Local	112.123783	1,371,082.05	112.951605	1,381,204.89	10,122.84	0.08
		1,900,000.000 Base	112.123783	1,371,082.05	112.951605	1,381,204.89	10,122.84	0.08
3140X47B6	FNMA POOL FM1789 FN 11/49 FIXED VAR				3.000000	01 Nov 2049		
Original Face:		148,672.730 Local	103.404612	153,734.46	106.635004	158,537.17	4,802.71	0.01
		182,000.000 Base	103.404612	153,734.46	106.635004	158,537.17	4,802.71	0.01
3140X4GG5	FNMA POOL FM1098 FN 05/49 FIXED VAR				4.000000	01 May 2049		
Original Face:		171,379.510 Local	108.204476	185,440.30	108.327189	185,650.61	210.31	0.01
		300,000.000 Base	108.204476	185,440.30	108.327189	185,650.61	210.31	0.01
3140X4LX2	FNMA POOL FM1241 FN 08/49 FIXED VAR				3.500000	01 Aug 2049		
Original Face:		67,073.700 Local	107.304100	71,972.83	108.105106	72,510.09	537.26	0.00
		100,000.000 Base	107.304100	71,972.83	108.105106	72,510.09	537.26	0.00
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR				4.500000	01 Jul 2049		
Original Face:		107,600.290 Local	109.610076	117,940.76	108.892299	117,168.43	-772.33	0.01
		200,000.000 Base	109.610076	117,940.76	108.892299	117,168.43	-772.33	0.01
3140X4TQ9	FNMA POOL FM1458 FN 04/49 FIXED VAR				4.500000	01 Apr 2049		
Original Face:		57,092.810 Local	108.707804	62,064.34	108.466092	61,926.34	-138.00	0.00
		100,000.000 Base	108.707804	62,064.34	108.466092	61,926.34	-138.00	0.00
3140X4V94	FNMA POOL FM1539 FN 09/49 FIXED VAR				4.500000	01 Sep 2049		
Original Face:		159,017.510 Local	109.206036	173,656.72	108.503129	172,538.97	-1,117.75	0.01
		300,000.000 Base	109.206036	173,656.72	108.503129	172,538.97	-1,117.75	0.01
3140X5JV6	FNMA POOL FM2075 FN 12/49 FIXED VAR				3.000000	01 Dec 2049		

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Original Face:		513,621.620 Local	101.935312	523,561.80	107.155120	550,371.86	26,810.06	0.03	
		600,000.000 Base	101.935312	523,561.80	107.155120	550,371.86	26,810.06	0.03	
3140X5KD4	FNMA POOL FM2091 FN 12/49 FIXED VAR				3.500000	01 Dec 2049			
Original Face:		82,617.760 Local	104.173001	86,065.40	108.760200	89,855.24	3,789.84	0.01	
		100,000.000 Base	104.173001	86,065.40	108.760200	89,855.24	3,789.84	0.01	
3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR				4.000000	01 Jan 2048			
Original Face:		345,489.590 Local	107.361562	370,923.02	107.121668	370,094.21	-828.81	0.02	
		600,000.000 Base	107.361562	370,923.02	107.121668	370,094.21	-828.81	0.02	
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR				3.500000	01 Feb 2050			
Original Face:		311,534.300 Local	104.442625	325,374.60	106.485267	331,738.13	6,363.53	0.02	
		400,000.000 Base	104.442625	325,374.60	106.485267	331,738.13	6,363.53	0.02	
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR				3.500000	01 Aug 2048			
Original Face:		74,411.480 Local	106.771805	79,450.48	106.718159	79,410.56	-39.92	0.00	
		100,000.000 Base	106.771805	79,450.48	106.718159	79,410.56	-39.92	0.00	
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR				4.500000	01 Sep 2049			
Original Face:		2,617,616.680 Local	110.670167	2,896,920.74	109.942481	2,877,872.72	-19,048.02	0.17	
		3,400,000.000 Base	110.670167	2,896,920.74	109.942481	2,877,872.72	-19,048.02	0.16	
3140X6BP5	FNMA POOL FM2745 FN 03/50 FIXED VAR				4.500000	01 Mar 2050			
Original Face:		148,424.720 Local	108.304176	160,750.17	108.952579	161,712.56	962.39	0.01	
		200,000.000 Base	108.304176	160,750.17	108.952579	161,712.56	962.39	0.01	
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR				3.000000	01 Mar 2050			
Original Face:		464,239.810 Local	105.040548	487,640.04	109.147849	506,707.77	19,067.73	0.03	
		500,000.000 Base	105.040548	487,640.04	109.147849	506,707.77	19,067.73	0.03	
3140X6KQ3	FNMA POOL FM3002 FN 11/49 FIXED VAR				4.500000	01 Nov 2049			
Original Face:		354,249.800 Local	108.481890	384,296.88	108.966022	386,011.92	1,715.04	0.02	
		500,000.000 Base	108.481890	384,296.88	108.966022	386,011.92	1,715.04	0.02	
3140X6LD1	FNMA POOL FM3023 FN 02/48 FIXED VAR				4.000000	01 Feb 2048			
Original Face:		71,083.080 Local	109.118274	77,564.63	108.101687	76,842.01	-722.62	0.00	
		100,000.000 Base	109.118274	77,564.63	108.101687	76,842.01	-722.62	0.00	
3140X6M99	FNMA POOL FM3083 FN 10/49 FIXED VAR				4.500000	01 Oct 2049			

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Original Face:		204,050.950 Local	108.864046	222,138.12	108.055649	220,488.58	-1,649.54	0.01
		300,000.000 Base	108.864046	222,138.12	108.055649	220,488.58	-1,649.54	0.01
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR				5.000000	01 Dec 2049		
Original Face:		1,311,366.700 Local	108.882165	1,427,844.45	110.408676	1,447,862.61	20,018.16	0.09
		1,900,000.000 Base	108.882165	1,427,844.45	110.408676	1,447,862.61	20,018.16	0.08
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR				3.500000	01 Nov 2048		
Original Face:		708,225.960 Local	105.802227	749,318.84	105.683678	748,479.24	-839.60	0.04
		1,100,000.000 Base	105.802227	749,318.84	105.683678	748,479.24	-839.60	0.04
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR				3.500000	01 May 2047		
Original Face:		919,683.380 Local	106.775649	981,997.90	106.601310	980,394.53	-1,603.37	0.06
		1,320,000.000 Base	106.775649	981,997.90	106.601310	980,394.53	-1,603.37	0.06
3140X7E39	FNMA POOL FM3753 FN 04/48 FIXED VAR				3.500000	01 Apr 2048		
Original Face:		331,909.590 Local	108.324541	359,539.54	108.237768	359,251.53	-288.01	0.02
		400,000.000 Base	108.324541	359,539.54	108.237768	359,251.53	-288.01	0.02
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR				3.500000	01 Nov 2048		
Original Face:		1,283,889.580 Local	106.788658	1,371,048.45	107.087972	1,374,891.31	3,842.86	0.08
		1,680,000.000 Base	106.788658	1,371,048.45	107.087972	1,374,891.31	3,842.86	0.08
3140X7MF3	FNMA POOL FM3957 FN 03/50 FIXED VAR				5.000000	01 Mar 2050		
Original Face:		351,017.220 Local	111.442273	391,181.57	110.616262	388,282.13	-2,899.44	0.02
		400,000.000 Base	111.442273	391,181.57	110.616262	388,282.13	-2,899.44	0.02
3140X7SF7	FNMA POOL FM4117 FN 07/49 FIXED VAR				4.500000	01 Jul 2049		
Original Face:		251,932.490 Local	109.701972	276,374.91	109.955613	277,013.91	639.00	0.02
		300,000.000 Base	109.701972	276,374.91	109.955613	277,013.91	639.00	0.02
3140X7XK0	FNMA POOL FM4281 FN 08/50 FIXED VAR				3.500000	01 Aug 2050		
Original Face:		1,894,597.940 Local	108.132793	2,048,681.67	109.149526	2,067,944.67	19,263.00	0.12
		2,000,000.000 Base	108.132793	2,048,681.67	109.149526	2,067,944.67	19,263.00	0.12
3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR				4.000000	01 Nov 2048		
Original Face:		378,492.870 Local	106.956432	404,822.47	107.234750	405,875.88	1,053.41	0.02
		400,000.000 Base	106.956432	404,822.47	107.234750	405,875.88	1,053.41	0.02
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR				6.000000	01 Nov 2035		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	21,540.150	Local	109.165674	23,514.45	120.039572	25,856.70	2,342.25	0.00	
Original Face:	500,000.000	Base	109.165674	23,514.45	120.039572	25,856.70	2,342.25	0.00	
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.000000	01 Oct 2035		
	31,766.180	Local	105.030665	33,364.23	115.484684	36,685.07	3,320.84	0.00	
Original Face:	900,000.000	Base	105.030665	33,364.23	115.484684	36,685.07	3,320.84	0.00	
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.000000	01 Aug 2037		
	46,322.690	Local	109.576171	50,758.63	120.173805	55,667.74	4,909.11	0.00	
Original Face:	600,000.000	Base	109.576171	50,758.63	120.173805	55,667.74	4,909.11	0.00	
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.500000	01 Oct 2044		
	354,321.060	Local	107.717526	381,665.88	111.798796	396,126.68	14,460.80	0.02	
Original Face:	1,200,000.000	Base	107.717526	381,665.88	111.798796	396,126.68	14,460.80	0.02	
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
	2,193,470.210	Local	98.419601	2,158,804.63	107.860884	2,365,896.36	207,091.73	0.14	
Original Face:	3,200,000.000	Base	98.419601	2,158,804.63	107.860884	2,365,896.36	207,091.73	0.13	
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR					3.500000	01 Feb 2049		
	67,355.370	Local	100.734002	67,849.76	108.551384	73,115.19	5,265.43	0.00	
Original Face:	100,000.000	Base	100.734002	67,849.76	108.551384	73,115.19	5,265.43	0.00	
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.000000	01 Oct 2037		
	458.760	Local	110.659168	507.66	106.599293	489.03	-18.63	0.00	
Original Face:	100,000.000	Base	110.659168	507.66	106.599293	489.03	-18.63	0.00	
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.000000	01 Dec 2037		
	3,081.950	Local	110.852220	3,416.41	121.395378	3,741.34	324.93	0.00	
Original Face:	100,000.000	Base	110.852220	3,416.41	121.395378	3,741.34	324.93	0.00	
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
	6,277.990	Local	111.045096	6,971.40	119.008499	7,471.34	499.94	0.00	
Original Face:	500,000.000	Base	111.045096	6,971.40	119.008499	7,471.34	499.94	0.00	
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.000000	01 Apr 2038		
	32,236.110	Local	106.309725	34,270.12	116.276338	37,482.97	3,212.85	0.00	
Original Face:	1,300,984.000	Base	106.309725	34,270.12	116.276338	37,482.97	3,212.85	0.00	
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.000000	01 May 2038		

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Original Face:	35,075.220	Local	105.950982	37,162.54	116.277575	40,784.62	3,622.08	0.00	
	1,313,542.000	Base	105.950982	37,162.54	116.277575	40,784.62	3,622.08	0.00	
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.000000	01 Apr 2033		
Original Face:	10,157.670	Local	108.524396	11,023.55	119.679297	12,156.63	1,133.08	0.00	
	200,000.000	Base	108.524396	11,023.55	119.679297	12,156.63	1,133.08	0.00	
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
Original Face:	4,415.360	Local	110.874311	4,895.50	111.268150	4,912.89	17.39	0.00	
	100,000.000	Base	110.874311	4,895.50	111.268150	4,912.89	17.39	0.00	
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
Original Face:	18,158.990	Local	106.129801	19,272.10	117.563710	21,348.38	2,076.28	0.00	
	491,391.000	Base	106.129801	19,272.10	117.563710	21,348.38	2,076.28	0.00	
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.000000	01 Sep 2042		
Original Face:	37,314.120	Local	103.493825	38,617.81	109.086361	40,704.62	2,086.81	0.00	
	100,000.000	Base	103.493825	38,617.81	109.086361	40,704.62	2,086.81	0.00	
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	58,016.220	Local	102.648673	59,552.88	109.609175	63,591.10	4,038.22	0.00	
	200,000.000	Base	102.648673	59,552.88	109.609175	63,591.10	4,038.22	0.00	
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
Original Face:	21,862.170	Local	103.297523	22,583.08	110.528030	24,163.83	1,580.75	0.00	
	200,000.000	Base	103.297523	22,583.08	110.528030	24,163.83	1,580.75	0.00	
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
Original Face:	110,953.300	Local	104.902892	116,393.22	110.801786	122,938.24	6,545.02	0.01	
	700,000.000	Base	104.902892	116,393.22	110.801786	122,938.24	6,545.02	0.01	
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
Original Face:	64,885.780	Local	103.284772	67,017.13	110.527846	71,716.85	4,699.72	0.00	
	600,000.000	Base	103.284772	67,017.13	110.527846	71,716.85	4,699.72	0.00	
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
Original Face:	19,628.460	Local	103.272493	20,270.80	110.527067	21,694.76	1,423.96	0.00	
	200,000.000	Base	103.272493	20,270.80	110.527067	21,694.76	1,423.96	0.00	
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	79,986.360	Local	107.021810	85,602.85	111.759439	89,392.31	3,789.46	0.01	
	200,000.000	Base	107.021810	85,602.85	111.759439	89,392.31	3,789.46	0.01	
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
Original Face:	30,551.980	Local	104.310555	31,868.94	110.132095	33,647.54	1,778.60	0.00	
	200,000.000	Base	104.310555	31,868.94	110.132095	33,647.54	1,778.60	0.00	
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		
Original Face:	35,694.140	Local	104.325500	37,238.09	110.533958	39,454.15	2,216.06	0.00	
	200,000.000	Base	104.325500	37,238.09	110.533958	39,454.15	2,216.06	0.00	
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
Original Face:	57,516.500	Local	105.682056	60,784.62	109.047468	62,720.29	1,935.67	0.00	
	200,000.000	Base	105.682056	60,784.62	109.047468	62,720.29	1,935.67	0.00	
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
Original Face:	25,396.510	Local	106.909060	27,151.17	111.070981	28,208.15	1,056.98	0.00	
	100,000.000	Base	106.909060	27,151.17	111.070981	28,208.15	1,056.98	0.00	
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
Original Face:	127,255.620	Local	105.939463	134,813.92	109.602496	139,475.34	4,661.42	0.01	
	400,000.000	Base	105.939463	134,813.92	109.602496	139,475.34	4,661.42	0.01	
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
Original Face:	42,380.850	Local	102.495514	43,438.47	109.729355	46,504.23	3,065.76	0.00	
	100,000.000	Base	102.495514	43,438.47	109.729355	46,504.23	3,065.76	0.00	
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
Original Face:	122,399.650	Local	107.022863	130,995.61	111.763238	136,797.81	5,802.20	0.01	
	300,000.000	Base	107.022863	130,995.61	111.763238	136,797.81	5,802.20	0.01	
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
Original Face:	78,170.890	Local	107.028524	83,665.15	111.759408	87,363.32	3,698.17	0.01	
	200,000.000	Base	107.028524	83,665.15	111.759408	87,363.32	3,698.17	0.00	
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
Original Face:	80,248.580	Local	106.991987	85,859.55	111.775256	89,698.06	3,838.51	0.01	
	200,000.000	Base	106.991987	85,859.55	111.775256	89,698.06	3,838.51	0.01	
31418C2M5	FNMA POOL MA3479 FN 09/48 FIXED 3					3.000000	01 Sep 2048		

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	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		
	223,470.040	Local		104.666684	233,898.68	110.716058	247,417.22	13,518.54	0.01
Original Face:	600,000.000	Base		104.666684	233,898.68	110.716058	247,417.22	13,518.54	0.01
31418C4M3	FNMA POOL MA3527 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
	567,327.440	Local		108.622682	616,246.28	110.722960	628,161.73	11,915.45	0.04
Original Face:	1,500,000.000	Base		108.622682	616,246.28	110.722960	628,161.73	11,915.45	0.04
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
	796,440.290	Local		105.935576	843,713.61	105.724995	842,036.46	-1,677.15	0.05
Original Face:	1,600,000.000	Base		105.935576	843,713.61	105.724995	842,036.46	-1,677.15	0.05
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4					4.000000	01 Jul 2047		
	175,547.050	Local		106.943318	187,735.84	107.512521	188,735.06	999.22	0.01
Original Face:	500,000.000	Base		106.943318	187,735.84	107.512521	188,735.06	999.22	0.01
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
	1,054,865.840	Local		107.045888	1,129,190.51	107.704723	1,136,140.33	6,949.82	0.07
Original Face:	2,800,000.000	Base		107.045888	1,129,190.51	107.704723	1,136,140.33	6,949.82	0.06
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
	413,671.720	Local		107.394064	444,258.87	107.279835	443,786.34	-472.53	0.03
Original Face:	1,000,000.000	Base		107.394064	444,258.87	107.279835	443,786.34	-472.53	0.03
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
	0.000	Local		0.000000	-2.45	0.000000	0.00	2.45	0.00
		Base		0.000000	-2.45	0.000000	0.00	2.45	0.00
31418CUH5	FNMA POOL MA3283 FN 02/33 FIXED 3					3.000000	01 Feb 2033		
	0.000	Local		0.000000	0.40	0.000000	0.00	-0.40	0.00
		Base		0.000000	0.40	0.000000	0.00	-0.40	0.00
31418CXN9	FNMA POOL MA3384 FN 06/48 FIXED 4					4.000000	01 Jun 2048		
	0.000	Local		0.000000	-65.41	0.000000	0.00	65.41	0.00
		Base		0.000000	-65.41	0.000000	0.00	65.41	0.00
31418DPR7	FNMA POOL MA4031 FN 05/50 FIXED 4.5					4.500000	01 May 2050		

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Original Face:	214,946.210	Local	108.180563	232,530.02	108.625480	233,486.35	956.33	0.01	
	300,000.000	Base	108.180563	232,530.02	108.625480	233,486.35	956.33	0.01	
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.000000	01 Feb 2039		
	42,834.500	Local	110.587354	47,369.54	115.652873	49,539.33	2,169.79	0.00	
Original Face:	900,000.000	Base	110.587354	47,369.54	115.652873	49,539.33	2,169.79	0.00	
31774BAE4	FINCO I LLC 2020 TERM LOAN B						27 Jun 2025		
	181,305.790	Local	100.236192	181,734.02	99.803600	180,949.71	-784.31	0.01	
		Base	100.236192	181,734.02	99.803600	180,949.71	-784.31	0.01	
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	1,510,000.000	Local	120.452492	1,818,832.63	142.596441	2,153,206.26	334,373.63	0.13	
		Base	120.452492	1,818,832.63	142.596441	2,153,206.26	334,373.63	0.12	
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.900000	15 Jul 2027		
	310,000.000	Local	100.199116	310,617.26	110.229630	341,711.85	31,094.59	0.02	
		Base	100.199116	310,617.26	110.229630	341,711.85	31,094.59	0.02	
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
	200,000.000	Local	102.784545	205,569.09	124.449511	248,899.02	43,329.93	0.01	
		Base	102.784545	205,569.09	124.449511	248,899.02	43,329.93	0.01	
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
	120,000.000	Local	100.128992	120,154.79	97.736750	117,284.10	-2,870.69	0.01	
		Base	100.128992	120,154.79	97.736750	117,284.10	-2,870.69	0.01	
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN						03 Jul 2024		
	305,253.540	Local	100.294762	306,153.31	99.200000	302,811.51	-3,341.80	0.02	
		Base	100.294762	306,153.31	99.200000	302,811.51	-3,341.80	0.02	
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A					4.060000	15 Nov 2030		
	420,000.000	Local	99.950283	419,791.19	117.846090	494,953.58	75,162.39	0.03	
Original Face:	420,000.000	Base	99.950283	419,791.19	117.846090	494,953.58	75,162.39	0.03	
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125					5.125000	16 Jun 2025		
	200,000.000	Local	100.000000	200,000.00	108.730000	217,460.00	17,460.00	0.01	
		Base	100.000000	200,000.00	108.730000	217,460.00	17,460.00	0.01	
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		

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		400,000.000	Local 99.036515	396,146.06	104.750000	419,000.00	22,853.94	0.03	
			Base 99.036515	396,146.06	104.750000	419,000.00	22,853.94	0.02	
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4				4.000000	13 Nov 2030			
		230,000.000	Local 102.817257	236,479.69	105.000000	241,500.00	5,020.31	0.01	
			Base 102.817257	236,479.69	105.000000	241,500.00	5,020.31	0.01	
345397VU4	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/21 5.875				5.875000	02 Aug 2021			
		400,000.000	Local 100.669165	402,676.66	102.350000	409,400.00	6,723.34	0.02	
			Base 100.669165	402,676.66	102.350000	409,400.00	6,723.34	0.02	
345397XW8	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336				3.336000	18 Mar 2021			
		200,000.000	Local 99.191905	198,383.81	100.250000	200,500.00	2,116.19	0.01	
			Base 99.191905	198,383.81	100.250000	200,500.00	2,116.19	0.01	
345397YL1	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/22 3.339				3.339000	28 Mar 2022			
		200,000.000	Local 95.637825	191,275.65	101.000000	202,000.00	10,724.35	0.01	
			Base 95.637825	191,275.65	101.000000	202,000.00	10,724.35	0.01	
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023			
		183,114.650	Local 100.422386	183,888.10	99.046900	181,369.38	-2,518.72	0.01	
			Base 100.422386	183,888.10	99.046900	181,369.38	-2,518.72	0.01	
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039			
		790,000.000	Local 122.178832	965,212.77	137.132130	1,083,343.83	118,131.06	0.06	
			Base 122.178832	965,212.77	137.132130	1,083,343.83	118,131.06	0.06	
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A				1.998000	25 Feb 2050			
		930,000.000	Local 98.848294	919,289.13	99.386350	924,293.06	5,003.93	0.06	
Original Face:		930,000.000	Base 98.848294	919,289.13	99.386350	924,293.06	5,003.93	0.05	
35565WAH5	FREDDIE MAC STACR STACR 2020 DNA3 M2 144A				3.148000	25 Jun 2050			
		1,750,000.000	Local 100.000000	1,750,000.00	100.499260	1,758,737.05	8,737.05	0.11	
Original Face:		1,750,000.000	Base 100.000000	1,750,000.00	100.499260	1,758,737.05	8,737.05	0.10	
35565XAA8	FREDDIE MAC STACR STACR 2020 DNA4 M1 144A				1.648000	25 Aug 2050			
		913,145.140	Local 100.000000	913,145.14	100.194780	914,923.76	1,778.62	0.05	
Original Face:		1,160,000.000	Base 100.000000	913,145.14	100.194780	914,923.76	1,778.62	0.05	
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A				0.977340	25 Dec 2050			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	940,000.000	Local	100.000000		940,000.00	100.015730	940,147.86	147.86	0.06
	940,000.000	Base	100.000000		940,000.00	100.015730	940,147.86	147.86	0.05
35566CAH8	FREDDIE MAC STACR STACR 2020 DNA6 M2 144A					2.077340	25 Dec 2050		
Original Face:	940,000.000	Local	100.000000		940,000.00	99.845120	938,544.13	-1,455.87	0.06
	940,000.000	Base	100.000000		940,000.00	99.845120	938,544.13	-1,455.87	0.05
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	376,000.000	Local	93.722835		352,397.86	124.500000	468,120.00	115,722.14	0.03
		Base	93.722835		352,397.86	124.500000	468,120.00	115,722.14	0.03
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4					5.400000	14 Nov 2034		
	30,000.000	Local	97.580700		29,274.21	125.125000	37,537.50	8,263.29	0.00
		Base	97.580700		29,274.21	125.125000	37,537.50	8,263.29	0.00
35671DCH6	FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625					4.625000	01 Aug 2030		
	120,000.000	Local	100.000000		120,000.00	109.750000	131,700.00	11,700.00	0.01
		Base	100.000000		120,000.00	109.750000	131,700.00	11,700.00	0.01
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418					4.418000	15 Nov 2035		
	430,000.000	Local	116.551121		501,169.82	119.354602	513,224.79	12,054.97	0.03
		Base	116.551121		501,169.82	119.354602	513,224.79	12,054.97	0.03
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25					4.250000	01 Jun 2025		
	170,000.000	Local	100.000000		170,000.00	103.750000	176,375.00	6,375.00	0.01
		Base	100.000000		170,000.00	103.750000	176,375.00	6,375.00	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
Original Face:	62,821.930	Local	100.145411		62,913.28	107.547299	67,563.29	4,650.01	0.00
	200,000.000	Base	100.145411		62,913.28	107.547299	67,563.29	4,650.01	0.00
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
Original Face:	161,409.550	Local	99.379176		160,407.48	105.251106	169,885.34	9,477.86	0.01
	800,000.000	Base	99.379176		160,407.48	105.251106	169,885.34	9,477.86	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
Original Face:	74,637.200	Local	102.072613		76,184.14	105.255351	78,559.65	2,375.51	0.00
	300,000.000	Base	102.072613		76,184.14	105.255351	78,559.65	2,375.51	0.00
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3					3.000000	15 Oct 2042		

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Original Face:	77,135.060	Local	102.461371	79,033.64	105.256834	81,189.92	2,156.28	0.00	
	300,000.000	Base	102.461371	79,033.64	105.256834	81,189.92	2,156.28	0.00	
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
Original Face:	68,417.240	Local	102.461982	70,101.66	105.255096	72,012.63	1,910.97	0.00	
	300,000.000	Base	102.461982	70,101.66	105.255096	72,012.63	1,910.97	0.00	
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
Original Face:	22,663.890	Local	101.736683	23,057.49	107.955983	24,467.03	1,409.54	0.00	
	100,000.000	Base	101.736683	23,057.49	107.955983	24,467.03	1,409.54	0.00	
36179RXC8	GNMA II POOL MA3375 G2 01/46 FIXED 3					3.000000	20 Jan 2046		
Original Face:	72,467.870	Local	105.829121	76,692.11	106.554265	77,217.61	525.50	0.00	
	200,000.000	Base	105.829121	76,692.11	106.554265	77,217.61	525.50	0.00	
36179S2N6	GNMA II POOL MA4381 G2 04/47 FIXED 3					3.000000	20 Apr 2047		
Original Face:	46,647.760	Local	105.707219	49,310.05	106.542432	49,699.66	389.61	0.00	
	100,000.000	Base	105.707219	49,310.05	106.542432	49,699.66	389.61	0.00	
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046		
Original Face:	450,773.130	Local	106.453126	479,862.09	106.565323	480,367.84	505.75	0.03	
	1,100,000.000	Base	106.453126	479,862.09	106.565323	480,367.84	505.75	0.03	
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046		
Original Face:	117,332.300	Local	103.753723	121,736.63	107.785996	126,467.79	4,731.16	0.01	
	300,000.000	Base	103.753723	121,736.63	107.785996	126,467.79	4,731.16	0.01	
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
Original Face:	131,377.260	Local	102.800454	135,056.42	106.571238	140,010.37	4,953.95	0.01	
	300,000.000	Base	102.800454	135,056.42	106.571238	140,010.37	4,953.95	0.01	
36179SWW3	GNMA II POOL MA4261 G2 02/47 FIXED 3					3.000000	20 Feb 2047		
Original Face:	93,186.880	Local	105.737975	98,533.92	106.453662	99,200.85	666.93	0.01	
	200,000.000	Base	105.737975	98,533.92	106.453662	99,200.85	666.93	0.01	
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5					4.500000	20 Jul 2048		
Original Face:	129,643.150	Local	104.600004	135,606.74	108.212836	140,290.53	4,683.79	0.01	
	400,000.000	Base	104.600004	135,606.74	108.212836	140,290.53	4,683.79	0.01	
36179T7L3	GNMA II POOL MA5399 G2 08/48 FIXED 4.5					4.500000	20 Aug 2048		

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Original Face:	270,779.330	Local	108.298348	293,249.54	108.370972	293,446.19	196.65	0.02	
	800,000.000	Base	108.298348	293,249.54	108.370972	293,446.19	196.65	0.02	
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
Original Face:	353,527.490	Local	104.715028	370,196.41	107.923915	381,540.71	11,344.30	0.02	
	1,000,000.000	Base	104.715028	370,196.41	107.923915	381,540.71	11,344.30	0.02	
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
Original Face:	9,932.440	Local	97.852391	9,719.13	105.973386	10,525.74	806.61	0.00	
	20,000.000	Base	97.852391	9,719.13	105.973386	10,525.74	806.61	0.00	
36179TG41	GNMA II POOL MA4719 G2 09/47 FIXED 3.5					3.500000	20 Sep 2047		
Original Face:	2,121,334.030	Local	106.498922	2,259,197.87	107.938562	2,289,737.45	30,539.58	0.14	
	4,800,000.000	Base	106.498922	2,259,197.87	107.938562	2,289,737.45	30,539.58	0.13	
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
Original Face:	590,470.170	Local	103.329589	610,130.40	107.793948	636,491.11	26,360.71	0.04	
	1,500,000.000	Base	103.329589	610,130.40	107.793948	636,491.11	26,360.71	0.04	
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047		
Original Face:	19,157.270	Local	100.797974	19,310.14	106.052832	20,316.83	1,006.69	0.00	
	40,000.000	Base	100.797974	19,310.14	106.052832	20,316.83	1,006.69	0.00	
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.500000	20 Nov 2047		
Original Face:	46,534.830	Local	103.591525	48,206.14	107.104862	49,841.07	1,634.93	0.00	
	100,000.000	Base	103.591525	48,206.14	107.104862	49,841.07	1,634.93	0.00	
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
Original Face:	453,340.700	Local	103.820767	470,661.79	107.988502	489,555.83	18,894.04	0.03	
	1,100,000.000	Base	103.820767	470,661.79	107.988502	489,555.83	18,894.04	0.03	
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047		
Original Face:	52,204.440	Local	97.226960	50,756.79	105.687712	55,173.68	4,416.89	0.00	
	106,490.000	Base	97.226960	50,756.79	105.687712	55,173.68	4,416.89	0.00	
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
Original Face:	203,041.180	Local	103.041368	209,216.41	107.864786	219,009.93	9,793.52	0.01	
	500,000.000	Base	103.041368	209,216.41	107.864786	219,009.93	9,793.52	0.01	
36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5					5.000000	20 Dec 2047		

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		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3				3.000000	20 Feb 2048		
		118,607.390 Local	97.225603	115,316.75	104.643430	124,114.84	8,798.09	0.01
Original Face:		237,541.990 Base	97.225603	115,316.75	104.643430	124,114.84	8,798.09	0.01
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
		469,125.540 Local	103.361979	484,897.44	107.298490	503,364.62	18,467.18	0.03
Original Face:		1,000,000.000 Base	103.361979	484,897.44	107.298490	503,364.62	18,467.18	0.03
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4				4.000000	20 Feb 2048		
		164,124.230 Local	104.415606	171,371.31	107.458646	176,365.68	4,994.37	0.01
Original Face:		400,000.000 Base	104.415606	171,371.31	107.458646	176,365.68	4,994.37	0.01
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4				4.000000	20 Mar 2048		
		229,826.120 Local	104.002204	239,024.23	107.735493	247,604.30	8,580.07	0.01
Original Face:		600,000.000 Base	104.002204	239,024.23	107.735493	247,604.30	8,580.07	0.01
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4				4.000000	20 Apr 2048		
		141,029.870 Local	103.973038	146,633.04	107.322891	151,357.33	4,724.29	0.01
Original Face:		400,000.000 Base	103.973038	146,633.04	107.322891	151,357.33	4,724.29	0.01
36179TXW0	GNMA II POOL MA5193 G2 05/48 FIXED 4.5				4.500000	20 May 2048		
		710,145.110 Local	108.006569	767,003.37	108.222675	768,538.03	1,534.66	0.05
Original Face:		2,200,000.000 Base	108.006569	767,003.37	108.222675	768,538.03	1,534.66	0.04
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5				4.500000	20 Jun 2048		
		292,716.240 Local	104.459626	305,770.29	108.210676	316,750.22	10,979.93	0.02
Original Face:		913,336.000 Base	104.459626	305,770.29	108.210676	316,750.22	10,979.93	0.02
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5				4.500000	20 Sep 2048		
		265,123.020 Local	104.340732	276,631.30	108.214057	286,900.38	10,269.08	0.02
Original Face:		800,000.000 Base	104.340732	276,631.30	108.214057	286,900.38	10,269.08	0.02
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5				4.500000	20 Oct 2048		
		449,171.090 Local	107.550695	483,086.63	108.224772	486,114.39	3,027.76	0.03
Original Face:		1,300,000.000 Base	107.550695	483,086.63	108.224772	486,114.39	3,027.76	0.03
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5				5.000000	20 Oct 2048		

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Original Face:	643,245.440 Local		109.240070	702,681.77	109.355740	703,425.81	744.04	0.04
	2,000,000.000 Base		109.240070	702,681.77	109.355740	703,425.81	744.04	0.04
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5				4.500000	20 Dec 2048		
Original Face:	182,037.750 Local		107.360924	195,437.41	108.216638	196,995.13	1,557.72	0.01
	600,000.000 Base		107.360924	195,437.41	108.216638	196,995.13	1,557.72	0.01
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5				4.500000	20 Jan 2049		
Original Face:	576,243.220 Local		104.044726	599,550.68	108.215128	623,582.34	24,031.66	0.04
	1,880,001.000 Base		104.044726	599,550.68	108.215128	623,582.34	24,031.66	0.04
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5				5.000000	20 Jan 2049		
Original Face:	879,449.850 Local		107.088353	941,788.36	109.356516	961,735.72	19,947.36	0.06
	2,900,000.000 Base		107.088353	941,788.36	109.356516	961,735.72	19,947.36	0.05
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5				3.500000	20 Feb 2049		
Original Face:	205,010.040 Local		103.296551	211,768.30	106.478982	218,292.60	6,524.30	0.01
	500,000.000 Base		103.296551	211,768.30	106.478982	218,292.60	6,524.30	0.01
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5				4.500000	20 Mar 2049		
Original Face:	69,415.050 Local		104.246658	72,362.87	108.205222	75,110.71	2,747.84	0.00
	200,000.010 Base		104.246658	72,362.87	108.205222	75,110.71	2,747.84	0.00
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5				4.500000	20 Apr 2049		
Original Face:	121,959.020 Local		104.471920	127,412.93	108.131466	131,876.08	4,463.15	0.01
	314,000.000 Base		104.471920	127,412.93	108.131466	131,876.08	4,463.15	0.01
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4				4.000000	20 Feb 2050		
Original Face:	1,614,148.870 Local		106.302658	1,715,883.16	106.792325	1,723,787.11	7,903.95	0.10
	2,200,000.000 Base		106.302658	1,715,883.16	106.792325	1,723,787.11	7,903.95	0.10
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5				4.500000	20 Feb 2050		
Original Face:	362,530.820 Local		107.225457	388,725.33	107.481895	389,655.00	929.67	0.02
	500,000.000 Base		107.225457	388,725.33	107.481895	389,655.00	929.67	0.02
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5				4.500000	20 Mar 2050		
Original Face:	236,561.140 Local		107.324466	253,887.98	107.584601	254,503.36	615.38	0.02
	300,000.000 Base		107.324466	253,887.98	107.584601	254,503.36	615.38	0.01
36179VKP4	GNMA II POOL MA6602 G2 04/50 FIXED 4.5				4.500000	20 Apr 2050		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	2,915,280.750	Local	107.594483	3,136,681.25	107.454515	3,132,600.79	-4,080.46	0.19
	3,300,000.000	Base	107.594483	3,136,681.25	107.454515	3,132,600.79	-4,080.46	0.18
36179VQV5	GNMA II POOL MA6768 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
Original Face:	1,237,730.740	Local	107.164572	1,326,408.85	106.679191	1,320,401.14	-6,007.71	0.08
	1,300,000.000	Base	107.164572	1,326,408.85	106.679191	1,320,401.14	-6,007.71	0.08
36179VTX8	GNMA II POOL MA6866 G2 09/50 FIXED 3				3.000000	20 Sep 2050		
Original Face:	887,654.520	Local	105.463756	936,153.80	105.235043	934,123.62	-2,030.18	0.06
	900,000.000	Base	105.463756	936,153.80	105.235043	934,123.62	-2,030.18	0.05
36179VVZ0	GNMA II POOL MA6932 G2 10/50 FIXED 3				3.000000	20 Oct 2050		
Original Face:	991,171.310	Local	105.737048	1,048,035.28	105.798827	1,048,647.62	612.34	0.06
	1,000,000.000	Base	105.737048	1,048,035.28	105.798827	1,048,647.62	612.34	0.06
36179VZS2	GNMA II POOL MA7053 G2 12/50 FIXED 3				3.000000	20 Dec 2050		
Original Face:	1,000,000.000	Local	106.312500	1,063,125.00	106.340082	1,063,400.82	275.82	0.06
	1,000,000.000	Base	106.312500	1,063,125.00	106.340082	1,063,400.82	275.82	0.06
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047		
Original Face:	195,256.680	Local	103.719857	202,519.95	107.590042	210,076.74	7,556.79	0.01
	300,000.000	Base	103.719857	202,519.95	107.590042	210,076.74	7,556.79	0.01
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047		
Original Face:	165,123.910	Local	103.719861	171,266.29	109.531953	180,863.44	9,597.15	0.01
	300,000.000	Base	103.719861	171,266.29	109.531953	180,863.44	9,597.15	0.01
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5				3.500000	20 Feb 2050		
Original Face:	94,873.260	Local	105.296181	99,897.92	106.727978	101,256.31	1,358.39	0.01
	100,000.000	Base	105.296181	99,897.92	106.727978	101,256.31	1,358.39	0.01
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4				4.000000	20 Oct 2049		
Original Face:	96,486.720	Local	105.046456	101,355.88	108.147853	104,348.32	2,992.44	0.01
	100,000.000	Base	105.046456	101,355.88	108.147853	104,348.32	2,992.44	0.01
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4				4.000000	20 Jan 2050		
Original Face:	97,620.060	Local	105.813160	103,294.87	109.386392	106,783.06	3,488.19	0.01
	100,000.000	Base	105.813160	103,294.87	109.386392	106,783.06	3,488.19	0.01
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4				4.000000	20 Feb 2050		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	95,634.160	Local	105.813613	101,193.96	108.926871	104,171.30	2,977.34	0.01	
	100,000.000	Base	105.813613	101,193.96	108.926871	104,171.30	2,977.34	0.01	
3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4					4.000000	20 Mar 2050		
Original Face:	95,805.950	Local	106.970152	102,483.77	109.842197	105,235.36	2,751.59	0.01	
	100,000.000	Base	106.970152	102,483.77	109.842197	105,235.36	2,751.59	0.01	
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
Original Face:	388,703.220	Local	106.970611	415,798.21	108.873364	423,194.27	7,396.06	0.03	
	400,000.000	Base	106.970611	415,798.21	108.873364	423,194.27	7,396.06	0.02	
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
Original Face:	196,426.500	Local	106.534205	209,261.41	106.501585	209,197.34	-64.07	0.01	
	200,000.000	Base	106.534205	209,261.41	106.501585	209,197.34	-64.07	0.01	
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
Original Face:	200,000.000	Local	106.446645	212,893.29	107.817228	215,634.46	2,741.17	0.01	
	200,000.000	Base	106.446645	212,893.29	107.817228	215,634.46	2,741.17	0.01	
3617MN3V3	GNMA II POOL BT0812 G2 03/50 FIXED 3					3.000000	20 Mar 2050		
Original Face:	1,151,646.170	Local	104.680272	1,205,546.34	104.733933	1,206,164.33	617.99	0.07	
	1,300,000.000	Base	104.680272	1,205,546.34	104.733933	1,206,164.33	617.99	0.07	
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026		
Original Face:	30,000.000	Local	100.776667	30,233.00	114.767000	34,430.10	4,197.10	0.00	
		Base	100.776667	30,233.00	114.767000	34,430.10	4,197.10	0.00	
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.500000	20 Oct 2037		
Original Face:	34,494.750	Local	107.246581	36,994.44	116.284185	40,111.94	3,117.50	0.00	
	1,600,000.000	Base	107.246581	36,994.44	116.284185	40,111.94	3,117.50	0.00	
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.000000	20 Sep 2038		
Original Face:	150,532.920	Local	107.983045	162,550.03	116.023846	174,654.08	12,104.05	0.01	
	7,900,000.000	Base	107.983045	162,550.03	116.023846	174,654.08	12,104.05	0.01	
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.500000	20 Jan 2040		
Original Face:	28,228.220	Local	106.254273	29,993.69	111.363414	31,435.91	1,442.22	0.00	
	300,000.000	Base	106.254273	29,993.69	111.363414	31,435.91	1,442.22	0.00	
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040		

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Original Face:	35,067.960	Local	106.288133	37,273.08	111.406167	39,067.87	1,794.79	0.00	
	400,000.000	Base	106.288133	37,273.08	111.406167	39,067.87	1,794.79	0.00	
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.000000	20 May 2040		
Original Face:	10,081.080	Local	107.443449	10,831.46	116.015010	11,695.57	864.11	0.00	
	222,231.000	Base	107.443449	10,831.46	116.015010	11,695.57	864.11	0.00	
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040		
Original Face:	17,069.150	Local	107.276344	18,311.16	116.094647	19,816.37	1,505.21	0.00	
	302,944.000	Base	107.276344	18,311.16	116.094647	19,816.37	1,505.21	0.00	
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040		
Original Face:	17,820.800	Local	104.365853	18,598.83	114.352907	20,378.60	1,779.77	0.00	
	200,000.000	Base	104.365853	18,598.83	114.352907	20,378.60	1,779.77	0.00	
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041		
Original Face:	11,662.900	Local	103.992318	12,128.52	112.875519	13,164.56	1,036.04	0.00	
	100,000.000	Base	103.992318	12,128.52	112.875519	13,164.56	1,036.04	0.00	
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 2041		
Original Face:	19,553.020	Local	107.315750	20,983.47	115.993912	22,680.31	1,696.84	0.00	
	347,788.000	Base	107.315750	20,983.47	115.993912	22,680.31	1,696.84	0.00	
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041		
Original Face:	269,325.250	Local	104.066221	280,276.61	111.407851	300,049.47	19,772.86	0.02	
	2,800,000.000	Base	104.066221	280,276.61	111.407851	300,049.47	19,772.86	0.02	
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041		
Original Face:	38,164.080	Local	107.303936	40,951.56	114.546135	43,715.48	2,763.92	0.00	
	437,880.000	Base	107.303936	40,951.56	114.546135	43,715.48	2,763.92	0.00	
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040		
Original Face:	13,348.520	Local	102.906390	13,736.48	113.820270	15,193.32	1,456.84	0.00	
	100,000.000	Base	102.906390	13,736.48	113.820270	15,193.32	1,456.84	0.00	
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.000000	15 May 2040		
Original Face:	24,685.530	Local	103.037326	25,435.31	114.597010	28,288.88	2,853.57	0.00	
	200,000.000	Base	103.037326	25,435.31	114.597010	28,288.88	2,853.57	0.00	
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					1.891000	20 Jul 2060		

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Original Face:	167,011.390	Local	104.113300	173,881.07	104.295690	174,185.68	304.61	0.01	
	430,000.000	Base	104.113300	173,881.07	104.295690	174,185.68	304.61	0.01	
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					1.805000	20 Nov 2060		
Original Face:	110,101.990	Local	104.715274	115,293.60	104.069610	114,582.71	-710.89	0.01	
	500,000.000	Base	104.715274	115,293.60	104.069610	114,582.71	-710.89	0.01	
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
Original Face:	789,111.800	Local	101.823219	803,499.04	111.979646	883,644.60	80,145.56	0.05	
	1,100,000.000	Base	101.823219	803,499.04	111.979646	883,644.60	80,145.56	0.05	
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
Original Face:	247,464.160	Local	102.610067	253,923.14	103.709996	256,645.07	2,721.93	0.02	
	500,000.000	Base	102.610067	253,923.14	103.709996	256,645.07	2,721.93	0.01	
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
Original Face:	1,221,212.830	Local	107.392667	1,311,493.03	107.408857	1,311,690.74	197.71	0.08	
	1,900,000.000	Base	107.392667	1,311,493.03	107.408857	1,311,690.74	197.71	0.07	
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
Original Face:	281,938.280	Local	103.187524	290,925.13	104.684976	295,147.02	4,221.89	0.02	
	300,000.000	Base	103.187524	290,925.13	104.684976	295,147.02	4,221.89	0.02	
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.000000	20 Jul 2040		
Original Face:	39,418.030	Local	104.796866	41,308.86	113.251315	44,641.44	3,332.58	0.00	
	500,000.000	Base	104.796866	41,308.86	113.251315	44,641.44	3,332.58	0.00	
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.500000	20 Jul 2041		
Original Face:	40,536.490	Local	106.688665	43,247.84	111.408647	45,161.16	1,913.32	0.00	
	400,000.000	Base	106.688665	43,247.84	111.408647	45,161.16	1,913.32	0.00	
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161000	10 Nov 2046		
Original Face:	90,000.000	Local	102.448322	92,203.49	105.887100	95,298.39	3,094.90	0.01	
	90,000.000	Base	102.448322	92,203.49	105.887100	95,298.39	3,094.90	0.01	
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					0.998390	10 Feb 2048		
Original Face:	3,033,294.710	Local	4.186022	126,974.38	3.347580	101,541.97	-25,432.41	0.01	
	4,130,000.000	Base	4.186022	126,974.38	3.347580	101,541.97	-25,432.41	0.01	
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.038030	10 Apr 2047		

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Original Face:	1,524,517.970	Local	6.477556	98,751.50	2.549830	38,872.62	-59,878.88	0.00	
	2,770,000.000	Base	6.477556	98,751.50	2.549830	38,872.62	-59,878.88	0.00	
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A				1.458630	15 Sep 2031			
Original Face:	860,000.000	Local	100.000000	860,000.00	84.414700	725,966.42	-134,033.58	0.04	
	860,000.000	Base	100.000000	860,000.00	84.414700	725,966.42	-134,033.58	0.04	
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5				3.500000	15 May 2025			
Original Face:	50,000.000	Local	110.966440	55,483.22	111.780210	55,890.11	406.89	0.00	
		Base	110.966440	55,483.22	111.780210	55,890.11	406.89	0.00	
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040			
Original Face:	20,000.000	Local	117.995600	23,599.12	130.170669	26,034.13	2,435.01	0.00	
		Base	117.995600	23,599.12	130.170669	26,034.13	2,435.01	0.00	
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25				4.250000	01 Apr 2050			
Original Face:	440,000.000	Local	129.482484	569,722.93	136.024907	598,509.59	28,786.66	0.04	
		Base	129.482484	569,722.93	136.024907	598,509.59	28,786.66	0.03	
369550BK3	GENERAL DYNAMICS CORP COMPANY GUAR 04/25 3.25				3.250000	01 Apr 2025			
Original Face:	110,000.000	Local	109.843964	120,828.36	110.418570	121,460.43	632.07	0.01	
		Base	109.843964	120,828.36	110.418570	121,460.43	632.07	0.01	
369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45				3.450000	01 May 2027			
Original Face:	60,000.000	Local	99.858683	59,915.21	113.104545	67,862.73	7,947.52	0.00	
		Base	99.858683	59,915.21	113.104545	67,862.73	7,947.52	0.00	
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625				3.625000	01 May 2030			
Original Face:	130,000.000	Local	99.850254	129,805.33	114.288704	148,575.32	18,769.99	0.01	
		Base	99.850254	129,805.33	114.288704	148,575.32	18,769.99	0.01	
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25				4.250000	01 May 2040			
Original Face:	140,000.000	Local	99.724307	139,614.03	118.220565	165,508.79	25,894.76	0.01	
		Base	99.724307	139,614.03	118.220565	165,508.79	25,894.76	0.01	
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35				4.350000	01 May 2050			
Original Face:	160,000.000	Local	99.654006	159,446.41	121.614829	194,583.73	35,137.32	0.01	
		Base	99.654006	159,446.41	121.614829	194,583.73	35,137.32	0.01	
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15				6.150000	07 Aug 2037			

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	90,000.000	Local		112.520567	101,268.51	137.855619	124,070.06	22,801.55	0.01
		Base		112.520567	101,268.51	137.855619	124,070.06	22,801.55	0.01
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
	280,000.000	Local		115.660707	323,849.98	135.533825	379,494.71	55,644.73	0.02
		Base		115.660707	323,849.98	135.533825	379,494.71	55,644.73	0.02
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	1,019,000.000	Local		134.408714	1,369,624.80	147.208224	1,500,051.80	130,427.00	0.09
		Base		134.408714	1,369,624.80	147.208224	1,500,051.80	130,427.00	0.09
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	370,000.000	Local		112.327186	415,610.59	140.206353	518,763.51	103,152.92	0.03
		Base		112.327186	415,610.59	140.206353	518,763.51	103,152.92	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	50,000.000	Local		113.017820	56,508.91	134.896948	67,448.47	10,939.56	0.00
		Base		113.017820	56,508.91	134.896948	67,448.47	10,939.56	0.00
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.150000	01 Apr 2038		
	30,000.000	Local		105.400400	31,620.12	120.235003	36,070.50	4,450.38	0.00
		Base		105.400400	31,620.12	120.235003	36,070.50	4,450.38	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	140,000.000	Local		94.251100	131,951.54	135.242057	189,338.88	57,387.34	0.01
		Base		94.251100	131,951.54	135.242057	189,338.88	57,387.34	0.01
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
	210,000.000	Local		99.909410	209,809.76	121.296873	254,723.43	44,913.67	0.02
		Base		99.909410	209,809.76	121.296873	254,723.43	44,913.67	0.01
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4					5.400000	02 Oct 2023		
	120,000.000	Local		99.914300	119,897.16	111.974000	134,368.80	14,471.64	0.01
		Base		99.914300	119,897.16	111.974000	134,368.80	14,471.64	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	740,000.000	Local		101.488639	751,015.93	102.832674	760,961.79	9,945.86	0.05
		Base		101.488639	751,015.93	102.832674	760,961.79	9,945.86	0.04
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 2027		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	40,000.000	Local		100.828775	40,331.51	113.838780	45,535.51	5,204.00	0.00
		Base		100.828775	40,331.51	113.838780	45,535.51	5,204.00	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	330,000.000	Local		101.155170	333,812.06	108.993314	359,677.94	25,865.88	0.02
		Base		101.155170	333,812.06	108.993314	359,677.94	25,865.88	0.02
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	160,000.000	Local		102.459425	163,935.08	132.539866	212,063.79	48,128.71	0.01
		Base		102.459425	163,935.08	132.539866	212,063.79	48,128.71	0.01
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.850000	08 May 2022		
	10,000.000	Local		99.731500	9,973.15	103.424509	10,342.45	369.30	0.00
		Base		99.731500	9,973.15	103.424509	10,342.45	369.30	0.00
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125000	30 May 2023		
	20,000.000	Local		101.171700	20,234.34	108.145000	21,629.00	1,394.66	0.00
		Base		101.171700	20,234.34	108.145000	21,629.00	1,394.66	0.00
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	1,140,000.000	Local		100.035641	1,140,406.31	113.118240	1,289,547.94	149,141.63	0.08
		Base		100.035641	1,140,406.31	113.118240	1,289,547.94	149,141.63	0.07
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	440,000.000	Local		99.920857	439,651.77	110.039320	484,173.01	44,521.24	0.03
		Base		99.920857	439,651.77	110.039320	484,173.01	44,521.24	0.03
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	540,000.000	Local		120.387267	650,091.24	153.016106	826,286.97	176,195.73	0.05
		Base		120.387267	650,091.24	153.016106	826,286.97	176,195.73	0.05
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	320,000.000	Local		100.389063	321,245.00	156.616670	501,173.34	179,928.34	0.03
		Base		100.389063	321,245.00	156.616670	501,173.34	179,928.34	0.03
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.000000	03 Mar 2024		
	1,040,000.000	Local		101.131060	1,051,763.02	110.497195	1,149,170.83	97,407.81	0.07
		Base		101.131060	1,051,763.02	110.497195	1,149,170.83	97,407.81	0.07
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	180,000.000	Local		98.033622	176,460.52	105.661875	190,191.38	13,730.86	0.01
		Base		98.033622	176,460.52	105.661875	190,191.38	13,730.86	0.01
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
	2,500,000.000	Local		106.380196	2,659,504.89	115.742036	2,893,550.90	234,046.01	0.17
		Base		106.380196	2,659,504.89	115.742036	2,893,550.90	234,046.01	0.16
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	890,000.000	Local		108.343240	964,254.84	118.636310	1,055,863.16	91,608.32	0.06
		Base		108.343240	964,254.84	118.636310	1,055,863.16	91,608.32	0.06
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
	350,000.000	Local		105.499560	369,248.46	111.098970	388,846.40	19,597.94	0.02
		Base		105.499560	369,248.46	111.098970	388,846.40	19,597.94	0.02
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.000000	29 Dec 2049		
	8,000.000	Local		80.027750	6,402.22	98.250000	7,860.00	1,457.78	0.00
		Base		80.027750	6,402.22	98.250000	7,860.00	1,457.78	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	570,000.000	Local		99.505698	567,182.48	112.264328	639,906.67	72,724.19	0.04
		Base		99.505698	567,182.48	112.264328	639,906.67	72,724.19	0.04
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	1,140,000.000	Local		117.436232	1,338,773.05	139.357829	1,588,679.25	249,906.20	0.10
		Base		117.436232	1,338,773.05	139.357829	1,588,679.25	249,906.20	0.09
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					6.498370	20 Jan 2040		
	13,342.830	Local		126.000706	16,812.06	8.258820	1,101.96	-15,710.10	0.00
Original Face:	258,000.000	Base		126.000706	16,812.06	8.258820	1,101.96	-15,710.10	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					1.145500	20 May 2060		
	219,671.710	Local		102.066160	224,210.48	101.315070	222,560.55	-1,649.93	0.01
Original Face:	670,000.000	Base		102.066160	224,210.48	101.315070	222,560.55	-1,649.93	0.01
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					0.470250	20 Oct 2060		
	538,679.380	Local		100.000000	538,679.38	99.806280	537,635.85	-1,043.53	0.03
Original Face:	1,150,000.000	Base		100.000000	538,679.38	99.806280	537,635.85	-1,043.53	0.03
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					0.640250	20 Mar 2061		

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Original Face:	74,836.120	Local	99.990179	74,828.77	100.192770	74,980.38	151.61	0.00	
	200,000.000	Base	99.990179	74,828.77	100.192770	74,980.38	151.61	0.00	
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					6.446870	16 Apr 2042		
Original Face:	1,055,789.340	Local	26.991384	284,972.16	28.330160	299,106.81	14,134.65	0.02	
	4,700,000.000	Base	26.991384	284,972.16	28.330160	299,106.81	14,134.65	0.02	
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.570250	20 Oct 2064		
Original Face:	1,504,379.160	Local	100.029861	1,504,828.39	100.053460	1,505,183.40	355.01	0.09	
	3,000,000.000	Base	100.029861	1,504,828.39	100.053460	1,505,183.40	355.01	0.09	
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					6.328370	20 Apr 2040		
Original Face:	22,620.700	Local	48.343729	10,935.69	20.933550	4,735.32	-6,200.37	0.00	
	300,000.000	Base	48.343729	10,935.69	20.933550	4,735.32	-6,200.37	0.00	
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					5.898370	20 Mar 2042		
Original Face:	1,305,932.940	Local	24.199351	316,027.29	25.462550	332,523.83	16,496.54	0.02	
	4,800,000.000	Base	24.199351	316,027.29	25.462550	332,523.83	16,496.54	0.02	
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.500000	20 Feb 2038		
Original Face:	139,725.020	Local	47.864570	66,878.78	2.084630	2,912.75	-63,966.03	0.00	
	1,500,000.000	Base	47.864570	66,878.78	2.084630	2,912.75	-63,966.03	0.00	
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.623240	16 Mar 2047		
Original Face:	2,256,623.090	Local	8.545873	192,848.14	1.856190	41,887.21	-150,960.93	0.00	
	5,680,000.000	Base	8.545873	192,848.14	1.856190	41,887.21	-150,960.93	0.00	
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD					2.694330	16 Nov 2047		
Original Face:	259,337.010	Local	102.729907	266,416.67	105.771620	274,304.96	7,888.29	0.02	
	600,000.000	Base	102.729907	266,416.67	105.771620	274,304.96	7,888.29	0.02	
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					2.682470	16 Jun 2048		
Original Face:	24,299.410	Local	102.600434	24,931.30	104.918660	25,494.62	563.32	0.00	
	100,000.000	Base	102.600434	24,931.30	104.918660	25,494.62	563.32	0.00	
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.649340	16 Aug 2054		
Original Face:	2,421,985.200	Local	13.866143	335,835.93	2.351130	56,944.02	-278,891.91	0.00	
	9,230,000.000	Base	13.866143	335,835.93	2.351130	56,944.02	-278,891.91	0.00	
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					5.448370	20 Aug 2044		

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Original Face:	103,902.100 Local	29.969750	31,139.20	17.186870	17,857.52	-13,281.68	0.00	
	400,000.000 Base	29.969750	31,139.20	17.186870	17,857.52	-13,281.68	0.00	
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA				4.000000	20 Nov 2044		
Original Face:	519,535.620 Local	121.831173	632,956.34	13.339040	69,301.06	-563,655.28	0.00	
	3,000,000.000 Base	121.831173	632,956.34	13.339040	69,301.06	-563,655.28	0.00	
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB				3.150000	16 Jun 2060		
Original Face:	201,339.410 Local	98.499742	198,318.80	105.129010	211,666.13	13,347.33	0.01	
	250,000.000 Base	98.499742	198,318.80	105.129010	211,666.13	13,347.33	0.01	
38380QAW2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL				1.301630	20 May 2070		
Original Face:	600,456.170 Local	103.278006	620,139.16	104.719000	628,791.70	8,652.54	0.04	
	600,000.000 Base	103.278006	620,139.16	104.719000	628,791.70	8,652.54	0.04	
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF				1.401630	20 Apr 2070		
Original Face:	364,591.840 Local	102.763570	374,667.59	103.009070	375,562.66	895.07	0.02	
	400,000.000 Base	102.763570	374,667.59	103.009070	375,562.66	895.07	0.02	
38380QDH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F				0.651630	20 Jul 2070		
Original Face:	297,238.590 Local	100.139571	297,653.45	100.430340	298,517.73	864.28	0.02	
	300,000.000 Base	100.139571	297,653.45	100.430340	298,517.73	864.28	0.02	
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA				0.601630	20 Jul 2070		
Original Face:	1,388,545.740 Local	99.844892	1,386,392.00	100.190720	1,391,193.97	4,801.97	0.08	
	1,400,000.000 Base	99.844892	1,386,392.00	100.190720	1,391,193.97	4,801.97	0.08	
38380QGU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC				0.601630	20 Jul 2070		
Original Face:	3,292,718.330 Local	99.844830	3,287,609.02	100.172640	3,298,402.88	10,793.86	0.20	
	3,500,000.000 Base	99.844830	3,287,609.02	100.172640	3,298,402.88	10,793.86	0.19	
38380RET3	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 179 IO				1.003670	16 Sep 2062		
Original Face:	10,331,148.490 Local	8.967801	926,476.79	8.954920	925,146.08	-1,330.71	0.06	
	10,350,000.000 Base	8.967801	926,476.79	8.954920	925,146.08	-1,330.71	0.05	
38382AKD6	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 123 A				3.000000	20 Oct 2049		
Original Face:	113,477.960 Local	101.110947	114,738.64	102.824120	116,682.71	1,944.07	0.01	
	200,000.000 Base	101.110947	114,738.64	102.824120	116,682.71	1,944.07	0.01	
38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI				3.500000	20 Apr 2050		

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Original Face:	384,770.640	Local	15.528542	59,749.27	14.459690	55,636.64	-4,112.63	0.00	
	400,000.000	Base	15.528542	59,749.27	14.459690	55,636.64	-4,112.63	0.00	
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI				3.500000	20 Apr 2050			
Original Face:	96,120.200	Local	15.764782	15,153.14	16.276210	15,644.73	491.59	0.00	
	100,000.000	Base	15.764782	15,153.14	16.276210	15,644.73	491.59	0.00	
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI				2.500000	20 Aug 2050			
Original Face:	694,730.580	Local	12.960033	90,037.31	14.261030	99,075.74	9,038.43	0.01	
	700,000.000	Base	12.960033	90,037.31	14.261030	99,075.74	9,038.43	0.01	
38382HS35	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL				2.500000	20 Aug 2050			
Original Face:	198,509.180	Local	12.864564	25,537.34	13.826080	27,446.04	1,908.70	0.00	
	200,000.000	Base	12.864564	25,537.34	13.826080	27,446.04	1,908.70	0.00	
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN				2.500000	20 Aug 2050			
Original Face:	297,772.490	Local	13.043364	38,839.55	13.517580	40,251.63	1,412.08	0.00	
	300,000.000	Base	13.043364	38,839.55	13.517580	40,251.63	1,412.08	0.00	
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE				2.500000	20 Sep 2050			
Original Face:	296,515.290	Local	13.297874	39,430.23	13.741060	40,744.34	1,314.11	0.00	
	300,000.000	Base	13.297874	39,430.23	13.741060	40,744.34	1,314.11	0.00	
38382KG64	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 IH				2.500000	20 Oct 2050			
Original Face:	199,029.750	Local	13.402147	26,674.26	14.335520	28,531.95	1,857.69	0.00	
	200,000.000	Base	13.402147	26,674.26	14.335520	28,531.95	1,857.69	0.00	
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI				2.500000	20 Oct 2050			
Original Face:	896,494.280	Local	13.686943	122,702.66	14.254720	127,792.75	5,090.09	0.01	
	900,000.000	Base	13.686943	122,702.66	14.254720	127,792.75	5,090.09	0.01	
38382KS87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 VI				2.500000	20 Oct 2050			
Original Face:	297,629.810	Local	13.499760	40,179.31	14.317400	42,612.85	2,433.54	0.00	
	300,000.000	Base	13.499760	40,179.31	14.317400	42,612.85	2,433.54	0.00	
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2				1.000000	13 Mar 2032			
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B					15 Nov 2027			

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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
	1,179,341.840	Local	100.010966	1,179,471.17	98.839300	1,165,653.22	-13,817.95	0.07	
		Base	100.010966	1,179,471.17	98.839300	1,165,653.22	-13,817.95	0.07	
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
	110,000.000	Local	99.917418	109,909.16	101.427488	111,570.24	1,661.08	0.01	
		Base	99.917418	109,909.16	101.427488	111,570.24	1,661.08	0.01	
404119BQ1	HCA INC SR SECURED 04/25 5.25					5.250000	15 Apr 2025		
	180,000.000	Local	101.161467	182,090.64	116.768173	210,182.71	28,092.07	0.01	
		Base	101.161467	182,090.64	116.768173	210,182.71	28,092.07	0.01	
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375000	01 Feb 2025		
	100,000.000	Local	106.507180	106,507.18	112.453000	112,453.00	5,945.82	0.01	
		Base	106.507180	106,507.18	112.453000	112,453.00	5,945.82	0.01	
404119BT5	HCA INC SR SECURED 06/26 5.25					5.250000	15 Jun 2026		
	30,000.000	Local	100.469500	30,140.85	118.350151	35,505.05	5,364.20	0.00	
		Base	100.469500	30,140.85	118.350151	35,505.05	5,364.20	0.00	
404119BU2	HCA INC SR SECURED 02/27 4.5					4.500000	15 Feb 2027		
	20,000.000	Local	96.803700	19,360.74	116.320186	23,264.04	3,903.30	0.00	
		Base	96.803700	19,360.74	116.320186	23,264.04	3,903.30	0.00	
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
	40,000.000	Local	102.551875	41,020.75	133.571090	53,428.44	12,407.69	0.00	
		Base	102.551875	41,020.75	133.571090	53,428.44	12,407.69	0.00	
404119BW8	HCA INC COMPANY GUAR 02/29 5.875					5.875000	01 Feb 2029		
	220,000.000	Local	114.121009	251,066.22	120.348000	264,765.60	13,699.38	0.02	
		Base	114.121009	251,066.22	120.348000	264,765.60	13,699.38	0.02	
404119CA5	HCA INC COMPANY GUAR 09/30 3.5					3.500000	01 Sep 2030		
	220,000.000	Local	99.325136	218,515.30	106.257612	233,766.75	15,251.45	0.01	
		Base	99.325136	218,515.30	106.257612	233,766.75	15,251.45	0.01	
404121AH8	HCA INC COMPANY GUAR 09/26 5.375					5.375000	01 Sep 2026		
	80,000.000	Local	100.000000	80,000.00	114.940000	91,952.00	11,952.00	0.01	
		Base	100.000000	80,000.00	114.940000	91,952.00	11,952.00	0.01	
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		

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	60,000.000	Local		101.635083	60,981.05	118.000000	70,800.00	9,818.95	0.00
		Base		101.635083	60,981.05	118.000000	70,800.00	9,818.95	0.00
404122BA0	HCA INC TERM LOAN B12						13 Mar 2025		
	97,013.330	Local		100.590816	97,586.50	99.925000	96,940.57	-645.93	0.01
		Base		100.590816	97,586.50	99.925000	96,940.57	-645.93	0.01
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.250000	18 Aug 2025		
	340,000.000	Local		99.576441	338,559.90	113.617275	386,298.74	47,738.84	0.02
		Base		99.576441	338,559.90	113.617275	386,298.74	47,738.84	0.02
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
	940,000.000	Local		107.286672	1,008,494.72	115.475006	1,085,465.06	76,970.34	0.06
		Base		107.286672	1,008,494.72	115.475006	1,085,465.06	76,970.34	0.06
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR					2.099000	04 Jun 2026		
	760,000.000	Local		100.000000	760,000.00	103.914263	789,748.40	29,748.40	0.05
		Base		100.000000	760,000.00	103.914263	789,748.40	29,748.40	0.04
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR					2.848000	04 Jun 2031		
	1,080,000.000	Local		102.579075	1,107,854.01	107.284044	1,158,667.68	50,813.67	0.07
		Base		102.579075	1,107,854.01	107.284044	1,158,667.68	50,813.67	0.07
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
	30,000.000	Local		100.365700	30,109.71	112.152301	33,645.69	3,535.98	0.00
		Base		100.365700	30,109.71	112.152301	33,645.69	3,535.98	0.00
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625					4.625000	15 May 2024		
	20,000.000	Local		98.526750	19,705.35	104.750000	20,950.00	1,244.65	0.00
		Base		98.526750	19,705.35	104.750000	20,950.00	1,244.65	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875					4.875000	15 May 2026		
	90,000.000	Local		97.389589	87,650.63	108.625000	97,762.50	10,111.87	0.01
		Base		97.389589	87,650.63	108.625000	97,762.50	10,111.87	0.01
410345AN2	HANESBRANDS INC COMPANY GUAR 144A 05/25 5.375					5.375000	15 May 2025		
	200,000.000	Local		100.329175	200,658.35	105.802000	211,604.00	10,945.65	0.01
		Base		100.329175	200,658.35	105.802000	211,604.00	10,945.65	0.01
41151PAN5	HARBOR FREIGHT TOOLS USA INC 2020 TERM LOAN B						19 Oct 2027		

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	480,000.000	Local	99.211192	476,213.72	99.865400	479,353.92	3,140.20	0.03	
		Base	99.211192	476,213.72	99.865400	479,353.92	3,140.20	0.03	
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045			
	120,000.000	Local	102.253592	122,704.31	138.264200	165,917.04	43,212.73	0.01	
		Base	102.253592	122,704.31	138.264200	165,917.04	43,212.73	0.01	
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A				1.808630	15 May 2038			
	2,090,000.000	Local	100.000000	2,090,000.00	95.870810	2,003,699.93	-86,300.07	0.12	
Original Face:	2,090,000.000	Base	100.000000	2,090,000.00	95.870810	2,003,699.93	-86,300.07	0.11	
42307TAG3	KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75				6.750000	15 Mar 2032			
	10,000.000	Local	126.181600	12,618.16	132.783448	13,278.34	660.18	0.00	
		Base	126.181600	12,618.16	132.783448	13,278.34	660.18	0.00	
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125000	01 Aug 2039			
	10,000.000	Local	123.333800	12,333.38	143.171416	14,317.14	1,983.76	0.00	
		Base	123.333800	12,333.38	143.171416	14,317.14	1,983.76	0.00	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
	80,000.000	Local	99.836213	79,868.97	101.549546	81,239.64	1,370.67	0.00	
		Base	99.836213	79,868.97	101.549546	81,239.64	1,370.67	0.00	
42806DCN7	HERTZ VEHICLE FINANCING LLC HERTZ 2019 3A A 144A				2.670000	26 Dec 2025			
	107,135.900	Local	99.999608	107,135.48	100.124330	107,269.10	133.62	0.01	
Original Face:	480,000.000	Base	99.999608	107,135.48	100.124330	107,269.10	133.62	0.01	
43133KAA3	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A AR 144A				3.250000	01 Nov 2035			
	1,010,000.000	Local	100.000000	1,010,000.00	100.000000	1,010,000.00	0.00	0.06	
Original Face:	1,010,000.000	Base	100.000000	1,010,000.00	100.000000	1,010,000.00	0.00	0.06	
432833AD3	HILTON DOMESTIC OPERATIN COMPANY GUAR 05/26 5.125				5.125000	01 May 2026			
	50,000.000	Local	99.594880	49,797.44	103.250000	51,625.00	1,827.56	0.00	
		Base	99.594880	49,797.44	103.250000	51,625.00	1,827.56	0.00	
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375				5.375000	01 May 2025			
	230,000.000	Local	100.456635	231,050.26	106.250000	244,375.00	13,324.74	0.01	
		Base	100.456635	231,050.26	106.250000	244,375.00	13,324.74	0.01	
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75				5.750000	01 May 2028			

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	90,000.000	Local	100.243356	90,219.02	108.750000	97,875.00	7,655.98	0.01	
		Base	100.243356	90,219.02	108.750000	97,875.00	7,655.98	0.01	
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875					4.875000	01 Apr 2027		
	130,000.000	Local	100.000000	130,000.00	105.842500	137,595.25	7,595.25	0.01	
		Base	100.000000	130,000.00	105.842500	137,595.25	7,595.25	0.01	
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026		
	472,666.750	Local	100.574739	475,383.35	98.714300	466,589.67	-8,793.68	0.03	
		Base	100.574739	475,383.35	98.714300	466,589.67	-8,793.68	0.03	
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
	40,000.000	Local	109.277200	43,710.88	127.709595	51,083.84	7,372.96	0.00	
		Base	109.277200	43,710.88	127.709595	51,083.84	7,372.96	0.00	
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
	30,000.000	Local	117.994000	35,398.20	120.319854	36,095.96	697.76	0.00	
		Base	117.994000	35,398.20	120.319854	36,095.96	697.76	0.00	
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	180,000.000	Local	105.582567	190,048.62	109.738207	197,528.77	7,480.15	0.01	
		Base	105.582567	190,048.62	109.738207	197,528.77	7,480.15	0.01	
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	200,000.000	Local	99.478080	198,956.16	111.611122	223,222.24	24,266.08	0.01	
		Base	99.478080	198,956.16	111.611122	223,222.24	24,266.08	0.01	
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	230,000.000	Local	102.053883	234,723.93	117.860143	271,078.33	36,354.40	0.02	
		Base	102.053883	234,723.93	117.860143	271,078.33	36,354.40	0.02	
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	760,000.000	Local	107.587363	817,663.96	119.007436	904,456.51	86,792.55	0.05	
		Base	107.587363	817,663.96	119.007436	904,456.51	86,792.55	0.05	
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	200,000.000	Local	99.991165	199,982.33	103.608735	207,217.47	7,235.14	0.01	
		Base	99.991165	199,982.33	103.608735	207,217.47	7,235.14	0.01	
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		

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	50,000.000	Local		101.384360	50,692.18	128.172834	64,086.42	13,394.24	0.00
		Base		101.384360	50,692.18	128.172834	64,086.42	13,394.24	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	40,000.000	Local		104.561775	41,824.71	134.776076	53,910.43	12,085.72	0.00
		Base		104.561775	41,824.71	134.776076	53,910.43	12,085.72	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	220,000.000	Local		101.182164	222,600.76	115.087003	253,191.41	30,590.65	0.02
		Base		101.182164	222,600.76	115.087003	253,191.41	30,590.65	0.01
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	10,000.000	Local		103.180100	10,318.01	133.580539	13,358.05	3,040.04	0.00
		Base		103.180100	10,318.01	133.580539	13,358.05	3,040.04	0.00
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
	50,000.000	Local		110.682800	55,341.40	114.888903	57,444.45	2,103.05	0.00
		Base		110.682800	55,341.40	114.888903	57,444.45	2,103.05	0.00
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026		
	159,675.410	Local		100.000000	159,675.41	98.250000	156,881.09	-2,794.32	0.01
		Base		100.000000	159,675.41	98.250000	156,881.09	-2,794.32	0.01
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047		
	200,000.000	Local		100.958005	201,916.01	132.825000	265,650.00	63,733.99	0.02
		Base		100.958005	201,916.01	132.825000	265,650.00	63,733.99	0.02
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	260,000.000	Local		99.689073	259,191.59	111.960000	291,096.00	31,904.41	0.02
		Base		99.689073	259,191.59	111.960000	291,096.00	31,904.41	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	590,000.000	Local		95.236607	561,895.98	119.023520	702,238.77	140,342.79	0.04
		Base		95.236607	561,895.98	119.023520	702,238.77	140,342.79	0.04
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.700000	29 Jul 2025		
	100,000.000	Local		100.954200	100,954.20	113.153077	113,153.08	12,198.88	0.01
		Base		100.954200	100,954.20	113.153077	113,153.08	12,198.88	0.01
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6					4.600000	25 Mar 2040		

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	120,000.000	Local		112.204175	134,645.01	132.019924	158,423.91	23,778.90	0.01
		Base		112.204175	134,645.01	132.019924	158,423.91	23,778.90	0.01
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	760,000.000	Local		109.998891	835,991.57	139.556249	1,060,627.49	224,635.92	0.06
		Base		109.998891	835,991.57	139.556249	1,060,627.49	224,635.92	0.06
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	640,000.000	Local		99.736213	638,311.76	108.328082	693,299.72	54,987.96	0.04
		Base		99.736213	638,311.76	108.328082	693,299.72	54,987.96	0.04
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	900,000.000	Local		99.857463	898,717.17	109.407793	984,670.14	85,952.97	0.06
		Base		99.857463	898,717.17	109.407793	984,670.14	85,952.97	0.06
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	350,000.000	Local		95.440754	334,042.64	114.459203	400,607.21	66,564.57	0.02
		Base		95.440754	334,042.64	114.459203	400,607.21	66,564.57	0.02
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	200,000.000	Local		99.949465	199,898.93	103.554973	207,109.95	7,211.02	0.01
		Base		99.949465	199,898.93	103.554973	207,109.95	7,211.02	0.01
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375					3.375000	12 Jan 2023		
	200,000.000	Local		99.889095	199,778.19	104.705607	209,411.21	9,633.02	0.01
		Base		99.889095	199,778.19	104.705607	209,411.21	9,633.02	0.01
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	235,151.520	Local		99.843875	234,784.39	98.166700	230,840.49	-3,943.90	0.01
		Base		99.843875	234,784.39	98.166700	230,840.49	-3,943.90	0.01
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75					2.750000	03 Jul 2030		
	290,000.000	Local		100.000000	290,000.00	110.254000	319,736.60	29,736.60	0.02
		Base		100.000000	290,000.00	110.254000	319,736.60	29,736.60	0.02
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875					3.875000	03 Jul 2050		
	200,000.000	Local		100.000000	200,000.00	120.019600	240,039.20	40,039.20	0.01
		Base		100.000000	200,000.00	120.019600	240,039.20	40,039.20	0.01
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C					3.457319	15 Aug 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
Original Face:	1,030,000.000	Local	90.157954	928,626.93	96.268830	991,568.95	62,942.02	0.06	
	1,030,000.000	Base	90.157954	928,626.93	96.268830	991,568.95	62,942.02	0.06	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	450,000.000	Local	100.799038	453,595.67	141.672256	637,525.15	183,929.48	0.04	
		Base	100.799038	453,595.67	141.672256	637,525.15	183,929.48	0.04	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	200,000.000	Local	103.702860	207,405.72	118.586257	237,172.51	29,766.79	0.01	
		Base	103.702860	207,405.72	118.586257	237,172.51	29,766.79	0.01	
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS					3.996500	15 Aug 2047		
Original Face:	250,000.000	Local	102.414764	256,036.91	109.672210	274,180.53	18,143.62	0.02	
	250,000.000	Base	102.414764	256,036.91	109.672210	274,180.53	18,143.62	0.02	
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A					0.570130	27 Jul 2046		
Original Face:	56,638.120	Local	96.595385	54,709.81	99.968570	56,620.32	1,910.51	0.00	
	1,590,000.000	Base	96.595385	54,709.81	99.968570	56,620.32	1,910.51	0.00	
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A					3.908630	15 May 2028		
Original Face:	257,666.040	Local	98.855623	254,717.37	89.591600	230,847.13	-23,870.24	0.01	
	400,000.000	Base	98.855623	254,717.37	89.591600	230,847.13	-23,870.24	0.01	
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
	960,000.000	Local	100.000000	960,000.00	113.728574	1,091,794.31	131,794.31	0.07	
		Base	100.000000	960,000.00	113.728574	1,091,794.31	131,794.31	0.06	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	260,000.000	Local	100.000000	260,000.00	119.558836	310,852.97	50,852.97	0.02	
		Base	100.000000	260,000.00	119.558836	310,852.97	50,852.97	0.02	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	620,000.000	Local	110.531623	685,296.06	122.010443	756,464.75	71,168.69	0.05	
		Base	110.531623	685,296.06	122.010443	756,464.75	71,168.69	0.04	
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	580,000.000	Local	100.000000	580,000.00	110.162838	638,944.46	58,944.46	0.04	
		Base	100.000000	580,000.00	110.162838	638,944.46	58,944.46	0.04	
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	520,000.000	Local	100.000000		520,000.00	105.612655	549,185.81	29,185.81	0.03
		Base	100.000000		520,000.00	105.612655	549,185.81	29,185.81	0.03
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
	1,040,000.000	Local	105.035812		1,092,372.44	107.486207	1,117,856.55	25,484.11	0.07
		Base	105.035812		1,092,372.44	107.486207	1,117,856.55	25,484.11	0.06
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	880,000.000	Local	108.338834		953,381.74	111.341779	979,807.66	26,425.92	0.06
		Base	108.338834		953,381.74	111.341779	979,807.66	26,425.92	0.06
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
	860,000.000	Local	100.000000		860,000.00	102.669453	882,957.30	22,957.30	0.05
		Base	100.000000		860,000.00	102.669453	882,957.30	22,957.30	0.05
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A					3.500000	25 Oct 2048		
	259,607.970	Local	97.733583		253,724.17	102.243820	265,433.11	11,708.94	0.02
Original Face:	660,000.000	Base	97.733583		253,724.17	102.243820	265,433.11	11,708.94	0.02
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A					3.500000	25 Oct 2048		
	213,134.010	Local	98.213246		209,325.83	102.252000	217,933.79	8,607.96	0.01
Original Face:	532,000.000	Base	98.213246		209,325.83	102.252000	217,933.79	8,607.96	0.01
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A					3.500000	25 Sep 2048		
	753,417.750	Local	98.692728		743,568.53	102.886980	775,168.77	31,600.24	0.05
Original Face:	1,700,000.000	Base	98.692728		743,568.53	102.886980	775,168.77	31,600.24	0.04
46651JAA1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2019 BOLT A 144A					1.291000	15 Jul 2034		
	698,741.040	Local	100.000000		698,741.04	95.633920	668,233.45	-30,507.59	0.04
Original Face:	770,000.000	Base	100.000000		698,741.04	95.633920	668,233.45	-30,507.59	0.04
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN						18 Aug 2022		
	1,050,541.360	Local	99.577971		1,046,107.77	99.850000	1,048,965.55	2,857.78	0.06
		Base	99.577971		1,046,107.77	99.850000	1,048,965.55	2,857.78	0.06
47077DAF7	JANE STREET GROUP LLC 2020 TERM LOAN						31 Jan 2025		
	225,958.960	Local	99.817126		225,545.74	99.750000	225,394.06	-151.68	0.01
		Base	99.817126		225,545.74	99.750000	225,394.06	-151.68	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	610,000.000	Local		116.530443	710,835.70	122.264407	745,812.88	34,977.18	0.04
		Base		116.530443	710,835.70	122.264407	745,812.88	34,977.18	0.04
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	240,000.000	Local		99.898613	239,756.67	100.433127	241,039.50	1,282.83	0.01
		Base		99.898613	239,756.67	100.433127	241,039.50	1,282.83	0.01
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
	480,000.000	Local		99.935327	479,689.57	100.496063	482,381.10	2,691.53	0.03
		Base		99.935327	479,689.57	100.496063	482,381.10	2,691.53	0.03
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	50,000.000	Local		101.632340	50,816.17	131.979894	65,989.95	15,173.78	0.00
		Base		101.632340	50,816.17	131.979894	65,989.95	15,173.78	0.00
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	400,000.000	Local		110.579160	442,316.64	123.268800	493,075.20	50,758.56	0.03
		Base		110.579160	442,316.64	123.268800	493,075.20	50,758.56	0.03
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	112.141000	224,282.00	24,282.00	0.01
		Base		100.000000	200,000.00	112.141000	224,282.00	24,282.00	0.01
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
	70,000.000	Local		99.997171	69,998.02	100.000000	70,000.00	1.98	0.00
		Base		99.997171	69,998.02	100.000000	70,000.00	1.98	0.00
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5					5.500000	01 Mar 2044		
	20,000.000	Local		113.461850	22,692.37	126.382432	25,276.49	2,584.12	0.00
		Base		113.461850	22,692.37	126.382432	25,276.49	2,584.12	0.00
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4					5.400000	01 Sep 2044		
	10,000.000	Local		117.834500	11,783.45	125.354467	12,535.45	752.00	0.00
		Base		117.834500	11,783.45	125.354467	12,535.45	752.00	0.00
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
	160,000.000	Local		106.703488	170,725.58	114.100236	182,560.38	11,834.80	0.01
		Base		106.703488	170,725.58	114.100236	182,560.38	11,834.80	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	130,000.000	Local		117.080154	152,204.20	128.512834	167,066.68	14,862.48	0.01
		Base		117.080154	152,204.20	128.512834	167,066.68	14,862.48	0.01
49456BAJ0	KINDER MORGAN INC/DELAWA COMPANY GUAR 02/46 5.05					5.050000	15 Feb 2046		
	80,000.000	Local		109.516175	87,612.94	122.078187	97,662.55	10,049.61	0.01
		Base		109.516175	87,612.94	122.078187	97,662.55	10,049.61	0.01
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.300000	01 Mar 2028		
	90,000.000	Local		108.621700	97,759.53	117.276421	105,548.78	7,789.25	0.01
		Base		108.621700	97,759.53	117.276421	105,548.78	7,789.25	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	210,000.000	Local		114.190262	239,799.55	127.186274	267,091.18	27,291.63	0.02
		Base		114.190262	239,799.55	127.186274	267,091.18	27,291.63	0.02
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.000000	04 Jun 2042		
	90,000.000	Local		106.812833	96,131.55	117.327362	105,594.63	9,463.08	0.01
		Base		106.812833	96,131.55	117.327362	105,594.63	9,463.08	0.01
50076QAR7	KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875					6.875000	26 Jan 2039		
	20,000.000	Local		123.432600	24,686.52	138.565678	27,713.14	3,026.62	0.00
		Base		123.432600	24,686.52	138.565678	27,713.14	3,026.62	0.00
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375000	01 Jun 2046		
	90,000.000	Local		97.042522	87,338.27	108.194489	97,375.04	10,036.77	0.01
		Base		97.042522	87,338.27	108.194489	97,375.04	10,036.77	0.01
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	190,000.000	Local		96.749058	183,823.21	104.427174	198,411.63	14,588.42	0.01
		Base		96.749058	183,823.21	104.427174	198,411.63	14,588.42	0.01
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	63,000.000	Local		102.500921	64,575.58	110.127036	69,380.03	4,804.45	0.00
		Base		102.500921	64,575.58	110.127036	69,380.03	4,804.45	0.00
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
	210,000.000	Local		107.384748	225,507.97	118.905456	249,701.46	24,193.49	0.01
		Base		107.384748	225,507.97	118.905456	249,701.46	24,193.49	0.01
50077LAW6	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 10/39 4.625					4.625000	01 Oct 2039		

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		10,000.000	Local 102.438600	10,243.86	111.655461	11,165.55	921.69	0.00	
			Base 102.438600	10,243.86	111.655461	11,165.55	921.69	0.00	
50077LAY2	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 10/49 4.875				4.875000	01 Oct 2049			
		160,000.000	Local 103.830019	166,128.03	116.662332	186,659.73	20,531.70	0.01	
			Base 103.830019	166,128.03	116.662332	186,659.73	20,531.70	0.01	
50077LBD7	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 03/31 4.25				4.250000	01 Mar 2031			
		70,000.000	Local 100.000000	70,000.00	111.505763	78,054.03	8,054.03	0.00	
			Base 100.000000	70,000.00	111.505763	78,054.03	8,054.03	0.00	
50077LBG0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 06/50 5.5				5.500000	01 Jun 2050			
		180,000.000	Local 100.000000	180,000.00	125.975248	226,755.45	46,755.45	0.01	
			Base 100.000000	180,000.00	125.975248	226,755.45	46,755.45	0.01	
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.500000	20 Mar 2027			
		570,000.000	Local 100.134295	570,765.48	113.750000	648,375.00	77,609.52	0.04	
			Base 100.134295	570,765.48	113.750000	648,375.00	77,609.52	0.04	
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A				4.500000	23 Dec 2036			
		113,266.290	Local 93.016563	105,356.41	100.019600	113,288.49	7,932.08	0.01	
Original Face:		710,000.000	Base 93.016563	105,356.41	100.019600	113,288.49	7,932.08	0.01	
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875				4.875000	01 Nov 2026			
		160,000.000	Local 99.757794	159,612.47	104.530000	167,248.00	7,635.53	0.01	
			Base 99.757794	159,612.47	104.530000	167,248.00	7,635.53	0.01	
513272AC8	LAMB WESTON HLD COMPANY GUAR 144A 05/28 4.875				4.875000	15 May 2028			
		30,000.000	Local 100.000000	30,000.00	111.625000	33,487.50	3,487.50	0.00	
			Base 100.000000	30,000.00	111.625000	33,487.50	3,487.50	0.00	
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B					04 Oct 2023			
		0.000	Local 0.000000	-3.18	0.000000	0.00	3.18	0.00	
			Base 0.000000	-3.18	0.000000	0.00	3.18	0.00	
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024			
		470,000.000	Local 99.942062	469,727.69	105.917403	497,811.79	28,084.10	0.03	
			Base 99.942062	469,727.69	105.917403	497,811.79	28,084.10	0.03	
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025			

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	40,000.000	Local	98.175550	39,270.22	104.643271	41,857.31	2,587.09	0.00	
		Base	98.175550	39,270.22	104.643271	41,857.31	2,587.09	0.00	
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	311,556.720	Local	26.000001	81,004.75	1.125000	3,505.01	-77,499.74	0.00	
		Base	26.000001	81,004.75	1.125000	3,505.01	-77,499.74	0.00	
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A					4.000000	25 Apr 2058		
	1,583,393.340	Local	100.554404	1,592,171.74	100.648430	1,593,660.54	1,488.80	0.10	
Original Face:	2,010,000.000	Base	100.554404	1,592,171.74	100.648430	1,593,660.54	1,488.80	0.09	
52474MAA7	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS7 A1 144A					3.250000	25 Nov 2059		
	2,017,463.340	Local	98.475868	1,986,714.54	100.165060	2,020,793.36	34,078.82	0.12	
Original Face:	2,150,000.000	Base	98.475868	1,986,714.54	100.165060	2,020,793.36	34,078.82	0.12	
52475FAF0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS5 A1 144A					3.200000	25 May 2059		
	1,064,879.350	Local	100.122859	1,066,187.65	100.962520	1,075,129.03	8,941.38	0.06	
Original Face:	1,250,000.000	Base	100.122859	1,066,187.65	100.962520	1,075,129.03	8,941.38	0.06	
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
	863,643.360	Local	100.631507	869,097.33	100.711010	869,783.95	686.62	0.05	
Original Face:	880,000.000	Base	100.631507	869,097.33	100.711010	869,783.95	686.62	0.05	
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.500000	19 Jul 2017		
	790,000.000	Local	98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00	
		Base	98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00	
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.500000	30 Apr 2024		
	80,000.000	Local	100.000000	80,000.00	110.500000	88,400.00	8,400.00	0.01	
		Base	100.000000	80,000.00	110.500000	88,400.00	8,400.00	0.01	
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75					4.750000	29 Nov 2027		
	150,000.000	Local	95.526207	143,289.31	118.180000	177,270.00	33,980.69	0.01	
		Base	95.526207	143,289.31	118.180000	177,270.00	33,980.69	0.01	
526057CV4	LENNAR CORP COMPANY GUAR 06/27 5					5.000000	15 Jun 2027		
	10,000.000	Local	96.894900	9,689.49	117.750000	11,775.00	2,085.51	0.00	
		Base	96.894900	9,689.49	117.750000	11,775.00	2,085.51	0.00	
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B						01 Mar 2027		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,458,765.850	Local 98.063492	1,430,516.73	98.339300	1,434,540.13	4,023.40	0.09
			Base 98.063492	1,430,516.73	98.339300	1,434,540.13	4,023.40	0.08
52736RBG6	LEVI STRAUSS + CO SR UNSECURED 05/25 5				5.000000	01 May 2025		
		190,000.000	Local 100.409863	190,778.74	102.500000	194,750.00	3,971.26	0.01
			Base 100.409863	190,778.74	102.500000	194,750.00	3,971.26	0.01
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028		
		200,000.000	Local 100.000000	200,000.00	112.924169	225,848.34	25,848.34	0.01
			Base 100.000000	200,000.00	112.924169	225,848.34	25,848.34	0.01
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028		
		200,000.000	Local 99.730195	199,460.39	119.014547	238,029.09	38,568.70	0.01
			Base 99.730195	199,460.39	119.014547	238,029.09	38,568.70	0.01
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5				4.500000	04 Nov 2024		
		250,000.000	Local 99.752532	249,381.33	111.873530	279,683.83	30,302.50	0.02
			Base 99.752532	249,381.33	111.873530	279,683.83	30,302.50	0.02
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9				3.900000	12 Mar 2024		
		200,000.000	Local 99.902215	199,804.43	109.919384	219,838.77	20,034.34	0.01
			Base 99.902215	199,804.43	109.919384	219,838.77	20,034.34	0.01
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1				3.100000	15 Jan 2023		
		40,000.000	Local 100.253900	40,101.56	105.090779	42,036.31	1,934.75	0.00
			Base 100.253900	40,101.56	105.090779	42,036.31	1,934.75	0.00
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55				3.550000	15 Jan 2026		
		270,000.000	Local 110.717581	298,937.47	113.590367	306,693.99	7,756.52	0.02
			Base 110.717581	298,937.47	113.590367	306,693.99	7,756.52	0.02
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
		100,000.000	Local 105.852240	105,852.24	131.758674	131,758.67	25,906.43	0.01
			Base 105.852240	105,852.24	131.758674	131,758.67	25,906.43	0.01
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030		
		120,000.000	Local 99.547717	119,457.26	124.476745	149,372.09	29,914.83	0.01
			Base 99.547717	119,457.26	124.476745	149,372.09	29,914.83	0.01
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	120,000.000	Local		116.340342	139,608.41	134.054500	160,865.40	21,256.99	0.01
		Base		116.340342	139,608.41	134.054500	160,865.40	21,256.99	0.01
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN						30 Dec 2026		
	1,382,567.460	Local		100.376069	1,387,766.87	99.675000	1,378,074.12	-9,692.75	0.08
		Base		100.376069	1,387,766.87	99.675000	1,378,074.12	-9,692.75	0.08
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	523,885.380	Local		99.468998	521,103.54	99.500000	521,265.95	162.41	0.03
		Base		99.468998	521,103.54	99.500000	521,265.95	162.41	0.03
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875					4.875000	01 Jun 2025		
	50,000.000	Local		101.835140	50,917.57	115.506939	57,753.47	6,835.90	0.00
		Base		101.835140	50,917.57	115.506939	57,753.47	6,835.90	0.00
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	180,000.000	Local		98.922483	178,060.47	114.381459	205,886.63	27,826.16	0.01
		Base		98.922483	178,060.47	114.381459	205,886.63	27,826.16	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	250,000.000	Local		99.378460	248,446.15	118.587983	296,469.96	48,023.81	0.02
		Base		99.378460	248,446.15	118.587983	296,469.96	48,023.81	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	640,000.000	Local		108.650603	695,363.86	120.856320	773,480.45	78,116.59	0.05
		Base		108.650603	695,363.86	120.856320	773,480.45	78,116.59	0.04
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	150,000.000	Local		98.761193	148,141.79	131.681286	197,521.93	49,380.14	0.01
		Base		98.761193	148,141.79	131.681286	197,521.93	49,380.14	0.01
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7					2.700000	01 Apr 2025		
	150,000.000	Local		99.952260	149,928.39	108.222348	162,333.52	12,405.13	0.01
		Base		99.952260	149,928.39	108.222348	162,333.52	12,405.13	0.01
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	90,000.000	Local		99.745511	89,770.96	114.983737	103,485.36	13,714.40	0.01
		Base		99.745511	89,770.96	114.983737	103,485.36	13,714.40	0.01
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	500,000.000	Local	98.512850	492,564.25	102.417079	512,085.40	19,521.15	0.03	
		Base	98.512850	492,564.25	102.417079	512,085.40	19,521.15	0.03	
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	40,000.000	Local	121.166850	48,466.74	129.071696	51,628.68	3,161.94	0.00	
		Base	121.166850	48,466.74	129.071696	51,628.68	3,161.94	0.00	
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					0.448000	25 May 2037		
	1,257,372.000	Local	93.364750	1,173,942.23	92.144100	1,158,594.11	-15,348.12	0.07	
Original Face:	10,140,000.000	Base	93.364750	1,173,942.23	92.144100	1,158,594.11	-15,348.12	0.07	
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
	982,193.410	Local	98.808508	970,490.65	99.930600	981,511.77	11,021.12	0.06	
		Base	98.808508	970,490.65	99.930600	981,511.77	11,021.12	0.06	
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	310,000.000	Local	103.175877	319,845.22	113.908777	353,117.21	33,271.99	0.02	
		Base	103.175877	319,845.22	113.908777	353,117.21	33,271.99	0.02	
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
	60,000.000	Local	109.199783	65,519.87	114.442039	68,665.22	3,145.35	0.00	
		Base	109.199783	65,519.87	114.442039	68,665.22	3,145.35	0.00	
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	30,000.000	Local	111.533500	33,460.05	117.351827	35,205.55	1,745.50	0.00	
		Base	111.533500	33,460.05	117.351827	35,205.55	1,745.50	0.00	
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
	50,000.000	Local	99.614680	49,807.34	103.700615	51,850.31	2,042.97	0.00	
		Base	99.614680	49,807.34	103.700615	51,850.31	2,042.97	0.00	
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
	350,000.000	Local	101.268017	354,438.06	105.432911	369,015.19	14,577.13	0.02	
		Base	101.268017	354,438.06	105.432911	369,015.19	14,577.13	0.02	
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	190,000.000	Local	107.934811	205,076.14	111.356698	211,577.73	6,501.59	0.01	
		Base	107.934811	205,076.14	111.356698	211,577.73	6,501.59	0.01	
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		

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	190,000.000	Local		113.071047	214,834.99	114.713357	217,955.38	3,120.39	0.01
		Base		113.071047	214,834.99	114.713357	217,955.38	3,120.39	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	180,000.000	Local		99.311711	178,761.08	117.204766	210,968.58	32,207.50	0.01
		Base		99.311711	178,761.08	117.204766	210,968.58	32,207.50	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	710,000.000	Local		116.974773	830,520.89	128.558797	912,767.46	82,246.57	0.05
		Base		116.974773	830,520.89	128.558797	912,767.46	82,246.57	0.05
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					5.875000	18 May 2030		
	200,000.000	Local		120.589140	241,178.28	124.500000	249,000.00	7,821.72	0.01
		Base		120.589140	241,178.28	124.500000	249,000.00	7,821.72	0.01
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
	340,000.000	Local		99.542271	338,443.72	101.129321	343,839.69	5,395.97	0.02
		Base		99.542271	338,443.72	101.129321	343,839.69	5,395.97	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
	190,000.000	Local		99.182658	188,447.05	101.391763	192,644.35	4,197.30	0.01
		Base		99.182658	188,447.05	101.391763	192,644.35	4,197.30	0.01
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					1.078000	25 Jul 2035		
	1,231,532.990	Local		99.823924	1,229,364.55	98.776540	1,216,465.68	-12,898.87	0.07
Original Face:	2,200,000.000	Base		99.823924	1,229,364.55	98.776540	1,216,465.68	-12,898.87	0.07
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	760,000.000	Local		102.653830	780,169.11	129.343935	983,013.91	202,844.80	0.06
		Base		102.653830	780,169.11	129.343935	983,013.91	202,844.80	0.06
594088AR7	MICHAELS STORES INC 2020 TERM LOAN B						01 Oct 2027		
	326,377.160	Local		99.254596	323,944.33	99.250000	323,929.33	-15.00	0.02
		Base		99.254596	323,944.33	99.250000	323,929.33	-15.00	0.02
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	70,000.000	Local		98.572200	69,000.54	108.634155	76,043.91	7,043.37	0.00
		Base		98.572200	69,000.54	108.634155	76,043.91	7,043.37	0.00
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		

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		230,000.000	Local 99.269926	228,320.83	100.687863	231,582.08	3,261.25	0.01
			Base 99.269926	228,320.83	100.687863	231,582.08	3,261.25	0.01
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4				2.400000	08 Aug 2026		
		1,190,000.000	Local 97.323724	1,158,152.32	109.098681	1,298,274.30	140,121.98	0.08
			Base 97.323724	1,158,152.32	109.098681	1,298,274.30	140,121.98	0.07
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45				3.450000	08 Aug 2036		
		20,000.000	Local 99.653350	19,930.67	123.312671	24,662.53	4,731.86	0.00
			Base 99.653350	19,930.67	123.312671	24,662.53	4,731.86	0.00
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95				3.950000	08 Aug 2056		
		50,000.000	Local 95.489660	47,744.83	137.327219	68,663.61	20,918.78	0.00
			Base 95.489660	47,744.83	137.327219	68,663.61	20,918.78	0.00
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022		
		330,000.000	Local 99.427679	328,111.34	102.038944	336,728.52	8,617.18	0.02
			Base 99.427679	328,111.34	102.038944	336,728.52	8,617.18	0.02
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875000	06 Feb 2024		
		370,000.000	Local 99.863019	369,493.17	107.414559	397,433.87	27,940.70	0.02
			Base 99.863019	369,493.17	107.414559	397,433.87	27,940.70	0.02
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3				3.300000	06 Feb 2027		
		1,660,000.000	Local 106.668569	1,770,698.24	114.105531	1,894,151.81	123,453.57	0.11
			Base 106.668569	1,770,698.24	114.105531	1,894,151.81	123,453.57	0.11
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1				4.100000	06 Feb 2037		
		7,000.000	Local 100.582286	7,040.76	131.243683	9,187.06	2,146.30	0.00
			Base 100.582286	7,040.76	131.243683	9,187.06	2,146.30	0.00
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525				2.525000	01 Jun 2050		
		3,000.000	Local 100.589333	3,017.68	105.454443	3,163.63	145.95	0.00
			Base 100.589333	3,017.68	105.454443	3,163.63	145.95	0.00
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675				2.675000	01 Jun 2060		
		10,000.000	Local 95.493800	9,549.38	108.370209	10,837.02	1,287.64	0.00
			Base 95.493800	9,549.38	108.370209	10,837.02	1,287.64	0.00
595112BR3	MICRON TECHNOLOGY INC SR UNSECURED 04/23 2.497				2.497000	24 Apr 2023		

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	270,000.000	Local	100.000000		270,000.00	104.201782	281,344.81	11,344.81	0.02
		Base	100.000000		270,000.00	104.201782	281,344.81	11,344.81	0.02
59909TAC8	MILANO ACQUISITION CORP TERM LOAN B						01 Oct 2027		
	620,000.000	Local	99.028439		613,976.32	99.875000	619,225.00	5,248.68	0.04
		Base	99.028439		613,976.32	99.875000	619,225.00	5,248.68	0.04
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5						20 Jun 2027		
	320,000.000	Local	98.821959		316,230.27	107.500000	344,000.00	27,769.73	0.02
Original Face:	320,000.000	Base	98.821959		316,230.27	107.500000	344,000.00	27,769.73	0.02
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A						25 Jun 2056		
	1,580,000.000	Local	99.716309		1,575,517.68	108.828840	1,719,495.67	143,977.99	0.10
Original Face:	1,580,000.000	Base	99.716309		1,575,517.68	108.828840	1,719,495.67	143,977.99	0.10
59981BAH7	MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A						25 Jul 2059		
	1,090,000.000	Local	105.209681		1,146,785.52	106.355160	1,159,271.24	12,485.72	0.07
Original Face:	1,090,000.000	Base	105.209681		1,146,785.52	106.355160	1,159,271.24	12,485.72	0.07
60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229						15 May 2050		
	260,000.000	Local	100.000000		260,000.00	116.758000	303,570.80	43,570.80	0.02
		Base	100.000000		260,000.00	116.758000	303,570.80	43,570.80	0.02
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998						22 Feb 2022		
	130,000.000	Local	100.154269		130,200.55	102.996419	133,895.34	3,694.79	0.01
		Base	100.154269		130,200.55	102.996419	133,895.34	3,694.79	0.01
60871RAC4	MOLSON COORS BEVERAGE COMPANY GUAR 05/22 3.5						01 May 2022		
	20,000.000	Local	100.033450		20,006.69	103.984508	20,796.90	790.21	0.00
		Base	100.033450		20,006.69	103.984508	20,796.90	790.21	0.00
609207AS4	MONDELEZ INTERNATIONAL SR UNSECURED 04/23 2.125						13 Apr 2023		
	100,000.000	Local	100.240480		100,240.48	103.864754	103,864.75	3,624.27	0.01
		Base	100.240480		100,240.48	103.864754	103,864.75	3,624.27	0.01
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5						04 May 2025		
	630,000.000	Local	100.662941		634,176.53	103.424875	651,576.71	17,400.18	0.04
		Base	100.662941		634,176.53	103.424875	651,576.71	17,400.18	0.04
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR						23 Jan 2030		

& Issue has redenominated but Local is not converted
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local	100.000000		10,000.00	121.640704	12,164.07	2,164.07	0.00
		Base	100.000000		10,000.00	121.640704	12,164.07	2,164.07	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	20,000.000	Local	104.290000		20,858.00	108.875300	21,775.06	917.06	0.00
		Base	104.290000		20,858.00	108.875300	21,775.06	917.06	0.00
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	940,000.000	Local	100.000000		940,000.00	116.310273	1,093,316.57	153,316.57	0.07
		Base	100.000000		940,000.00	116.310273	1,093,316.57	153,316.57	0.06
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	830,000.000	Local	100.078567		830,652.11	105.624198	876,680.84	46,028.73	0.05
		Base	100.078567		830,652.11	105.624198	876,680.84	46,028.73	0.05
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	570,000.000	Local	100.025326		570,144.36	115.928657	660,793.34	90,648.98	0.04
		Base	100.025326		570,144.36	115.928657	660,793.34	90,648.98	0.04
61768HBA3	MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B					4.494000	15 Mar 2052		
	1,550,000.000	Local	112.799354		1,748,389.98	114.847720	1,780,139.66	31,749.68	0.11
Original Face:	1,550,000.000	Base	112.799354		1,748,389.98	114.847720	1,780,139.66	31,749.68	0.10
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	280,000.000	Local	100.000000		280,000.00	114.964000	321,899.20	41,899.20	0.02
		Base	100.000000		280,000.00	114.964000	321,899.20	41,899.20	0.02
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7					2.700000	01 May 2025		
	170,000.000	Local	100.431271		170,733.16	107.630000	182,971.00	12,237.84	0.01
		Base	100.431271		170,733.16	107.630000	182,971.00	12,237.84	0.01
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	450,000.000	Local	99.829400		449,232.30	103.515678	465,820.55	16,588.25	0.03
		Base	99.829400		449,232.30	103.515678	465,820.55	16,588.25	0.03
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A					3.046900	15 Aug 2036		
	990,000.000	Local	102.764575		1,017,369.29	99.313030	983,199.00	-34,170.29	0.06
Original Face:	990,000.000	Base	102.764575		1,017,369.29	99.313030	983,199.00	-34,170.29	0.06
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A					1.350600	15 Aug 2036		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	7,710,000.000	Local		4.179297	322,223.82	4.124250	317,979.68	-4,244.14	0.02
	7,710,000.000	Base		4.179297	322,223.82	4.124250	317,979.68	-4,244.14	0.02
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A					3.655300	15 Aug 2036		
Original Face:	1,140,000.000	Local		102.764852	1,171,519.31	95.239960	1,085,735.54	-85,783.77	0.06
	1,140,000.000	Base		102.764852	1,171,519.31	95.239960	1,085,735.54	-85,783.77	0.06
63939CAD9	NAVIENT STUDENT LOAN TRUST NAVSL 2014 AA A3 144A					1.758630	15 Oct 2031		
Original Face:	1,970,000.000	Local		101.123919	1,992,141.20	101.272080	1,995,059.98	2,918.78	0.12
	1,970,000.000	Base		101.123919	1,992,141.20	101.272080	1,995,059.98	2,918.78	0.11
63939QAA4	NAVIENT STUDENT LOAN TRUST NAVSL 2016 5A A 144A					1.400130	25 Jun 2065		
Original Face:	734,403.720	Local		100.865065	740,756.79	101.273090	743,753.34	2,996.55	0.04
	1,190,000.000	Base		100.865065	740,756.79	101.273090	743,753.34	2,996.55	0.04
63940YAB2	NAVIENT STUDENT LOAN TRUST NAVSL 2019 CA A2 144A					3.130000	15 Feb 2068		
Original Face:	970,000.000	Local		99.952697	969,541.16	103.028730	999,378.68	29,837.52	0.06
	970,000.000	Base		99.952697	969,541.16	103.028730	999,378.68	29,837.52	0.06
63941FAC0	NAVIENT STUDENT LOAN TRUST NAVSL 2020 A A2B 144A					1.058630	15 Nov 2068		
Original Face:	870,000.000	Local		100.000000	870,000.00	100.115190	871,002.15	1,002.15	0.05
	870,000.000	Base		100.000000	870,000.00	100.115190	871,002.15	1,002.15	0.05
64072UAK8	CSC HOLDINGS, LLC 2019 TERM LOAN B5						15 Apr 2027		
	89,325.000	Local		100.327881	89,617.88	99.000000	88,431.75	-1,186.13	0.01
		Base		100.327881	89,617.88	99.000000	88,431.75	-1,186.13	0.01
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059		
Original Face:	929,472.210	Local		100.000000	929,472.21	101.502680	943,439.20	13,966.99	0.06
	1,140,000.000	Base		100.000000	929,472.21	101.502680	943,439.20	13,966.99	0.05
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		
Original Face:	842,351.080	Local		110.911947	934,267.98	111.023510	935,207.74	939.76	0.06
	890,000.000	Base		110.911947	934,267.98	111.023510	935,207.74	939.76	0.05
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
Original Face:	677,956.950	Local		102.492084	694,852.21	106.343760	720,964.91	26,112.70	0.04
	1,520,000.000	Base		102.492084	694,852.21	106.343760	720,964.91	26,112.70	0.04
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		

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	220,000.000	Local	99.908418	219,798.52	101.372565	223,019.64	3,221.12	0.01	
		Base	99.908418	219,798.52	101.372565	223,019.64	3,221.12	0.01	
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 4.35					4.350000	01 Apr 2023		
	185,000.000	Local	101.035892	186,916.40	104.889000	194,044.65	7,128.25	0.01	
		Base	101.035892	186,916.40	104.889000	194,044.65	7,128.25	0.01	
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4						18 Sep 2026		
	1,051,391.020	Local	99.153299	1,042,488.88	99.222200	1,043,213.30	724.42	0.06	
		Base	99.153299	1,042,488.88	99.222200	1,043,213.30	724.42	0.06	
654106AH6	NIKE INC SR UNSECURED 03/25 2.4					2.400000	27 Mar 2025		
	160,000.000	Local	105.196075	168,313.72	107.769288	172,430.86	4,117.14	0.01	
		Base	105.196075	168,313.72	107.769288	172,430.86	4,117.14	0.01	
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
	260,000.000	Local	108.105623	281,074.62	110.652558	287,696.65	6,622.03	0.02	
		Base	108.105623	281,074.62	110.652558	287,696.65	6,622.03	0.02	
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
	260,000.000	Local	99.862842	259,643.39	113.286850	294,545.81	34,902.42	0.02	
		Base	99.862842	259,643.39	113.286850	294,545.81	34,902.42	0.02	
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	130,000.000	Local	99.391208	129,208.57	116.318706	151,214.32	22,005.75	0.01	
		Base	99.391208	129,208.57	116.318706	151,214.32	22,005.75	0.01	
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
	890,000.000	Local	108.868253	968,927.45	123.714213	1,101,056.50	132,129.05	0.07	
		Base	108.868253	968,927.45	123.714213	1,101,056.50	132,129.05	0.06	
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	107.628000	215,256.00	15,256.00	0.01	
		Base	100.000000	200,000.00	107.628000	215,256.00	15,256.00	0.01	
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143					7.143000	23 Feb 2030		
	200,000.000	Local	100.000000	200,000.00	107.750000	215,500.00	15,500.00	0.01	
		Base	100.000000	200,000.00	107.750000	215,500.00	15,500.00	0.01	
654744AA9	NISSAN MOTOR CO SR UNSECURED 144A 09/23 3.043					3.043000	15 Sep 2023		

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	460,000.000	Local	100.000000		460,000.00	104.559472	480,973.57	20,973.57	0.03
		Base	100.000000		460,000.00	104.559472	480,973.57	20,973.57	0.03
654744AB7	NISSAN MOTOR CO SR UNSECURED 144A 09/25 3.522					3.522000	17 Sep 2025		
	950,000.000	Local	100.000000		950,000.00	107.072240	1,017,186.28	67,186.28	0.06
		Base	100.000000		950,000.00	107.072240	1,017,186.28	67,186.28	0.06
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345					4.345000	17 Sep 2027		
	1,030,000.000	Local	100.000000		1,030,000.00	110.452767	1,137,663.50	107,663.50	0.07
		Base	100.000000		1,030,000.00	110.452767	1,137,663.50	107,663.50	0.06
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.000000	01 Mar 2041		
	150,000.000	Local	104.343527		156,515.29	152.120721	228,181.08	71,665.79	0.01
		Base	104.343527		156,515.29	152.120721	228,181.08	71,665.79	0.01
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	40,000.000	Local	99.702000		39,880.80	142.424026	56,969.61	17,088.81	0.00
		Base	99.702000		39,880.80	142.424026	56,969.61	17,088.81	0.00
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.850000	15 Jan 2028		
	100,000.000	Local	104.769730		104,769.73	116.379758	116,379.76	11,610.03	0.01
		Base	104.769730		104,769.73	116.379758	116,379.76	11,610.03	0.01
65557FAA4	NORDEA BANK ABP SUBORDINATED 144A 05/21 4.875					4.875000	13 May 2021		
	300,000.000	Local	101.272217		303,816.65	101.538374	304,615.12	798.47	0.02
		Base	101.272217		303,816.65	101.538374	304,615.12	798.47	0.02
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	190,000.000	Local	96.900842		184,111.60	108.765606	206,654.65	22,543.05	0.01
		Base	96.900842		184,111.60	108.765606	206,654.65	22,543.05	0.01
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	800,000.000	Local	103.577353		828,618.82	113.081292	904,650.34	76,031.52	0.05
		Base	103.577353		828,618.82	113.081292	904,650.34	76,031.52	0.05
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	220,000.000	Local	127.298395		280,056.47	148.653859	327,038.49	46,982.02	0.02
		Base	127.298395		280,056.47	148.653859	327,038.49	46,982.02	0.02
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 2030		

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	140,000.000	Local		99.653486	139,514.88	112.493653	157,491.11	17,976.23	0.01
		Base		99.653486	139,514.88	112.493653	157,491.11	17,976.23	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	260,000.000	Local		101.643435	264,272.93	120.091782	312,238.63	47,965.70	0.02
		Base		101.643435	264,272.93	120.091782	312,238.63	47,965.70	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	1,130,000.000	Local		109.279035	1,234,853.09	121.308862	1,370,790.14	135,937.05	0.08
		Base		109.279035	1,234,853.09	121.308862	1,370,790.14	135,937.05	0.08
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	180,000.000	Local		108.978944	196,162.10	128.488795	231,279.83	35,117.73	0.01
		Base		108.978944	196,162.10	128.488795	231,279.83	35,117.73	0.01
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	280,000.000	Local		98.407332	275,540.53	108.796600	304,630.48	29,089.95	0.02
		Base		98.407332	275,540.53	108.796600	304,630.48	29,089.95	0.02
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
	1,008,532.220	Local		99.996069	1,008,492.57	100.797520	1,016,575.47	8,082.90	0.06
Original Face:	1,010,000.000	Base		99.996069	1,008,492.57	100.797520	1,016,575.47	8,082.90	0.06
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	190,000.000	Local		83.686816	159,004.95	87.163000	165,609.70	6,604.75	0.01
		Base		83.686816	159,004.95	87.163000	165,609.70	6,604.75	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026		
	480,000.000	Local		102.093096	490,046.86	95.340500	457,634.40	-32,412.46	0.03
		Base		102.093096	490,046.86	95.340500	457,634.40	-32,412.46	0.03
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	190,000.000	Local		88.562484	168,268.72	87.146500	165,578.35	-2,690.37	0.01
		Base		88.562484	168,268.72	87.146500	165,578.35	-2,690.37	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	620,000.000	Local		89.466568	554,692.72	81.745000	506,819.00	-47,873.72	0.03
		Base		89.466568	554,692.72	81.745000	506,819.00	-47,873.72	0.03
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		

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	230,000.000	Local		99.432661	228,695.12	89.000000	204,700.00	-23,995.12	0.01
		Base		99.432661	228,695.12	89.000000	204,700.00	-23,995.12	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	260,000.000	Local		82.866758	215,453.57	81.500000	211,900.00	-3,553.57	0.01
		Base		82.866758	215,453.57	81.500000	211,900.00	-3,553.57	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
	230,000.000	Local		100.904417	232,080.16	93.500000	215,050.00	-17,030.16	0.01
		Base		100.904417	232,080.16	93.500000	215,050.00	-17,030.16	0.01
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
	350,000.000	Local		100.176563	350,617.97	96.250000	336,875.00	-13,742.97	0.02
		Base		100.176563	350,617.97	96.250000	336,875.00	-13,742.97	0.02
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	660,000.000	Local		112.789315	744,409.48	108.000000	712,800.00	-31,609.48	0.04
		Base		112.789315	744,409.48	108.000000	712,800.00	-31,609.48	0.04
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	150,000.000	Local		109.513053	164,269.58	104.394000	156,591.00	-7,678.58	0.01
		Base		109.513053	164,269.58	104.394000	156,591.00	-7,678.58	0.01
674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5					7.500000	01 May 2031		
	140,000.000	Local		107.304171	150,225.84	112.681000	157,753.40	7,527.56	0.01
		Base		107.304171	150,225.84	112.681000	157,753.40	7,527.56	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	40,000.000	Local		131.138950	52,455.58	111.500000	44,600.00	-7,855.58	0.00
		Base		131.138950	52,455.58	111.500000	44,600.00	-7,855.58	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local		121.687075	389,398.64	104.700000	335,040.00	-54,358.64	0.02
		Base		121.687075	389,398.64	104.700000	335,040.00	-54,358.64	0.02
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	80,000.000	Local		84.620275	67,696.22	84.750000	67,800.00	103.78	0.00
		Base		84.620275	67,696.22	84.750000	67,800.00	103.78	0.00
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	350,000.000	Local		109.714129	383,999.45	101.467500	355,136.25	-28,863.20	0.02
		Base		109.714129	383,999.45	101.467500	355,136.25	-28,863.20	0.02
674599ED3	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625					6.625000	01 Sep 2030		
	380,000.000	Local		100.000000	380,000.00	108.575000	412,585.00	32,585.00	0.02
		Base		100.000000	380,000.00	108.575000	412,585.00	32,585.00	0.02
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25					4.250000	15 May 2024		
	52,000.000	Local		99.381442	51,678.35	102.000000	53,040.00	1,361.65	0.00
		Base		99.381442	51,678.35	102.000000	53,040.00	1,361.65	0.00
68245XAP4	1011778 BC / NEW RED FIN SR SECURED 144A 02/29 3.5					3.500000	15 Feb 2029		
	50,000.000	Local		100.000000	50,000.00	99.875000	49,937.50	-62.50	0.00
		Base		100.000000	50,000.00	99.875000	49,937.50	-62.50	0.00
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.200000	15 Oct 2017		
	0.000	Local		0.000000	259.18	0.000000	0.00	-259.18	0.00
		Base		0.000000	259.18	0.000000	0.00	-259.18	0.00
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
	120,000.000	Local		99.999025	119,998.83	105.984306	127,181.17	7,182.34	0.01
		Base		99.999025	119,998.83	105.984306	127,181.17	7,182.34	0.01
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5					3.500000	01 Oct 2020		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75					1.750000	16 Jun 2022		
	450,000.000	Local		99.995596	449,980.18	100.282212	451,269.95	1,289.77	0.03
		Base		99.995596	449,980.18	100.282212	451,269.95	1,289.77	0.03
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	140,000.000	Local		100.101614	140,142.26	101.762088	142,466.92	2,324.66	0.01
		Base		100.101614	140,142.26	101.762088	142,466.92	2,324.66	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	170,000.000	Local		99.900606	169,831.03	100.365135	170,620.73	789.70	0.01
		Base		99.900606	169,831.03	100.365135	170,620.73	789.70	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		

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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		99.510425	39,804.17	99.806246	39,922.50	118.33	0.00
		Base		99.510425	39,804.17	99.806246	39,922.50	118.33	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	80,000.000	Local		99.375375	79,500.30	99.391107	79,512.89	12.59	0.00
		Base		99.375375	79,500.30	99.391107	79,512.89	12.59	0.00
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5					4.500000	01 Apr 2056		
	330,000.000	Local		100.000000	330,000.00	128.750000	424,875.00	94,875.00	0.03
Original Face:	330,000.000	Base		100.000000	330,000.00	128.750000	424,875.00	94,875.00	0.02
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252					2.252000	29 Sep 2032		
	460,000.000	Local		99.803789	459,097.43	103.000000	473,800.00	14,702.57	0.03
		Base		99.803789	459,097.43	103.000000	473,800.00	14,702.57	0.03
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
	11,000.000	Local		100.893091	11,098.24	104.950986	11,544.61	446.37	0.00
		Base		100.893091	11,098.24	104.950986	11,544.61	446.37	0.00
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5					5.500000	15 Feb 2024		
	40,000.000	Local		100.182700	40,073.08	109.063518	43,625.41	3,552.33	0.00
		Base		100.182700	40,073.08	109.063518	43,625.41	3,552.33	0.00
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5					4.500000	15 Mar 2023		
	20,000.000	Local		99.501350	19,900.27	104.792504	20,958.50	1,058.23	0.00
		Base		99.501350	19,900.27	104.792504	20,958.50	1,058.23	0.00
701885AD7	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 01/25 5.375					5.375000	15 Jan 2025		
	40,000.000	Local		100.044850	40,017.94	102.840000	41,136.00	1,118.06	0.00
		Base		100.044850	40,017.94	102.840000	41,136.00	1,118.06	0.00
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		
	50,000.000	Local		92.471820	46,235.91	105.000000	52,500.00	6,264.09	0.00
		Base		92.471820	46,235.91	105.000000	52,500.00	6,264.09	0.00
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B						19 Aug 2022		
	15,067.290	Local		99.907017	15,053.28	92.375000	13,918.41	-1,134.87	0.00
		Base		99.907017	15,053.28	92.375000	13,918.41	-1,134.87	0.00
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35					1.350000	01 Jun 2023		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	250,000.000	Local		99.926560	249,816.40	102.391470	255,978.68	6,162.28	0.02
		Base		99.926560	249,816.40	102.391470	255,978.68	6,162.28	0.01
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
	260,000.000	Local		99.982288	259,953.95	104.478143	271,643.17	11,689.22	0.02
		Base		99.982288	259,953.95	104.478143	271,643.17	11,689.22	0.02
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030		
	500,000.000	Local		106.982440	534,912.20	107.082116	535,410.58	498.38	0.03
		Base		106.982440	534,912.20	107.082116	535,410.58	498.38	0.03
70455DAG9	PCI GAMING AUTHORITY TERM LOAN						29 May 2026		
	131,740.390	Local		100.080818	131,846.86	98.765600	130,114.19	-1,732.67	0.01
		Base		100.080818	131,846.86	98.765600	130,114.19	-1,732.67	0.01
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625000	15 Jun 2035		
	210,000.000	Local		107.751910	226,279.01	99.000000	207,900.00	-18,379.01	0.01
		Base		107.751910	226,279.01	99.000000	207,900.00	-18,379.01	0.01
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.000000	05 Mar 2042		
	50,000.000	Local		92.288860	46,144.43	129.406954	64,703.48	18,559.05	0.00
		Base		92.288860	46,144.43	129.406954	64,703.48	18,559.05	0.00
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049		
	100,000.000	Local		104.478700	104,478.70	111.955509	111,955.51	7,476.81	0.01
		Base		104.478700	104,478.70	111.955509	111,955.51	7,476.81	0.01
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25					2.250000	19 Mar 2025		
	30,000.000	Local		104.903700	31,471.11	106.818721	32,045.62	574.51	0.00
		Base		104.903700	31,471.11	106.818721	32,045.62	574.51	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
	40,000.000	Local		107.671075	43,068.43	110.024033	44,009.61	941.18	0.00
		Base		107.671075	43,068.43	110.024033	44,009.61	941.18	0.00
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625					3.625000	19 Mar 2050		
	40,000.000	Local		123.768375	49,507.35	126.893403	50,757.36	1,250.01	0.00
		Base		123.768375	49,507.35	126.893403	50,757.36	1,250.01	0.00
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875					3.875000	19 Mar 2060		

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		80,000.000	Local 119.153988	95,323.19	133.977207	107,181.77	11,858.58	0.01
			Base 119.153988	95,323.19	133.977207	107,181.77	11,858.58	0.01
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023		
		340,000.000	Local 99.845715	339,475.43	101.425995	344,848.38	5,372.95	0.02
			Base 99.845715	339,475.43	101.425995	344,848.38	5,372.95	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625				1.625000	01 May 2030		
		270,000.000	Local 99.595648	268,908.25	102.634139	277,112.18	8,203.93	0.02
			Base 99.595648	268,908.25	102.634139	277,112.18	8,203.93	0.02
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625000	18 Nov 2050		
		390,000.000	Local 131.681049	513,556.09	157.250000	613,275.00	99,718.91	0.04
			Base 131.681049	513,556.09	157.250000	613,275.00	99,718.91	0.03
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031		
		660,000.000	Local 103.286218	681,689.04	109.651000	723,696.60	42,007.56	0.04
			Base 103.286218	681,689.04	109.651000	723,696.60	42,007.56	0.04
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25				7.250000	17 Mar 2044		
		350,000.000	Local 90.936883	318,279.09	129.000000	451,500.00	133,220.91	0.03
			Base 90.936883	318,279.09	129.000000	451,500.00	133,220.91	0.03
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25				6.250000	17 Mar 2024		
		482,000.000	Local 101.684388	490,118.75	113.706000	548,062.92	57,944.17	0.03
			Base 101.684388	490,118.75	113.706000	548,062.92	57,944.17	0.03
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375000	17 Jan 2027		
		240,000.000	Local 100.693883	241,665.32	123.759000	297,021.60	55,356.28	0.02
			Base 100.693883	241,665.32	123.759000	297,021.60	55,356.28	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299000	27 Jan 2025		
		3,353,000.000	Local 104.659916	3,509,246.98	113.001000	3,788,923.53	279,676.55	0.23
			Base 104.659916	3,509,246.98	113.001000	3,788,923.53	279,676.55	0.22
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.750000	01 Feb 2029		
		220,000.000	Local 98.449318	216,588.50	116.600000	256,520.00	39,931.50	0.02
			Base 98.449318	216,588.50	116.600000	256,520.00	39,931.50	0.01
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5				5.500000	27 Jun 2044		

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	40,000.000	Local	101.701700	40,680.68	86.000000	34,400.00	-6,280.68	0.00	
		Base	101.701700	40,680.68	86.000000	34,400.00	-6,280.68	0.00	
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375000	23 Jan 2045			
	300,000.000	Local	99.319513	297,958.54	91.650000	274,950.00	-23,008.54	0.02	
		Base	99.319513	297,958.54	91.650000	274,950.00	-23,008.54	0.02	
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875000	04 Aug 2026			
	20,000.000	Local	99.885400	19,977.08	109.250000	21,850.00	1,872.92	0.00	
		Base	99.885400	19,977.08	109.250000	21,850.00	1,872.92	0.00	
71677HAG0	PETSMART INC CONSENTING TERM LOAN					11 Mar 2022			
	80,000.000	Local	99.500000	79,600.00	99.775000	79,820.00	220.00	0.00	
		Base	99.500000	79,600.00	99.775000	79,820.00	220.00	0.00	
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625				2.625000	01 Apr 2030			
	280,000.000	Local	102.420711	286,777.99	111.614847	312,521.57	25,743.58	0.02	
		Base	102.420711	286,777.99	111.614847	312,521.57	25,743.58	0.02	
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8				0.800000	28 May 2025			
	430,000.000	Local	99.448640	427,629.15	101.785794	437,678.91	10,049.76	0.03	
		Base	99.448640	427,629.15	101.785794	437,678.91	10,049.76	0.02	
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7				1.700000	28 May 2030			
	260,000.000	Local	99.895688	259,728.79	103.833188	269,966.29	10,237.50	0.02	
		Base	99.895688	259,728.79	103.833188	269,966.29	10,237.50	0.02	
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9				2.900000	15 Nov 2021			
	220,000.000	Local	99.992186	219,982.81	102.308685	225,079.11	5,096.30	0.01	
		Base	99.992186	219,982.81	102.308685	225,079.11	5,096.30	0.01	
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5				4.500000	20 Mar 2042			
	90,000.000	Local	98.681500	88,813.35	126.583563	113,925.21	25,111.86	0.01	
		Base	98.681500	88,813.35	126.583563	113,925.21	25,111.86	0.01	
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5				2.500000	22 Aug 2022			
	10,000.000	Local	99.510900	9,951.09	103.636479	10,363.65	412.56	0.00	
		Base	99.510900	9,951.09	103.636479	10,363.65	412.56	0.00	
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5				2.500000	02 Nov 2022			

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	260,000.000	Local		99.227738	257,992.12	103.776766	269,819.59	11,827.47	0.02
		Base		99.227738	257,992.12	103.776766	269,819.59	11,827.47	0.02
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	190,000.000	Local		99.420263	188,898.50	104.294691	198,159.91	9,261.41	0.01
		Base		99.420263	188,898.50	104.294691	198,159.91	9,261.41	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
	180,000.000	Local		99.738611	179,529.50	101.974726	183,554.51	4,025.01	0.01
		Base		99.738611	179,529.50	101.974726	183,554.51	4,025.01	0.01
71913BAB8	PHOENIX PARENT HLDGS INC SYN TERM LOAN B 1						05 Mar 2026		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026		
	672,309.000	Local		100.259482	674,053.52	99.375000	668,107.07	-5,946.45	0.04
		Base		100.259482	674,053.52	99.375000	668,107.07	-5,946.45	0.04
71913BAF9	PHOENIX GUARANTOR INC. TERM LOAN B2						05 Mar 2026		
	500,000.000	Local		98.537064	492,685.32	99.750000	498,750.00	6,064.68	0.03
		Base		98.537064	492,685.32	99.750000	498,750.00	6,064.68	0.03
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
	130,000.000	Local		101.663408	132,162.43	109.500000	142,350.00	10,187.57	0.01
		Base		101.663408	132,162.43	109.500000	142,350.00	10,187.57	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
	100,000.000	Local		99.926370	99,926.37	102.090044	102,090.04	2,163.67	0.01
		Base		99.926370	99,926.37	102.090044	102,090.04	2,163.67	0.01
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
	50,000.000	Local		109.282180	54,641.09	111.413879	55,706.94	1,065.85	0.00
		Base		109.282180	54,641.09	111.413879	55,706.94	1,065.85	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	150,000.000	Local		99.776067	149,664.10	115.315521	172,973.28	23,309.18	0.01
		Base		99.776067	149,664.10	115.315521	172,973.28	23,309.18	0.01
74365PAD0	PROSUS NV SR UNSECURED 144A 08/50 4.027					4.027000	03 Aug 2050		

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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
	630,000.000	Local		106.858630	673,209.37	104.781185	660,121.47	-13,087.90	0.04
		Base		106.858630	673,209.37	104.781185	660,121.47	-13,087.90	0.04
74365PAE8	PROSUS NV SR UNSECURED 144A 02/51 3.832					3.832000	08 Feb 2051		
	250,000.000	Local		99.992020	249,980.05	98.133000	245,332.50	-4,647.55	0.01
		Base		99.992020	249,980.05	98.133000	245,332.50	-4,647.55	0.01
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4					4.000000	14 Mar 2029		
	360,000.000	Local		99.702342	358,928.43	118.500000	426,600.00	67,671.57	0.03
		Base		99.702342	358,928.43	118.500000	426,600.00	67,671.57	0.02
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	1,600,000.000	Local		117.663452	1,882,615.23	136.438000	2,183,008.00	300,392.77	0.13
		Base		117.663452	1,882,615.23	136.438000	2,183,008.00	300,392.77	0.12
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4					4.400000	16 Apr 2050		
	220,000.000	Local		100.000000	220,000.00	130.275000	286,605.00	66,605.00	0.02
		Base		100.000000	220,000.00	130.275000	286,605.00	66,605.00	0.02
74839XAF6	QUIKRETE HLDGS INC TERM LOAN						01 Feb 2027		
	0.000	Local		0.000000	29.70	0.000000	0.00	-29.70	0.00
		Base		0.000000	29.70	0.000000	0.00	-29.70	0.00
74932QAA8	RBSCF TRUST RBSCF 2013 GSP A 144A					3.833600	15 Jan 2032		
	2,110,000.000	Local		104.350593	2,201,797.52	105.618080	2,228,541.49	26,743.97	0.13
Original Face:	2,110,000.000	Base		104.350593	2,201,797.52	105.618080	2,228,541.49	26,743.97	0.13
74952PAJ6	RETL RETL 2019 RVP C 144A					2.241000	15 Mar 2036		
	420,000.000	Local		100.000000	420,000.00	96.281950	404,384.19	-15,615.81	0.02
Original Face:	420,000.000	Base		100.000000	420,000.00	96.281950	404,384.19	-15,615.81	0.02
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR					1.339000	24 Jun 2026		
	250,000.000	Local		100.000000	250,000.00	102.114027	255,285.07	5,285.07	0.02
		Base		100.000000	250,000.00	102.114027	255,285.07	5,285.07	0.01
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
	170,000.000	Local		98.057794	166,698.25	94.459000	160,580.30	-6,117.95	0.01
		Base		98.057794	166,698.25	94.459000	160,580.30	-6,117.95	0.01
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875					5.875000	01 Jul 2022		

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	27,000.000	Local	100.693889	27,187.35	100.000000	27,000.00	-187.35	0.00	
		Base	100.693889	27,187.35	100.000000	27,000.00	-187.35	0.00	
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023			
	23,000.000	Local	94.708217	21,782.89	97.500000	22,425.00	642.11	0.00	
		Base	94.708217	21,782.89	97.500000	22,425.00	642.11	0.00	
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
	1,020,000.000	Local	104.182951	1,062,666.10	106.219448	1,083,438.37	20,772.27	0.06	
		Base	104.182951	1,062,666.10	106.219448	1,083,438.37	20,772.27	0.06	
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15				3.150000	15 Dec 2024			
	130,000.000	Local	107.509492	139,762.34	108.631370	141,220.78	1,458.44	0.01	
		Base	107.509492	139,762.34	108.631370	141,220.78	1,458.44	0.01	
75605NAQ3	REALOGY CORP TERM LOAN B					08 Feb 2025			
	129,665.810	Local	96.608003	125,267.55	98.187500	127,315.62	2,048.07	0.01	
		Base	96.608003	125,267.55	98.187500	127,315.62	2,048.07	0.01	
75886AAJ7	ENRGY TRANS PT/REG FIN COMPANY GUAR 11/23 4.5				4.500000	01 Nov 2023			
	50,000.000	Local	100.000000	50,000.00	108.272190	54,136.10	4,136.10	0.00	
		Base	100.000000	50,000.00	108.272190	54,136.10	4,136.10	0.00	
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B					16 Nov 2025			
	540,655.610	Local	100.142477	541,425.92	99.515600	538,036.67	-3,389.25	0.03	
		Base	100.142477	541,425.92	99.515600	538,036.67	-3,389.25	0.03	
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024			
	140,000.000	Local	99.882600	139,835.64	106.787740	149,502.84	9,667.20	0.01	
		Base	99.882600	139,835.64	106.787740	149,502.84	9,667.20	0.01	
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.000000	25 Jul 2037			
	171,312.710	Local	81.423165	139,488.23	56.554270	96,884.65	-42,603.58	0.01	
Original Face:	420,000.000	Base	81.423165	139,488.23	56.554270	96,884.65	-42,603.58	0.01	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045			
	140,000.000	Local	107.201421	150,081.99	127.875054	179,025.08	28,943.09	0.01	
		Base	107.201421	150,081.99	127.875054	179,025.08	28,943.09	0.01	
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN					04 Feb 2027			

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		1,126,715.930	Local 99.312050	1,118,964.69	99.237500	1,118,124.72	-839.97	0.07
			Base 99.312050	1,118,964.69	99.237500	1,118,124.72	-839.97	0.06
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125				5.125000	15 Jul 2023		
		4,000.000	Local 100.416750	4,016.67	101.230000	4,049.20	32.53	0.00
			Base 100.416750	4,016.67	101.230000	4,049.20	32.53	0.00
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS					05 Feb 2023		
		0.000	Local 0.000000	-104.39	0.000000	0.00	104.39	0.00
			Base 0.000000	-104.39	0.000000	0.00	104.39	0.00
780097AZ4	NATWEST GROUP PLC SUBORDINATED 12/23 6				6.000000	19 Dec 2023		
		370,000.000	Local 109.340865	404,561.20	114.286406	422,859.70	18,298.50	0.03
			Base 109.340865	404,561.20	114.286406	422,859.70	18,298.50	0.02
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024		
		200,000.000	Local 100.000000	200,000.00	109.181056	218,362.11	18,362.11	0.01
			Base 100.000000	200,000.00	109.181056	218,362.11	18,362.11	0.01
780097BK6	NATWEST GROUP PLC SR UNSECURED 03/25 VAR				4.269000	22 Mar 2025		
		270,000.000	Local 100.000000	270,000.00	110.629123	298,698.63	28,698.63	0.02
			Base 100.000000	270,000.00	110.629123	298,698.63	28,698.63	0.02
780099CH8	NATWEST GROUP PLC SUBORDINATED 05/24 5.125				5.125000	28 May 2024		
		1,090,000.000	Local 100.962141	1,100,487.34	112.979215	1,231,473.44	130,986.10	0.07
			Base 100.962141	1,100,487.34	112.979215	1,231,473.44	130,986.10	0.07
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2				3.200000	30 Apr 2021		
		170,000.000	Local 99.991906	169,986.24	100.958192	171,628.93	1,642.69	0.01
			Base 99.991906	169,986.24	100.958192	171,628.93	1,642.69	0.01
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6				1.600000	17 Apr 2023		
		480,000.000	Local 99.950852	479,764.09	102.834981	493,607.91	13,843.82	0.03
			Base 99.950852	479,764.09	102.834981	493,607.91	13,843.82	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15				1.150000	10 Jun 2025		
		300,000.000	Local 99.689970	299,069.91	102.187351	306,562.05	7,492.14	0.02
			Base 99.689970	299,069.91	102.187351	306,562.05	7,492.14	0.02
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A				1.063380	15 Mar 2033		

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		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
78449UAB4	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A				2.230000	15 Sep 2037		
		1,130,000.000	Local 99.996724	1,129,962.98	103.779650	1,172,710.05	42,747.07	0.07
Original Face:		1,130,000.000	Base 99.996724	1,129,962.98	103.779650	1,172,710.05	42,747.07	0.07
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
		170,000.000	Local 99.971506	169,951.56	106.530762	181,102.30	11,150.74	0.01
			Base 99.971506	169,951.56	106.530762	181,102.30	11,150.74	0.01
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7				3.700000	11 Apr 2028		
		150,000.000	Local 99.689173	149,533.76	117.991816	176,987.72	27,453.96	0.01
			Base 99.689173	149,533.76	117.991816	176,987.72	27,453.96	0.01
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028		
		200,000.000	Local 102.523930	205,047.86	117.041000	234,082.00	29,034.14	0.01
			Base 102.523930	205,047.86	117.041000	234,082.00	29,034.14	0.01
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
		360,000.000	Local 99.939383	359,781.78	112.226000	404,013.60	44,231.82	0.02
			Base 99.939383	359,781.78	112.226000	404,013.60	44,231.82	0.02
80007RAJ4	SANDS CHINA LTD SR UNSECURED 144A 01/26 3.8				3.800000	08 Jan 2026		
		270,000.000	Local 99.910241	269,757.65	106.546000	287,674.20	17,916.55	0.02
			Base 99.910241	269,757.65	106.546000	287,674.20	17,916.55	0.02
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5				4.500000	17 Jul 2025		
		40,000.000	Local 100.623050	40,249.22	113.456009	45,382.40	5,133.18	0.00
			Base 100.623050	40,249.22	113.456009	45,382.40	5,133.18	0.00
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5					14 Aug 2024		
		1,664,128.750	Local 96.921577	1,612,899.83	97.525000	1,622,941.56	10,041.73	0.10
			Base 96.921577	1,612,899.83	97.525000	1,622,941.56	10,041.73	0.09
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375000	15 Dec 2038		
		160,000.000	Local 120.774188	193,238.70	155.544905	248,871.85	55,633.15	0.01
			Base 120.774188	193,238.70	155.544905	248,871.85	55,633.15	0.01
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.550000	12 Aug 2043		

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	90,000.000	Local		104.753622	94,278.26	132.860195	119,574.18	25,295.92	0.01
		Base		104.753622	94,278.26	132.860195	119,574.18	25,295.92	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
	410,000.000	Local		100.714522	412,929.54	131.763055	540,228.53	127,298.99	0.03
		Base		100.714522	412,929.54	131.763055	540,228.53	127,298.99	0.03
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
	260,000.000	Local		106.258235	276,271.41	110.596031	287,549.68	11,278.27	0.02
		Base		106.258235	276,271.41	110.596031	287,549.68	11,278.27	0.02
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.750000	12 Sep 2046		
	20,000.000	Local		92.774300	18,554.86	120.889466	24,177.89	5,623.03	0.00
		Base		92.774300	18,554.86	120.889466	24,177.89	5,623.03	0.00
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
	270,000.000	Local		99.942963	269,846.00	110.633385	298,710.14	28,864.14	0.02
		Base		99.942963	269,846.00	110.633385	298,710.14	28,864.14	0.02
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
	820,000.000	Local		101.864701	835,290.55	113.392457	929,818.15	94,527.60	0.06
		Base		101.864701	835,290.55	113.392457	929,818.15	94,527.60	0.05
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
	200,000.000	Local		101.389550	202,779.10	109.695067	219,390.13	16,611.03	0.01
		Base		101.389550	202,779.10	109.695067	219,390.13	16,611.03	0.01
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
	460,000.000	Local		100.865767	463,982.53	106.885909	491,675.18	27,692.65	0.03
		Base		100.865767	463,982.53	106.885909	491,675.18	27,692.65	0.03
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	420,000.000	Local		100.367121	421,541.91	109.151234	458,435.18	36,893.27	0.03
Original Face:	420,000.000	Base		100.367121	421,541.91	109.151234	458,435.18	36,893.27	0.03
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
	157,485.270	Local		100.000000	157,485.27	109.195380	171,966.64	14,481.37	0.01
Original Face:	170,000.000	Base		100.000000	157,485.27	109.195380	171,966.64	14,481.37	0.01
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		

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Original Face:	154,411.760	Local	100.000000		154,411.76	108.008040	166,777.12	12,365.36	0.01
	160,000.000	Base	100.000000		154,411.76	108.008040	166,777.12	12,365.36	0.01
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1					3.548000	10 Sep 2028		
Original Face:	99,222.090	Local	100.000000		99,222.09	108.984520	108,136.72	8,914.63	0.01
	130,000.000	Base	100.000000		99,222.09	108.984520	108,136.72	8,914.63	0.01
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
Original Face:	342,423.750	Local	100.000000		342,423.75	106.369470	364,234.33	21,810.58	0.02
	390,000.000	Base	100.000000		342,423.75	106.369470	364,234.33	21,810.58	0.02
83401AAB4	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2018 D A2FX 144A					3.600000	25 Feb 2048		
Original Face:	395,872.550	Local	102.036133		403,933.04	104.483790	413,622.64	9,689.60	0.02
	410,000.000	Base	102.036133		403,933.04	104.483790	413,622.64	9,689.60	0.02
83600VAD3	SOTERA HEALTH HOLDINGS LLC 2019 TERM LOAN						11 Dec 2026		
Original Face:	515,623.590	Local	99.122542		511,099.21	100.275000	517,041.55	5,942.34	0.03
		Base	99.122542		511,099.21	100.275000	517,041.55	5,942.34	0.03
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
Original Face:	700,000.000	Local	107.062701		749,438.91	134.056376	938,394.63	188,955.72	0.06
		Base	107.062701		749,438.91	134.056376	938,394.63	188,955.72	0.05
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
Original Face:	140,000.000	Local	112.034207		156,847.89	142.838385	199,973.74	43,125.85	0.01
		Base	112.034207		156,847.89	142.838385	199,973.74	43,125.85	0.01
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.750000	15 Jul 2025		
Original Face:	60,000.000	Local	101.637567		60,982.54	103.260000	61,956.00	973.46	0.00
		Base	101.637567		60,982.54	103.260000	61,956.00	973.46	0.00
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5					5.000000	01 Oct 2029		
Original Face:	10,000.000	Local	101.081900		10,108.19	107.390000	10,739.00	630.81	0.00
		Base	101.081900		10,108.19	107.390000	10,739.00	630.81	0.00
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
Original Face:	490,000.000	Local	101.632861		498,001.02	112.000000	548,800.00	50,798.98	0.03
		Base	101.632861		498,001.02	112.000000	548,800.00	50,798.98	0.03
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875					6.875000	15 Nov 2028		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		101.267200	10,126.72	131.848000	13,184.80	3,058.08	0.00
		Base		101.267200	10,126.72	131.848000	13,184.80	3,058.08	0.00
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
	220,000.000	Local		118.792886	261,344.35	158.337500	348,342.50	86,998.15	0.02
		Base		118.792886	261,344.35	158.337500	348,342.50	86,998.15	0.02
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625000	15 Feb 2025		
	90,000.000	Local		95.438189	85,894.37	119.583500	107,625.15	21,730.78	0.01
		Base		95.438189	85,894.37	119.583500	107,625.15	21,730.78	0.01
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36					3.360000	20 Mar 2023		
	37,500.000	Local		99.884000	37,456.50	100.940000	37,852.50	396.00	0.00
Original Face:	200,000.000	Base		99.884000	37,456.50	100.940000	37,852.50	396.00	0.00
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 09/29 4.738					4.738000	20 Sep 2029		
	270,000.000	Local		100.000000	270,000.00	108.309000	292,434.30	22,434.30	0.02
Original Face:	210,000.000	Base		100.000000	270,000.00	108.309000	292,434.30	22,434.30	0.02
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
	1,290,000.000	Local		105.033069	1,354,926.59	110.737530	1,428,514.14	73,587.55	0.09
		Base		105.033069	1,354,926.59	110.737530	1,428,514.14	73,587.55	0.08
86358EUW4	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2					0.870130	25 Jul 2035		
	930,000.000	Local		98.523325	916,266.92	97.278970	904,694.42	-11,572.50	0.05
Original Face:	930,000.000	Base		98.523325	916,266.92	97.278970	904,694.42	-11,572.50	0.05
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					0.868000	25 Sep 2035		
	624,487.780	Local		94.490874	590,083.96	99.527260	621,535.58	31,451.62	0.04
Original Face:	1,370,000.000	Base		94.490874	590,083.96	99.527260	621,535.58	31,451.62	0.04
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058					2.058000	14 Jul 2021		
	160,000.000	Local		99.612925	159,380.68	100.896667	161,434.67	2,053.99	0.01
		Base		99.612925	159,380.68	100.896667	161,434.67	2,053.99	0.01
86765BAP4	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3					5.300000	01 Apr 2044		
	20,000.000	Local		107.172900	21,434.58	108.062606	21,612.52	177.94	0.00
		Base		107.172900	21,434.58	108.062606	21,612.52	177.94	0.00
86960BAT9	SVENSKA HANDELSBANKEN AB COMPANY GUAR 05/21 3.35					3.350000	24 May 2021		

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	250,000.000	Local		99.984484	249,961.21	101.231362	253,078.41	3,117.20	0.02
		Base		99.984484	249,961.21	101.231362	253,078.41	3,117.20	0.01
86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75					3.750000	15 Jan 2031		
	900,000.000	Local		103.618404	932,565.64	106.100000	954,900.00	22,334.36	0.06
		Base		103.618404	932,565.64	106.100000	954,900.00	22,334.36	0.05
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
	370,000.000	Local		99.905357	369,649.82	101.930975	377,144.61	7,494.79	0.02
		Base		99.905357	369,649.82	101.930975	377,144.61	7,494.79	0.02
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	100.671168	251,677.92	1,677.92	0.02
		Base		100.000000	250,000.00	100.671168	251,677.92	1,677.92	0.01
872540AR0	TJX COS INC SR UNSECURED 04/25 3.5					3.500000	15 Apr 2025		
	200,000.000	Local		104.677085	209,354.17	111.649177	223,298.35	13,944.18	0.01
		Base		104.677085	209,354.17	111.649177	223,298.35	13,944.18	0.01
872540AS8	TJX COS INC SR UNSECURED 04/27 3.75					3.750000	15 Apr 2027		
	60,000.000	Local		112.805600	67,683.36	115.645543	69,387.33	1,703.97	0.00
		Base		112.805600	67,683.36	115.645543	69,387.33	1,703.97	0.00
87256FAB0	TKC HLDGS INC FIRST LIEN						01 Feb 2023		
	68,735.520	Local		99.433379	68,346.05	97.925000	67,309.26	-1,036.79	0.00
		Base		99.433379	68,346.05	97.925000	67,309.26	-1,036.79	0.00
87264AAM7	T MOBILE USA INC COMPANY GUAR 03/23 6					6.000000	01 Mar 2023		
	10,000.000	Local		100.000000	10,000.00	100.125000	10,012.50	12.50	0.00
		Base		100.000000	10,000.00	100.125000	10,012.50	12.50	0.00
87264AAQ8	T MOBILE USA INC COMPANY GUAR 04/24 6					6.000000	15 Apr 2024		
	10,000.000	Local		100.580100	10,058.01	101.226000	10,122.60	64.59	0.00
		Base		100.580100	10,058.01	101.226000	10,122.60	64.59	0.00
87264ABA2	T MOBILE USA INC SR SECURED 144A 04/25 3.5					3.500000	15 Apr 2025		
	1,210,000.000	Local		104.502955	1,264,485.76	110.498000	1,337,025.80	72,540.04	0.08
		Base		104.502955	1,264,485.76	110.498000	1,337,025.80	72,540.04	0.08
87264ABC8	T MOBILE USA INC SR SECURED 144A 04/27 3.75					3.750000	15 Apr 2027		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Local		105.552020	52,776.01	113.880000	56,940.00	4,163.99	0.00
		Base		105.552020	52,776.01	113.880000	56,940.00	4,163.99	0.00
87264ABE4	T MOBILE USA INC SR SECURED 144A 04/30 3.875					3.875000	15 Apr 2030		
	1,170,000.000	Local		105.581194	1,235,299.97	115.820000	1,355,094.00	119,794.03	0.08
		Base		105.581194	1,235,299.97	115.820000	1,355,094.00	119,794.03	0.08
87264ABH7	T MOBILE USA INC SR SECURED 144A 02/28 2.05					2.050000	15 Feb 2028		
	80,000.000	Local		102.575738	82,060.59	104.016000	83,212.80	1,152.21	0.00
		Base		102.575738	82,060.59	104.016000	83,212.80	1,152.21	0.00
87264ABJ3	T MOBILE USA INC SR SECURED 144A 02/31 2.55					2.550000	15 Feb 2031		
	230,000.000	Local		104.225787	239,719.31	105.007000	241,516.10	1,796.79	0.01
		Base		104.225787	239,719.31	105.007000	241,516.10	1,796.79	0.01
87264ABK0	T MOBILE USA INC SR SECURED 144A 02/41 3					3.000000	15 Feb 2041		
	40,000.000	Local		97.603125	39,041.25	103.672000	41,468.80	2,427.55	0.00
		Base		97.603125	39,041.25	103.672000	41,468.80	2,427.55	0.00
872882AE5	TSMC GLOBAL LTD COMPANY GUAR 144A 09/25 0.75					0.750000	28 Sep 2025		
	290,000.000	Local		99.911797	289,744.21	99.604000	288,851.60	-892.61	0.02
		Base		99.911797	289,744.21	99.604000	288,851.60	-892.61	0.02
872882AF2	TSMC GLOBAL LTD COMPANY GUAR 144A 09/27 1					1.000000	28 Sep 2027		
	250,000.000	Local		99.617380	249,043.45	99.031000	247,577.50	-1,465.95	0.01
		Base		99.617380	249,043.45	99.031000	247,577.50	-1,465.95	0.01
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25					4.250000	15 Nov 2023		
	60,000.000	Local		98.254667	58,952.80	100.500000	60,300.00	1,347.20	0.00
		Base		98.254667	58,952.80	100.500000	60,300.00	1,347.20	0.00
87612BBE1	TARGA RESOURCES PARTNERS COMPANY GUAR 02/27 5.375					5.375000	01 Feb 2027		
	20,000.000	Local		101.513050	20,302.61	105.037000	21,007.40	704.79	0.00
		Base		101.513050	20,302.61	105.037000	21,007.40	704.79	0.00
87612BBJ0	TARGA RESOURCES PARTNERS COMPANY GUAR 04/26 5.875					5.875000	15 Apr 2026		
	30,000.000	Local		101.882567	30,564.77	106.022000	31,806.60	1,241.83	0.00
		Base		101.882567	30,564.77	106.022000	31,806.60	1,241.83	0.00
87612BBL5	TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5					6.500000	15 Jul 2027		

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	70,000.000	Local	100.000000	70,000.00	108.500000	75,950.00	5,950.00	0.00	
		Base	100.000000	70,000.00	108.500000	75,950.00	5,950.00	0.00	
87612BBN1	TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875					6.875000	15 Jan 2029		
	40,000.000	Local	100.000000	40,000.00	112.625000	45,050.00	5,050.00	0.00	
		Base	100.000000	40,000.00	112.625000	45,050.00	5,050.00	0.00	
87612BBR2	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 02/31 4.875					4.875000	01 Feb 2031		
	150,000.000	Local	100.000000	150,000.00	108.959000	163,438.50	13,438.50	0.01	
		Base	100.000000	150,000.00	108.959000	163,438.50	13,438.50	0.01	
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	290,000.000	Local	104.326034	302,545.50	107.045845	310,432.95	7,887.45	0.02	
		Base	104.326034	302,545.50	107.045845	310,432.95	7,887.45	0.02	
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.850000	16 Dec 2039		
	16,000.000	Local	102.617813	16,418.85	157.298782	25,167.81	8,748.96	0.00	
		Base	102.617813	16,418.85	157.298782	25,167.81	8,748.96	0.00	
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
	160,000.000	Local	133.655613	213,848.98	135.380320	216,608.51	2,759.53	0.01	
		Base	133.655613	213,848.98	135.380320	216,608.51	2,759.53	0.01	
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	10,000.000	Local	102.760800	10,276.08	125.294633	12,529.46	2,253.38	0.00	
		Base	102.760800	10,276.08	125.294633	12,529.46	2,253.38	0.00	
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303000	30 May 2024		
	200,000.000	Local	100.235030	200,470.06	108.750000	217,500.00	17,029.94	0.01	
		Base	100.235030	200,470.06	108.750000	217,500.00	17,029.94	0.01	
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local	103.187667	154,781.50	128.181062	192,271.59	37,490.09	0.01	
		Base	103.187667	154,781.50	128.181062	192,271.59	37,490.09	0.01	
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895					4.895000	06 Mar 2048		
	340,000.000	Local	124.190997	422,249.39	125.459093	426,560.92	4,311.53	0.03	
		Base	124.190997	422,249.39	125.459093	426,560.92	4,311.53	0.02	
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		

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	590,000.000	Local		100.730803	594,311.74	106.934063	630,910.97	36,599.23	0.04
		Base		100.730803	594,311.74	106.934063	630,910.97	36,599.23	0.04
88145LAB0	TERRIER MEDIA BUYER INC TERM LOAN B						17 Dec 2026		
	663,151.140	Local		100.550137	666,799.38	99.861100	662,230.02	-4,569.36	0.04
		Base		100.550137	666,799.38	99.861100	662,230.02	-4,569.36	0.04
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	110,000.000	Local		99.226155	109,148.77	101.250000	111,375.00	2,226.23	0.01
		Base		99.226155	109,148.77	101.250000	111,375.00	2,226.23	0.01
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		
	110,000.000	Local		96.167427	105,784.17	99.750000	109,725.00	3,940.83	0.01
		Base		96.167427	105,784.17	99.750000	109,725.00	3,940.83	0.01
88166JAA1	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	40,000.000	Local		99.205550	39,682.22	101.250000	40,500.00	817.78	0.00
		Base		99.205550	39,682.22	101.250000	40,500.00	817.78	0.00
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7					1.700000	19 Jul 2019		
	0.000	Local		0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
		Base		0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.200000	21 Jul 2021		
	390,000.000	Local		98.824467	385,415.42	99.750000	389,025.00	3,609.58	0.02
		Base		98.824467	385,415.42	99.750000	389,025.00	3,609.58	0.02
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	450,000.000	Local		94.665049	425,992.72	99.010000	445,545.00	19,552.28	0.03
		Base		94.665049	425,992.72	99.010000	445,545.00	19,552.28	0.03
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
	710,000.000	Local		90.865115	645,142.32	96.126000	682,494.60	37,352.28	0.04
		Base		90.865115	645,142.32	96.126000	682,494.60	37,352.28	0.04
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
	1,074,000.000	Local		90.367835	970,550.55	89.000000	955,860.00	-14,690.55	0.06
		Base		90.367835	970,550.55	89.000000	955,860.00	-14,690.55	0.05
88167AAL5	TEVA PHARMACEUTICALS NE COMPANY GUAR 04/24 6					6.000000	15 Apr 2024		

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	200,000.000	Local	102.892230	205,784.46	106.375000	212,750.00	6,965.54	0.01	
		Base	102.892230	205,784.46	106.375000	212,750.00	6,965.54	0.01	
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125					7.125000	31 Jan 2025		
	260,000.000	Local	100.000000	260,000.00	110.530000	287,378.00	27,378.00	0.02	
		Base	100.000000	260,000.00	110.530000	287,378.00	27,378.00	0.02	
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
	180,000.000	Local	99.839906	179,711.83	103.707824	186,674.08	6,962.25	0.01	
		Base	99.839906	179,711.83	103.707824	186,674.08	6,962.25	0.01	
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A					0.902750	11 Nov 2034		
	421,241.740	Local	99.948327	421,024.07	96.990230	408,563.33	-12,460.74	0.02	
Original Face:	520,000.000	Base	99.948327	421,024.07	96.990230	408,563.33	-12,460.74	0.02	
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	160,000.000	Local	99.390444	159,024.71	108.202040	173,123.26	14,098.55	0.01	
		Base	99.390444	159,024.71	108.202040	173,123.26	14,098.55	0.01	
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05					3.050000	15 Apr 2030		
	60,000.000	Local	99.702050	59,821.23	113.685982	68,211.59	8,390.36	0.00	
		Base	99.702050	59,821.23	113.685982	68,211.59	8,390.36	0.00	
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
	700,000.000	Local	117.091100	819,637.70	124.128720	868,901.04	49,263.34	0.05	
		Base	117.091100	819,637.70	124.128720	868,901.04	49,263.34	0.05	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	330,000.000	Local	116.592818	384,756.30	154.689804	510,476.35	125,720.05	0.03	
		Base	116.592818	384,756.30	154.689804	510,476.35	125,720.05	0.03	
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	30,000.000	Local	121.502833	36,450.85	137.272149	41,181.64	4,730.79	0.00	
		Base	121.502833	36,450.85	137.272149	41,181.64	4,730.79	0.00	
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	260,000.000	Local	118.610438	308,387.14	148.193765	385,303.79	76,916.65	0.02	
		Base	118.610438	308,387.14	148.193765	385,303.79	76,916.65	0.02	
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 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
	70,000.000	Local		124.440543	87,108.38	142.320660	99,624.46	12,516.08	0.01
		Base		124.440543	87,108.38	142.320660	99,624.46	12,516.08	0.01
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375					4.375000	15 Apr 2023		
	70,000.000	Local		99.940243	69,958.17	106.125000	74,287.50	4,329.33	0.00
		Base		99.940243	69,958.17	106.125000	74,287.50	4,329.33	0.00
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
	210,000.000	Local		99.993081	209,985.47	101.316857	212,765.40	2,779.93	0.01
		Base		99.993081	209,985.47	101.316857	212,765.40	2,779.93	0.01
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
	580,000.000	Local		99.939564	579,649.47	101.058751	586,140.76	6,491.29	0.04
		Base		99.939564	579,649.47	101.058751	586,140.76	6,491.29	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
	290,000.000	Local		99.995524	289,987.02	102.110891	296,121.58	6,134.56	0.02
		Base		99.995524	289,987.02	102.110891	296,121.58	6,134.56	0.02
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5						16 Nov 2026		
	165,178.850	Local		100.230762	165,560.02	99.645800	164,593.79	-966.23	0.01
		Base		100.230762	165,560.02	99.645800	164,593.79	-966.23	0.01
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	320,000.000	Local		110.653316	354,090.61	131.080594	419,457.90	65,367.29	0.03
		Base		110.653316	354,090.61	131.080594	419,457.90	65,367.29	0.02
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25					6.250000	15 Mar 2026		
	170,000.000	Local		102.299024	173,908.34	106.500000	181,050.00	7,141.66	0.01
		Base		102.299024	173,908.34	106.500000	181,050.00	7,141.66	0.01
893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8					8.000000	15 Dec 2025		
	70,000.000	Local		106.522643	74,565.85	110.530000	77,371.00	2,805.15	0.00
		Base		106.522643	74,565.85	110.530000	77,371.00	2,805.15	0.00
89364MBR4	TRANSDIGM INC 2020 TERM LOAN F						09 Dec 2025		
	396,992.470	Local		91.641207	363,808.69	97.897700	388,646.50	24,837.81	0.02
		Base		91.641207	363,808.69	97.897700	388,646.50	24,837.81	0.02
90266UAF0	UFC HOLDINGS, LLC TERM LOAN						29 Apr 2026		

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	683,789.580	Local	99.876867	682,947.61	99.675000	681,567.26	-1,380.35	0.04	
		Base	99.876867	682,947.61	99.675000	681,567.26	-1,380.35	0.04	
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75				1.750000	21 Apr 2022			
	530,000.000	Local	99.914204	529,545.28	101.779281	539,430.19	9,884.91	0.03	
		Base	99.914204	529,545.28	101.779281	539,430.19	9,884.91	0.03	
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4				3.460000	15 Jun 2050			
	100,000.000	Local	102.671250	102,671.25	111.494070	111,494.07	8,822.82	0.01	
Original Face:	100,000.000	Base	102.671250	102,671.25	111.494070	111,494.07	8,822.82	0.01	
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4				3.563000	15 Oct 2050			
	820,000.000	Local	102.704294	842,175.21	112.331310	921,116.74	78,941.53	0.06	
Original Face:	820,000.000	Base	102.704294	842,175.21	112.331310	921,116.74	78,941.53	0.05	
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023			
	150,000.000	Local	99.904020	149,856.03	102.575332	153,863.00	4,006.97	0.01	
		Base	99.904020	149,856.03	102.575332	153,863.00	4,006.97	0.01	
90331HNP4	US BANK NA CINCINNATI SR UNSECURED 04/21 3.15				3.150000	26 Apr 2021			
	250,000.000	Local	99.999344	249,998.36	100.664455	251,661.14	1,662.78	0.02	
		Base	99.999344	249,998.36	100.664455	251,661.14	1,662.78	0.01	
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125				4.125000	24 Sep 2025			
	240,000.000	Local	99.902071	239,764.97	114.505802	274,813.92	35,048.95	0.02	
		Base	99.902071	239,764.97	114.505802	274,813.92	35,048.95	0.02	
90351HAB4	US FOODS INC TERM LOAN B					27 Jun 2023			
	238,207.390	Local	95.425150	227,309.76	98.350000	234,276.97	6,967.21	0.01	
		Base	95.425150	227,309.76	98.350000	234,276.97	6,967.21	0.01	
90351HAD0	US FOODS INC 2019 TERM LOAN B					13 Sep 2026			
	606,401.980	Local	94.189813	571,168.89	98.125000	595,031.94	23,863.05	0.04	
		Base	94.189813	571,168.89	98.125000	595,031.94	23,863.05	0.03	
90352JAA1	UBS GROUP AG SR UNSECURED 144A 05/23 3.491				3.491000	23 May 2023			
	340,000.000	Local	99.998279	339,994.15	104.062324	353,811.90	13,817.75	0.02	
		Base	99.998279	339,994.15	104.062324	353,811.90	13,817.75	0.02	
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253				4.253000	23 Mar 2028			

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	590,000.000	Local	99.603341	587,659.71	117.076686	690,752.45	103,092.74	0.04	
		Base	99.603341	587,659.71	117.076686	690,752.45	103,092.74	0.04	
90352JAE3	UBS GROUP AG SR UNSECURED 144A 08/23 VAR					2.859000	15 Aug 2023		
	200,000.000	Local	102.285140	204,570.28	103.667245	207,334.49	2,764.21	0.01	
		Base	102.285140	204,570.28	103.667245	207,334.49	2,764.21	0.01	
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	1,030,000.000	Local	102.239983	1,053,071.82	109.625000	1,129,137.50	76,065.68	0.07	
		Base	102.239983	1,053,071.82	109.625000	1,129,137.50	76,065.68	0.06	
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572					6.572000	14 Jan 2022		
	780,000.000	Local	102.158423	796,835.70	105.381716	821,977.38	25,141.68	0.05	
		Base	102.158423	796,835.70	105.381716	821,977.38	25,141.68	0.05	
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	120,000.000	Local	100.013292	120,015.95	113.470867	136,165.04	16,149.09	0.01	
		Base	100.013292	120,015.95	113.470867	136,165.04	16,149.09	0.01	
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	250,000.000	Local	99.942232	249,855.58	118.719660	296,799.15	46,943.57	0.02	
		Base	99.942232	249,855.58	118.719660	296,799.15	46,943.57	0.02	
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	270,000.000	Local	101.816526	274,904.62	123.783662	334,215.89	59,311.27	0.02	
		Base	101.816526	274,904.62	123.783662	334,215.89	59,311.27	0.02	
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4					2.400000	05 Feb 2030		
	680,000.000	Local	101.334175	689,072.39	107.651295	732,028.81	42,956.42	0.04	
		Base	101.334175	689,072.39	107.651295	732,028.81	42,956.42	0.04	
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	220,000.000	Local	99.937700	219,862.94	106.097054	233,413.52	13,550.58	0.01	
		Base	99.937700	219,862.94	106.097054	233,413.52	13,550.58	0.01	
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	250,000.000	Local	102.428232	256,070.58	120.959047	302,397.62	46,327.04	0.02	
		Base	102.428232	256,070.58	120.959047	302,397.62	46,327.04	0.02	
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		

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		1,660,000.000	Local 100.610843	1,670,139.99	114.000000	1,892,400.00	222,260.01	0.11
			Base 100.610843	1,670,139.99	114.000000	1,892,400.00	222,260.01	0.11
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6				4.600000	10 Feb 2048		
		340,000.000	Local 89.746041	305,136.54	117.251000	398,653.40	93,516.86	0.02
			Base 89.746041	305,136.54	117.251000	398,653.40	93,516.86	0.02
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875				3.875000	15 Feb 2031		
		560,000.000	Local 100.000000	560,000.00	104.905000	587,468.00	27,468.00	0.04
			Base 100.000000	560,000.00	104.905000	587,468.00	27,468.00	0.03
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028		
		100,000.000	Local 95.735370	95,735.37	106.500000	106,500.00	10,764.63	0.01
			Base 95.735370	95,735.37	106.500000	106,500.00	10,764.63	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	111.000000	144,300.00	14,300.00	0.01
			Base 100.000000	130,000.00	111.000000	144,300.00	14,300.00	0.01
911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875				3.875000	15 Nov 2027		
		30,000.000	Local 101.811733	30,543.52	104.750000	31,425.00	881.48	0.00
			Base 101.811733	30,543.52	104.750000	31,425.00	881.48	0.00
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
		650,000.000	Local 99.899220	649,344.93	103.780242	674,571.57	25,226.64	0.04
			Base 99.899220	649,344.93	103.780242	674,571.57	25,226.64	0.04
912810QF8	TSY INFL IX N/B 02/40 2.125				2.125000	15 Feb 2040		
		2,011,865.700	Local 137.624503	2,768,820.17	154.837240	3,115,117.32	346,297.15	0.19
Original Face:		1,670,000.000	Base 137.624503	2,768,820.17	154.837240	3,115,117.32	346,297.15	0.18
912810QP6	TSY INFL IX N/B 02/41 2.125				2.125000	15 Feb 2041		
		915,545.400	Local 139.984647	1,281,623.00	156.779948	1,435,391.60	153,768.60	0.09
Original Face:		770,000.000	Base 139.984647	1,281,623.00	156.779948	1,435,391.60	153,768.60	0.08
912810QV3	TSY INFL IX N/B 02/42 0.75				0.750000	15 Feb 2042		
		6,545,291.200	Local 119.537199	7,824,057.77	127.239583	8,328,201.23	504,143.46	0.50
Original Face:		5,680,000.000	Base 119.537199	7,824,057.77	127.239583	8,328,201.23	504,143.46	0.47
912810RE0	US TREASURY N/B 02/44 3.625				3.625000	15 Feb 2044		

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		460,000.000	Local Base	147.826326 147.826326	680,001.10 680,001.10	141.605469 141.605469	651,385.16 651,385.16	-28,615.94 -28,615.94	0.04 0.04
912810RF7	TSY INFL IX N/B 02/44 1.375				1.375000	15 Feb 2044			
		1,117,250.000	Local	104.531643	1,167,879.78	143.949219	1,608,272.65	440,392.87	0.10
Original Face:		1,000,000.000	Base	104.531643	1,167,879.78	143.949219	1,608,272.65	440,392.87	0.09
912810RL4	TSY INFL IX N/B 02/45 0.75				0.750000	15 Feb 2045			
		762,967.500	Local	124.258020	948,048.31	128.907552	983,522.73	35,474.42	0.06
Original Face:		690,000.000	Base	124.258020	948,048.31	128.907552	983,522.73	35,474.42	0.06
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045			
		6,730,000.000	Local Base	97.887799 97.887799	6,587,848.89 6,587,848.89	127.230469 127.230469	8,562,610.56 8,562,610.56	1,974,761.67 1,974,761.67	0.51 0.49
912810RR1	TSY INFL IX N/B 02/46 1				1.000000	15 Feb 2046			
		989,037.000	Local	102.109874	1,009,904.43	136.321615	1,348,271.21	338,366.78	0.08
Original Face:		900,000.000	Base	102.109874	1,009,904.43	136.321615	1,348,271.21	338,366.78	0.08
912810RY6	US TREASURY N/B 08/47 2.75				2.750000	15 Aug 2047			
		5,030,000.000	Local Base	97.764118 97.764118	4,917,535.15 4,917,535.15	125.371094 125.371094	6,306,166.03 6,306,166.03	1,388,630.88 1,388,630.88	0.38 0.36
912810SA7	US TREASURY N/B 02/48 3				3.000000	15 Feb 2048			
		3,470,000.000	Local Base	99.068757 99.068757	3,437,685.86 3,437,685.86	131.273438 131.273438	4,555,188.30 4,555,188.30	1,117,502.44 1,117,502.44	0.27 0.26
912810SB5	TSY INFL IX N/B 02/48 1				1.000000	15 Feb 2048			
		1,341,005.700	Local	110.771323	1,485,449.76	139.149740	1,866,005.94	380,556.18	0.11
Original Face:		1,270,000.000	Base	110.771323	1,485,449.76	139.149740	1,866,005.94	380,556.18	0.11
912810SC3	US TREASURY N/B 05/48 3.125				3.125000	15 May 2048			
		8,080,000.000	Local Base	113.418700 113.418700	9,164,231.00 9,164,231.00	134.234375 134.234375	10,846,137.50 10,846,137.50	1,681,906.50 1,681,906.50	0.65 0.62
912810SG4	TSY INFL IX N/B 02/49 1				1.000000	15 Feb 2049			
		2,348,927.900	Local	109.817578	2,579,535.74	140.744792	3,305,993.69	726,457.95	0.20
Original Face:		2,270,000.000	Base	107.849556	2,533,308.32	140.744792	3,305,993.69	772,685.37	0.19
912810SL3	US TREASURY N/B 02/50 2				2.000000	15 Feb 2050			

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	3,090,000.000	Local		115.872512	3,580,460.61	108.609375	3,356,029.69	-224,430.92	0.20
		Base		115.872512	3,580,460.61	108.609375	3,356,029.69	-224,430.92	0.19
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
	16,060,000.000	Local		94.512571	15,178,718.84	90.718750	14,569,431.25	-609,287.59	0.87
		Base		94.512571	15,178,718.84	90.718750	14,569,431.25	-609,287.59	0.83
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
	15,760,000.000	Local		95.953226	15,122,228.42	93.656250	14,760,225.00	-362,003.42	0.88
		Base		95.953226	15,122,228.42	93.656250	14,760,225.00	-362,003.42	0.84
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
	5,020,000.000	Local		95.796103	4,808,964.37	94.671875	4,752,528.13	-56,436.24	0.28
		Base		95.796103	4,808,964.37	94.671875	4,752,528.13	-56,436.24	0.27
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
	5,740,000.000	Local		98.949645	5,679,709.65	99.625000	5,718,475.00	38,765.35	0.34
		Base		98.949645	5,679,709.65	99.625000	5,718,475.00	38,765.35	0.33
912810ST6	US TREASURY N/B 11/40 1.375					1.375000	15 Nov 2040		
	4,950,000.000	Local		98.743876	4,887,821.85	98.875000	4,894,312.50	6,490.65	0.29
		Base		98.743876	4,887,821.85	98.875000	4,894,312.50	6,490.65	0.28
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		99.596726	2,629,353.57	115.859375	3,058,687.50	429,333.93	0.18
		Base		99.596726	2,629,353.57	115.859375	3,058,687.50	429,333.93	0.17
9128284Z0	US TREASURY N/B 08/25 2.75					2.750000	31 Aug 2025		
	1,430,000.000	Local		99.592494	1,424,172.67	111.187500	1,589,981.25	165,808.58	0.10
		Base		99.592494	1,424,172.67	111.187500	1,589,981.25	165,808.58	0.09
9128286U9	US TREASURY N/B 05/22 2.125					2.125000	15 May 2022		
	10,000.000	Local		100.449100	10,044.91	102.734375	10,273.44	228.53	0.00
		Base		100.449100	10,044.91	102.734375	10,273.44	228.53	0.00
912828K74	US TREASURY N/B 08/25 2					2.000000	15 Aug 2025		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	150,000.000	Local		96.600613	144,900.92	107.710938	161,566.41	16,665.49	0.01
		Base		96.600613	144,900.92	107.710938	161,566.41	16,665.49	0.01
912828XZ8	US TREASURY N/B 06/25 2.75					2.750000	30 Jun 2025		
	250,000.000	Local		99.752240	249,380.60	110.886719	277,216.80	27,836.20	0.02
		Base		99.752240	249,380.60	110.886719	277,216.80	27,836.20	0.02
912828YB0	US TREASURY N/B 08/29 1.625					1.625000	15 Aug 2029		
	0.000	Local		0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
912828YG9	US TREASURY N/B 09/26 1.625					1.625000	30 Sep 2026		
	960,000.000	Local		99.956307	959,580.55	106.609375	1,023,450.00	63,869.45	0.06
		Base		99.956307	959,580.55	106.609375	1,023,450.00	63,869.45	0.06
912828ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
	510,000.000	Local		100.193129	510,984.96	100.363281	511,852.73	867.77	0.03
		Base		100.193129	510,984.96	100.363281	511,852.73	867.77	0.03
912828ZN3	US TREASURY N/B 04/27 0.5					0.500000	30 Apr 2027		
	10,000.000	Local		99.822100	9,982.21	99.750000	9,975.00	-7.21	0.00
		Base		99.822100	9,982.21	99.750000	9,975.00	-7.21	0.00
912828ZQ6	US TREASURY N/B 05/30 0.625					0.625000	15 May 2030		
	5,720,000.000	Local		98.763570	5,649,276.21	97.765625	5,592,193.75	-57,082.46	0.33
		Base		98.763570	5,649,276.21	97.765625	5,592,193.75	-57,082.46	0.32
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
	8,930,000.000	Local		99.947696	8,925,329.27	99.808594	8,912,907.44	-12,421.83	0.53
		Base		99.947696	8,925,329.27	99.808594	8,912,907.44	-12,421.83	0.51
912828ZV5	US TREASURY N/B 06/27 0.5					0.500000	30 Jun 2027		
	10,150,000.000	Local		99.929792	10,142,873.89	99.582031	10,107,576.15	-35,297.74	0.60
		Base		99.929792	10,142,873.89	99.582031	10,107,576.15	-35,297.74	0.58
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	12,080,000.000	Local		99.645561	12,037,183.80	99.746094	12,049,328.16	12,144.36	0.72
		Base		99.645561	12,037,183.80	99.746094	12,049,328.16	12,144.36	0.69
91282CAD3	US TREASURY N/B 07/27 0.375					0.375000	31 Jul 2027		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		13,780,000.000	Local Base	99.540014 99.540014	13,716,613.88 13,716,613.88	98.687500 98.687500	13,599,137.50 13,599,137.50	-117,476.38 -117,476.38	0.81 0.77
91282CAE1	US TREASURY N/B 08/30 0.625				0.625000	15 Aug 2030			
		8,650,000.000	Local Base	99.444330 99.444330	8,601,934.57 8,601,934.57	97.500000 97.500000	8,433,750.00 8,433,750.00	-168,184.57 -168,184.57	0.50 0.48
91282CAH4	US TREASURY N/B 08/27 0.5				0.500000	31 Aug 2027			
		1,050,000.000	Local Base	99.888978 99.888978	1,048,834.27 1,048,834.27	99.390625 99.390625	1,043,601.56 1,043,601.56	-5,232.71 -5,232.71	0.06 0.06
91282CAL5	US TREASURY N/B 09/27 0.375				0.375000	30 Sep 2027			
		6,470,000.000	Local Base	99.422943 99.422943	6,432,664.43 6,432,664.43	98.472656 98.472656	6,371,180.84 6,371,180.84	-61,483.59 -61,483.59	0.38 0.36
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025			
		130,000.000	Local Base	99.840023 99.840023	129,792.03 129,792.03	99.621094 99.621094	129,507.42 129,507.42	-284.61 -284.61	0.01 0.01
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025			
		160,000.000	Local Base	99.372544 99.372544	158,996.07 158,996.07	99.570312 99.570312	159,312.50 159,312.50	316.43 316.43	0.01 0.01
91282CAU5	US TREASURY N/B 10/27 0.5				0.500000	31 Oct 2027			
		6,670,000.000	Local Base	99.326866 99.326866	6,625,101.97 6,625,101.97	99.218750 99.218750	6,617,890.63 6,617,890.63	-7,211.34 -7,211.34	0.40 0.38
91282CAV3	US TREASURY N/B 11/30 0.875				0.875000	15 Nov 2030			
		10,540,000.000	Local Base	99.555872 99.555872	10,493,188.88 10,493,188.88	99.671875 99.671875	10,505,415.63 10,505,415.63	12,226.75 12,226.75	0.63 0.60
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023			
		50,000.000	Local Base	100.098080 100.098080	50,049.04 50,049.04	100.281250 100.281250	50,140.63 50,140.63	91.59 91.59	0.00 0.00
91282CAY7	US TREASURY N/B 11/27 0.625				0.625000	30 Nov 2027			
		6,470,000.000	Local Base	99.811068 99.811068	6,457,776.13 6,457,776.13	99.984375 99.984375	6,468,989.06 6,468,989.06	11,212.93 11,212.93	0.39 0.37
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,040,000.000	Local		99.799336	1,037,913.09	100.140625	1,041,462.50	3,549.41	0.06
		Base		99.799336	1,037,913.09	100.140625	1,041,462.50	3,549.41	0.06
91282CBB6	US TREASURY N/B 12/27 0.625					0.625000	31 Dec 2027		
	6,920,000.000	Local		99.747416	6,902,521.16	99.890625	6,912,431.25	9,910.09	0.41
		Base		99.747416	6,902,521.16	99.890625	6,912,431.25	9,910.09	0.39
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
	170,000.000	Local		101.960888	173,333.51	130.401118	221,681.90	48,348.39	0.01
		Base		101.960888	173,333.51	130.401118	221,681.90	48,348.39	0.01
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	130,000.000	Local		100.166292	130,216.18	119.216364	154,981.27	24,765.09	0.01
		Base		100.166292	130,216.18	119.216364	154,981.27	24,765.09	0.01
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375					3.375000	15 Nov 2021		
	70,000.000	Local		99.944771	69,961.34	101.846914	71,292.84	1,331.50	0.00
		Base		99.944771	69,961.34	101.846914	71,292.84	1,331.50	0.00
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
	200,000.000	Local		100.342620	200,685.24	104.651690	209,303.38	8,618.14	0.01
		Base		100.342620	200,685.24	104.651690	209,303.38	8,618.14	0.01
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
	100,000.000	Local		99.714590	99,714.59	102.415137	102,415.14	2,700.55	0.01
		Base		99.714590	99,714.59	102.415137	102,415.14	2,700.55	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	450,000.000	Local		103.812133	467,154.60	113.933593	512,701.17	45,546.57	0.03
		Base		103.812133	467,154.60	113.933593	512,701.17	45,546.57	0.03
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	50,000.000	Local		102.251000	51,125.50	103.926437	51,963.22	837.72	0.00
		Base		102.251000	51,125.50	103.926437	51,963.22	837.72	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	70,000.000	Local		127.610000	89,327.00	133.533942	93,473.76	4,146.76	0.01
		Base		127.610000	89,327.00	133.533942	93,473.76	4,146.76	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		

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	70,000.000	Local	101.388214	70,971.75	119.923965	83,946.78	12,975.03	0.01	
		Base	101.388214	70,971.75	119.923965	83,946.78	12,975.03	0.00	
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	50,000.000	Local	131.746940	65,873.47	137.908279	68,954.14	3,080.67	0.00	
		Base	131.746940	65,873.47	137.908279	68,954.14	3,080.67	0.00	
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	100,000.000	Local	101.047510	101,047.51	125.369454	125,369.45	24,321.94	0.01	
		Base	101.047510	101,047.51	125.369454	125,369.45	24,321.94	0.01	
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	370,000.000	Local	105.820584	391,536.16	129.468587	479,033.77	87,497.61	0.03	
		Base	105.820584	391,536.16	129.468587	479,033.77	87,497.61	0.03	
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	100,000.000	Local	99.692910	99,692.91	103.088028	103,088.03	3,395.12	0.01	
		Base	99.692910	99,692.91	103.088028	103,088.03	3,395.12	0.01	
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	100,000.000	Local	99.204530	99,204.53	106.068860	106,068.86	6,864.33	0.01	
		Base	99.204530	99,204.53	106.068860	106,068.86	6,864.33	0.01	
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	30,000.000	Local	105.604200	31,681.26	116.084496	34,825.35	3,144.09	0.00	
		Base	105.604200	31,681.26	116.084496	34,825.35	3,144.09	0.00	
914908AY4	UNIVISION COMMUNICATIONS INC 2020 REPLACEMENT TERM LOAN						15 Mar 2026		
	294,037.520	Local	99.588321	292,827.03	99.928600	293,827.58	1,000.55	0.02	
		Base	99.588321	292,827.03	99.928600	293,827.58	1,000.55	0.02	
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 2026		
	367,563.840	Local	99.285515	364,937.65	99.925000	367,288.17	2,350.52	0.02	
		Base	99.285515	364,937.65	99.925000	367,288.17	2,350.52	0.02	
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	170,000.000	Local	97.438253	165,645.03	99.250000	168,725.00	3,079.97	0.01	
		Base	97.438253	165,645.03	99.250000	168,725.00	3,079.97	0.01	
91911KAK8	BAUSCH HEALTH COS INC SR SECURED 144A 03/24 7					7.000000	15 Mar 2024		

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	20,000.000	Local	100.727700	20,145.54	102.875000	20,575.00	429.46	0.00	
		Base	100.727700	20,145.54	102.875000	20,575.00	429.46	0.00	
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5					5.500000	01 Nov 2025		
	10,000.000	Local	102.520700	10,252.07	103.629000	10,362.90	110.83	0.00	
		Base	102.520700	10,252.07	103.629000	10,362.90	110.83	0.00	
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9					9.000000	15 Dec 2025		
	80,000.000	Local	101.710825	81,368.66	110.395000	88,316.00	6,947.34	0.01	
		Base	101.710825	81,368.66	110.395000	88,316.00	6,947.34	0.01	
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
	197,000.000	Local	97.050076	191,188.65	146.563000	288,729.11	97,540.46	0.02	
		Base	97.050076	191,188.65	146.563000	288,729.11	97,540.46	0.02	
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
	60,000.000	Local	107.077167	64,246.30	111.500000	66,900.00	2,653.70	0.00	
		Base	107.077167	64,246.30	111.500000	66,900.00	2,653.70	0.00	
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local	117.944750	47,177.90	118.603106	47,441.24	263.34	0.00	
		Base	117.944750	47,177.90	118.603106	47,441.24	263.34	0.00	
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	190,000.000	Local	117.881563	223,974.97	135.143686	256,773.00	32,798.03	0.02	
		Base	117.881563	223,974.97	135.143686	256,773.00	32,798.03	0.01	
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	110,000.000	Local	96.574118	106,231.53	124.793008	137,272.31	31,040.78	0.01	
		Base	96.574118	106,231.53	124.793008	137,272.31	31,040.78	0.01	
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5					3.500000	01 Nov 2024		
	40,000.000	Local	100.330025	40,132.01	110.452075	44,180.83	4,048.82	0.00	
		Base	100.330025	40,132.01	110.452075	44,180.83	4,048.82	0.00	
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	170,000.000	Local	95.483588	162,322.10	130.408217	221,693.97	59,371.87	0.01	
		Base	95.483588	162,322.10	130.408217	221,693.97	59,371.87	0.01	
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		

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	160,000.000	Local		117.158963	187,454.34	122.695128	196,312.20	8,857.86	0.01
		Base		117.158963	187,454.34	122.695128	196,312.20	8,857.86	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	200,000.000	Local		102.667865	205,335.73	135.519001	271,038.00	65,702.27	0.02
		Base		102.667865	205,335.73	135.519001	271,038.00	65,702.27	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		105.240050	21,048.01	145.674031	29,134.81	8,086.80	0.00
		Base		105.240050	21,048.01	145.674031	29,134.81	8,086.80	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	100,000.000	Local		101.253920	101,253.92	117.868999	117,869.00	16,615.08	0.01
		Base		101.253920	101,253.92	117.868999	117,869.00	16,615.08	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	1,740,000.000	Local		117.872987	2,050,989.97	126.181006	2,195,549.50	144,559.53	0.13
		Base		117.872987	2,050,989.97	126.181006	2,195,549.50	144,559.53	0.13
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	586,000.000	Local		102.515222	600,739.20	111.063511	650,832.17	50,092.97	0.04
		Base		102.515222	600,739.20	111.063511	650,832.17	50,092.97	0.04
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329					4.329000	21 Sep 2028		
	236,000.000	Local		100.438284	237,034.35	120.422975	284,198.22	47,163.87	0.02
		Base		100.438284	237,034.35	120.422975	284,198.22	47,163.87	0.02
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	300,000.000	Local		115.387023	346,161.07	117.709805	353,129.42	6,968.35	0.02
		Base		115.387023	346,161.07	117.709805	353,129.42	6,968.35	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	610,000.000	Local		124.646203	760,341.84	121.005654	738,134.49	-22,207.35	0.04
		Base		124.646203	760,341.84	121.005654	738,134.49	-22,207.35	0.04
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	220,000.000	Local		99.713750	219,370.25	112.141110	246,710.44	27,340.19	0.01
		Base		99.713750	219,370.25	112.141110	246,710.44	27,340.19	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		

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	90,000.000	Local	99.960489	89,964.44	110.944441	99,850.00	9,885.56	0.01	
		Base	99.960489	89,964.44	110.944441	99,850.00	9,885.56	0.01	
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
	340,000.000	Local	99.549676	338,468.90	99.500271	338,300.92	-167.98	0.02	
		Base	99.549676	338,468.90	99.500271	338,300.92	-167.98	0.02	
92343VFS8	VERIZON COMMUNICATIONS SR UNSECURED 11/25 0.85					0.850000	20 Nov 2025		
	110,000.000	Local	99.990218	109,989.24	100.785413	110,863.95	874.71	0.01	
		Base	99.990218	109,989.24	100.785413	110,863.95	874.71	0.01	
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	790,000.000	Local	100.455559	793,598.92	100.976573	797,714.93	4,116.01	0.05	
		Base	100.455559	793,598.92	100.976573	797,714.93	4,116.01	0.05	
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	1,160,000.000	Local	99.740639	1,156,991.41	100.760352	1,168,820.08	11,828.67	0.07	
		Base	99.740639	1,156,991.41	100.760352	1,168,820.08	11,828.67	0.07	
92531HAB3	VERSCEND HLDG CORP TERM LOAN B						27 Aug 2025		
	992,381.090	Local	96.816729	960,790.91	99.800000	990,396.33	29,605.42	0.06	
		Base	96.816729	960,790.91	99.800000	990,396.33	29,605.42	0.06	
92553PAX0	VIACOMCBS INC SR UNSECURED 04/24 3.875					3.875000	01 Apr 2024		
	10,000.000	Local	97.223300	9,722.33	109.314508	10,931.45	1,209.12	0.00	
		Base	97.223300	9,722.33	109.314508	10,931.45	1,209.12	0.00	
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
	200,000.000	Local	100.500000	201,000.00	98.250000	196,500.00	-4,500.00	0.01	
		Base	100.500000	201,000.00	98.250000	196,500.00	-4,500.00	0.01	
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	540,000.000	Local	104.293148	563,183.00	112.184506	605,796.33	42,613.33	0.04	
		Base	104.293148	563,183.00	112.184506	605,796.33	42,613.33	0.03	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	500,000.000	Local	102.830704	514,153.52	136.973816	684,869.08	170,715.56	0.04	
		Base	102.830704	514,153.52	136.973816	684,869.08	170,715.56	0.04	
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		

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	210,000.000	Local		99.864843	209,716.17	106.951982	224,599.16	14,882.99	0.01
		Base		99.864843	209,716.17	106.951982	224,599.16	14,882.99	0.01
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	220,000.000	Local		99.226045	218,297.30	119.765832	263,484.83	45,187.53	0.02
		Base		99.226045	218,297.30	119.765832	263,484.83	45,187.53	0.02
92858TAA4	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB A 144A					2.130000	10 Oct 2042		
	2,170,000.000	Local		102.978095	2,234,624.67	103.658220	2,249,383.37	14,758.70	0.13
Original Face:	2,170,000.000	Base		102.978095	2,234,624.67	103.658220	2,249,383.37	14,758.70	0.13
92858TAC0	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB B 144A					2.453000	10 Oct 2042		
	2,170,000.000	Local		102.973595	2,234,527.01	104.001070	2,256,823.22	22,296.21	0.14
Original Face:	2,170,000.000	Base		102.973595	2,234,527.01	104.001070	2,256,823.22	22,296.21	0.13
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75					3.750000	17 Sep 2024		
	300,000.000	Local		99.845600	299,536.80	105.476998	316,430.99	16,894.19	0.02
		Base		99.845600	299,536.80	105.476998	316,430.99	16,894.19	0.02
92922F4M7	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1					0.728000	25 Oct 2045		
	864,510.060	Local		97.885549	846,230.42	97.994530	847,172.57	942.15	0.05
Original Face:	15,680,000.000	Base		97.885549	846,230.42	97.994530	847,172.57	942.15	0.05
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A					1.305965	15 Jun 2045		
	892,001.050	Local		2.379802	21,227.86	1.146830	10,229.74	-10,998.12	0.00
Original Face:	1,160,000.000	Base		2.379802	21,227.86	1.146830	10,229.74	-10,998.12	0.00
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	670,000.000	Local		97.877899	655,781.92	101.263000	678,462.10	22,680.18	0.04
		Base		97.877899	655,781.92	101.263000	678,462.10	22,680.18	0.04
931142ED1	WALMART INC SR UNSECURED 06/25 3.55					3.550000	26 Jun 2025		
	80,000.000	Local		111.307900	89,046.32	113.235490	90,588.39	1,542.07	0.01
		Base		111.307900	89,046.32	113.235490	90,588.39	1,542.07	0.01
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
	600,000.000	Local		104.163845	624,983.07	117.785232	706,711.39	81,728.32	0.04
		Base		104.163845	624,983.07	117.785232	706,711.39	81,728.32	0.04
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		

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	110,000.000	Local		105.186045	115,704.65	107.394358	118,133.79	2,429.14	0.01
		Base		105.186045	115,704.65	107.394358	118,133.79	2,429.14	0.01
938NZWII1	ENERGIZER HOLDINGS INC 2020 INCREMENTAL TERM LOAN						16 Dec 2027		
	97,500.000	Local		99.500000	97,012.50	99.875000	97,378.13	365.63	0.01
		Base		99.500000	97,012.50	99.875000	97,378.13	365.63	0.01
938YAFII1	ENERGIZER HOLDINGS INC 2020 TERM LOAN						16 Dec 2027		
	82,500.000	Local		99.500000	82,087.50	99.875000	82,396.88	309.38	0.00
		Base		99.500000	82,087.50	99.875000	82,396.88	309.38	0.00
938YCFII9	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
	120,000.000	Local		98.750000	118,500.00	98.937500	118,725.00	225.00	0.01
		Base		98.750000	118,500.00	98.937500	118,725.00	225.00	0.01
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5					3.500000	15 May 2024		
	150,000.000	Local		100.766940	151,150.41	109.247016	163,870.52	12,720.11	0.01
		Base		100.766940	151,150.41	109.247016	163,870.52	12,720.11	0.01
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	120,000.000	Local		101.390233	121,668.28	133.270784	159,924.94	38,256.66	0.01
		Base		101.390233	121,668.28	133.270784	159,924.94	38,256.66	0.01
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
	80,000.000	Local		99.920088	79,936.07	103.752241	83,001.79	3,065.72	0.00
		Base		99.920088	79,936.07	103.752241	83,001.79	3,065.72	0.00
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.000000	23 Oct 2026		
	480,000.000	Local		99.923463	479,632.62	110.796924	531,825.24	52,192.62	0.03
		Base		99.923463	479,632.62	110.796924	531,825.24	52,192.62	0.03
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.600000	01 Apr 2021		
	50,000.000	Local		100.225520	50,112.76	101.056206	50,528.10	415.34	0.00
		Base		100.225520	50,112.76	101.056206	50,528.10	415.34	0.00
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	510,000.000	Local		99.316782	506,515.59	105.974705	540,471.00	33,955.41	0.03
		Base		99.316782	506,515.59	105.974705	540,471.00	33,955.41	0.03
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		

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		130,000.000	Local 99.738938	129,660.62	138.950413	180,635.54	50,974.92	0.01
			Base 99.738938	129,660.62	138.950413	180,635.54	50,974.92	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.300000	22 Jul 2027		
		1,160,000.000	Local 100.785256	1,169,108.97	117.177583	1,359,259.96	190,150.99	0.08
			Base 100.785256	1,169,108.97	117.177583	1,359,259.96	190,150.99	0.08
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046		
		70,000.000	Local 99.632686	69,742.88	125.183282	87,628.30	17,885.42	0.01
			Base 99.632686	69,742.88	125.183282	87,628.30	17,885.42	0.00
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046		
		660,000.000	Local 101.764911	671,648.41	130.874084	863,768.95	192,120.54	0.05
			Base 101.764911	671,648.41	130.874084	863,768.95	192,120.54	0.05
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1				0.578000	25 Jun 2037		
		91,166.970	Local 77.028314	70,224.38	80.055890	72,984.53	2,760.15	0.00
Original Face:		1,110,000.000	Base 77.028314	70,224.38	80.055890	72,984.53	2,760.15	0.00
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B				4.274600	15 Jul 2046		
		70,000.000	Local 103.072271	72,150.59	95.463560	66,824.49	-5,326.10	0.00
Original Face:		70,000.000	Base 103.072271	72,150.59	95.463560	66,824.49	-5,326.10	0.00
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5				3.817000	15 Aug 2050		
		20,000.000	Local 103.758850	20,751.77	108.487040	21,697.41	945.64	0.00
Original Face:		20,000.000	Base 103.758850	20,751.77	108.487040	21,697.41	945.64	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS				3.808000	15 Dec 2047		
		250,000.000	Local 102.448820	256,122.05	110.052570	275,131.43	19,009.38	0.02
Original Face:		250,000.000	Base 102.448820	256,122.05	110.052570	275,131.43	19,009.38	0.02
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS				3.467000	15 Apr 2050		
		220,000.000	Local 102.502645	225,505.82	107.954800	237,500.56	11,994.74	0.01
Original Face:		220,000.000	Base 102.502645	225,505.82	107.954800	237,500.56	11,994.74	0.01
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS				3.406000	15 May 2048		
		750,000.000	Local 102.480036	768,600.27	107.751910	808,139.33	39,539.06	0.05
Original Face:		750,000.000	Base 102.480036	768,600.27	107.751910	808,139.33	39,539.06	0.05
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA				1.095246	15 May 2048		

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Original Face:	3,845,589.820	Local		4.380404	168,452.36	3.688990	141,863.42	-26,588.94	0.01
	5,169,000.000	Base		4.380404	168,452.36	3.688990	141,863.42	-26,588.94	0.01
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		
	1,420,000.000	Local		101.557888	1,442,122.01	109.168956	1,550,199.18	108,077.17	0.09
		Base		101.557888	1,442,122.01	109.168956	1,550,199.18	108,077.17	0.09
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	400,000.000	Local		99.851013	399,404.05	118.700127	474,800.51	75,396.46	0.03
		Base		99.851013	399,404.05	118.700127	474,800.51	75,396.46	0.03
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	100,000.000	Local		99.569720	99,569.72	109.099021	109,099.02	9,529.30	0.01
		Base		99.569720	99,569.72	109.099021	109,099.02	9,529.30	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	700,000.000	Local		115.152609	806,068.26	122.255275	855,786.93	49,718.67	0.05
		Base		115.152609	806,068.26	122.255275	855,786.93	49,718.67	0.05
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	2,610,000.000	Local		114.064304	2,977,078.33	142.121709	3,709,376.60	732,298.27	0.22
		Base		114.064304	2,977,078.33	142.121709	3,709,376.60	732,298.27	0.21
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	540,000.000	Local		100.045330	540,244.78	105.288738	568,559.19	28,314.41	0.03
		Base		100.045330	540,244.78	105.288738	568,559.19	28,314.41	0.03
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR					1.654000	02 Jun 2024		
	690,000.000	Local		100.000000	690,000.00	102.788345	709,239.58	19,239.58	0.04
		Base		100.000000	690,000.00	102.788345	709,239.58	19,239.58	0.04
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
	1,400,000.000	Local		100.000000	1,400,000.00	106.462198	1,490,470.77	90,470.77	0.09
		Base		100.000000	1,400,000.00	106.462198	1,490,470.77	90,470.77	0.08
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		

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	43,234.210	Local	100.318220	43,371.79	99.725000	43,115.32	-256.47	0.00	
		Base	100.318220	43,371.79	99.725000	43,115.32	-256.47	0.00	
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5				4.500000	01 Mar 2028			
	40,000.000	Local	102.807975	41,123.19	103.650000	41,460.00	336.81	0.00	
		Base	102.807975	41,123.19	103.650000	41,460.00	336.81	0.00	
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5				5.500000	15 Aug 2048			
	20,000.000	Local	85.815600	17,163.12	98.159000	19,631.80	2,468.68	0.00	
		Base	85.815600	17,163.12	98.159000	19,631.80	2,468.68	0.00	
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.25				6.500000	01 Feb 2050			
	100,000.000	Local	98.599980	98,599.98	110.000000	110,000.00	11,400.02	0.01	
		Base	98.599980	98,599.98	110.000000	110,000.00	11,400.02	0.01	
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.1				4.350000	01 Feb 2025			
	160,000.000	Local	100.071844	160,114.95	103.057000	164,891.20	4,776.25	0.01	
		Base	100.071844	160,114.95	103.057000	164,891.20	4,776.25	0.01	
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 5.05				5.300000	01 Feb 2030			
	950,000.000	Local	99.971593	949,730.13	111.981000	1,063,819.50	114,089.37	0.06	
		Base	99.971593	949,730.13	111.981000	1,063,819.50	114,089.37	0.06	
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR				2.074130	13 Jan 2023			
	60,000.000	Local	100.000000	60,000.00	98.026295	58,815.78	-1,184.22	0.00	
		Base	100.000000	60,000.00	98.026295	58,815.78	-1,184.22	0.00	
96244UAD9	WHATABRANDS LLC 2020 TERM LOAN B					31 Jul 2026			
	9,620.270	Local	98.518753	9,477.77	98.982100	9,522.35	44.58	0.00	
		Base	98.518753	9,477.77	98.982100	9,522.35	44.58	0.00	
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	116.876667	70,126.00	135.940283	81,564.17	11,438.17	0.00	
		Base	116.876667	70,126.00	135.940283	81,564.17	11,438.17	0.00	
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75				7.750000	15 Jun 2031			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	720,000.000	Local		129.202468	930,257.77	134.720093	969,984.67	39,726.90	0.06
		Base		129.202468	930,257.77	134.720093	969,984.67	39,726.90	0.06
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875000	01 Sep 2021		
	130,000.000	Local		102.352600	133,058.38	104.839861	136,291.82	3,233.44	0.01
		Base		102.352600	133,058.38	104.839861	136,291.82	3,233.44	0.01
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	200,000.000	Local		143.146235	286,292.47	146.284117	292,568.23	6,275.76	0.02
		Base		143.146235	286,292.47	146.284117	292,568.23	6,275.76	0.02
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.700000	15 Jan 2023		
	70,000.000	Local		98.714914	69,100.44	105.932496	74,152.75	5,052.31	0.00
		Base		98.714914	69,100.44	105.932496	74,152.75	5,052.31	0.00
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	30,000.000	Local		107.300533	32,190.16	114.103658	34,231.10	2,040.94	0.00
		Base		107.300533	32,190.16	114.103658	34,231.10	2,040.94	0.00
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85					4.850000	01 Mar 2048		
	30,000.000	Local		102.774933	30,832.48	122.915891	36,874.77	6,042.29	0.00
		Base		102.774933	30,832.48	122.915891	36,874.77	6,042.29	0.00
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6					6.000000	15 Jan 2022		
	10,000.000	Local		99.072800	9,907.28	101.501000	10,150.10	242.82	0.00
		Base		99.072800	9,907.28	101.501000	10,150.10	242.82	0.00
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
	30,000.000	Local		106.219233	31,865.77	113.812000	34,143.60	2,277.83	0.00
		Base		106.219233	31,865.77	113.812000	34,143.60	2,277.83	0.00
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	30,000.000	Local		51.030800	15,309.24	105.962000	31,788.60	16,479.36	0.00
		Base		51.030800	15,309.24	105.962000	31,788.60	16,479.36	0.00
98212BAM5	WPX ENERGY INC SR UNSECURED 06/28 5.875					5.875000	15 Jun 2028		
	20,000.000	Local		100.649450	20,129.89	109.003000	21,800.60	1,670.71	0.00
		Base		100.649450	20,129.89	109.003000	21,800.60	1,670.71	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		

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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	114.657110	240,779.93	149.914751	314,820.98	74,041.05	0.02	
		Base	114.657110	240,779.93	149.914751	314,820.98	74,041.05	0.02	
98313DAC1	WYNN RESORTS LIMITED TERM LOAN A					20 Sep 2024			
	590,625.000	Local	99.691407	588,802.37	96.000000	567,000.00	-21,802.37	0.03	
		Base	99.691407	588,802.37	96.000000	567,000.00	-21,802.37	0.03	
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					15 Dec 2029			
	200,000.000	Local	98.665435	197,330.87	102.125000	204,250.00	6,919.13	0.01	
		Base	98.665435	197,330.87	102.125000	204,250.00	6,919.13	0.01	
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					26 Aug 2028			
	340,000.000	Local	102.984294	350,146.60	105.250000	357,850.00	7,703.40	0.02	
		Base	102.984294	350,146.60	105.250000	357,850.00	7,703.40	0.02	
983793AD2	XPO LOGISTICS INC COMPANY GUAR 144A 06/22 6.5					15 Jun 2022			
	80,000.000	Local	100.000000	80,000.00	100.325000	80,260.00	260.00	0.00	
		Base	100.000000	80,000.00	100.325000	80,260.00	260.00	0.00	
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					15 Dec 2027			
	160,000.000	Local	100.120738	160,193.18	109.336691	174,938.71	14,745.53	0.01	
		Base	100.120738	160,193.18	109.336691	174,938.71	14,745.53	0.01	
ACI0N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					15 Jun 2027			
	260,000.000	Local	98.871631	257,066.24	40.751000	105,952.60	-151,113.64	0.01	
Original Face:	260,000.000	Base	98.871631	257,066.24	40.751000	105,952.60	-151,113.64	0.01	
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B					30 Oct 2026			
	436,801.110	Local	96.302269	420,649.38	100.031200	436,937.39	16,288.01	0.03	
		Base	96.302269	420,649.38	100.031200	436,937.39	16,288.01	0.02	
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4					19 Nov 2026			
	955,905.140	Local	99.161753	947,892.29	98.218800	938,878.56	-9,013.73	0.06	
		Base	99.161753	947,892.29	98.218800	938,878.56	-9,013.73	0.05	
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN					30 May 2025			
	113,407.180	Local	99.815726	113,198.20	100.000000	113,407.18	208.98	0.01	
		Base	99.815726	113,198.20	100.000000	113,407.18	208.98	0.01	
C8000CAB9	PANTHER BF AGGREGATOR 2 LP TERM LOAN B					30 Apr 2026			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	271,500.000	Local	99.200611	269,329.66	99.500000	270,142.50	812.84	0.02	
		Base	99.200611	269,329.66	99.500000	270,142.50	812.84	0.02	
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM						02 Jun 2025		
	187,454.310	Local	100.662503	188,696.20	99.515600	186,546.28	-2,149.92	0.01	
		Base	100.662503	188,696.20	99.515600	186,546.28	-2,149.92	0.01	
C9413PBB8	BAUSCH HEALTH COMPANIES INC. FIRST INCREMENTAL TERM LOAN						27 Nov 2025		
	412,500.000	Local	98.596841	406,711.97	99.000000	408,375.00	1,663.03	0.02	
		Base	98.596841	406,711.97	99.000000	408,375.00	1,663.03	0.02	
F6628DAL8	ALTICE FRANCE SA TERMB12						31 Jan 2026		
	137,663.360	Local	99.939701	137,580.35	98.968800	136,243.78	-1,336.57	0.01	
		Base	99.939701	137,580.35	98.968800	136,243.78	-1,336.57	0.01	
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN						31 Jan 2027		
	159,200.000	Local	100.223719	159,556.16	98.900000	157,448.80	-2,107.36	0.01	
		Base	100.223719	159,556.16	98.900000	157,448.80	-2,107.36	0.01	
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
	1,194,130.640	Local	99.361859	1,186,510.40	98.946400	1,181,549.28	-4,961.12	0.07	
		Base	99.361859	1,186,510.40	98.946400	1,181,549.28	-4,961.12	0.07	
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q						31 Jan 2029		
	120,000.000	Local	98.500000	118,200.00	99.656200	119,587.44	1,387.44	0.01	
		Base	98.500000	118,200.00	99.656200	119,587.44	1,387.44	0.01	
L2324EAE1	DELOS FIN S A R L TERM LOAN						06 Oct 2023		
	500,000.000	Local	97.114204	485,571.02	99.750000	498,750.00	13,178.98	0.03	
		Base	97.114204	485,571.02	99.750000	498,750.00	13,178.98	0.03	
L2968EAB8	ENDO LUXEMBOURG FIN CO I S A TERM LOAN B						29 Apr 2024		
	189,509.040	Local	97.796052	185,332.36	98.312500	186,311.07	978.71	0.01	
		Base	97.796052	185,332.36	98.312500	186,311.07	978.71	0.01	
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B						10 Jul 2025		
	8,446.530	Local	100.288284	8,470.88	100.291700	8,471.17	0.29	0.00	
		Base	100.288284	8,470.88	100.291700	8,471.17	0.29	0.00	
N9833RAJ8	ZIGGO FINANCE PARTNERSHIP BV USD TERM LOAN I						30 Apr 2028		

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		71,000.000	Local	100.000000	71,000.00	98.987500	70,281.13	-718.87	0.00
			Base	100.000000	71,000.00	98.987500	70,281.13	-718.87	0.00
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.750000	25 Apr 2022			
		210,000.000	Local	99.225676	208,373.92	103.998000	218,395.80	10,021.88	0.01
			Base	99.225676	208,373.92	103.998000	218,395.80	10,021.88	0.01
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125000	15 Jan 2045			
		2,560,000.000	Local	120.341919	3,080,753.12	128.783000	3,296,844.80	216,091.68	0.20
			Base	120.341919	3,080,753.12	128.783000	3,296,844.80	216,091.68	0.19
US DOLLAR Total									
		877,189,479.600	Local		826,655,073.70		866,465,468.03	39,810,394.33	51.86
Original Face:		722,668,055.000	Base		826,608,846.28		866,465,468.03	39,856,621.75	49.37
FIXED INCOME Total									
		47,549,835,506.600	Base		879,744,809.58		919,855,046.41	40,110,236.83	52.41
Original Face:		726,778,782.000							

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

OPTIONS PURCHASED - CALLS

								Exchange Rate:	1.000000
US DOLLAR									
ADI1STVW3	US 10YR FUT OPTN FEB21C 138 JAN21 138 CALL					22 Jan 2021			
9,000.000		9.000	Local	0.454856	4,093.70	0.531250	4,781.25	687.55	0.00
			Base	0.454856	4,093.70	0.531250	4,781.25	687.55	0.00
ADI1T8MS7	US BOND FUTR OPTN FEB21C 173 JAN21 173 CALL					22 Jan 2021			
17,000.000		17.000	Local	1.440388	24,486.59	1.625000	27,625.00	3,138.41	0.00
			Base	1.440388	24,486.59	1.625000	27,625.00	3,138.41	0.00
ADI1THTZ4	AUDUSD EURO 9AM JAN21C 76.5 JAN21 76.5 CALL					08 Jan 2021			
4,000.000		4.000	Local	0.572500	2,290.00	0.820000	3,280.00	990.00	0.00
			Base	0.572500	2,290.00	0.820000	3,280.00	990.00	0.00
ADI1TPTC7	CAD CURR 9AM FEB21C 78 FEB21 78 CALL					05 Feb 2021			
7,000.000		7.000	Local	0.563929	3,947.50	0.860000	6,020.00	2,072.50	0.00
			Base	0.563929	3,947.50	0.860000	6,020.00	2,072.50	0.00
ADI1TSMX2	US BOND FUTR OPTN FEB21C 172 JAN21 172 CALL					22 Jan 2021			
7,000.000		7.000	Local	1.490570	10,433.99	2.218750	15,531.25	5,097.26	0.00
			Base	1.490570	10,433.99	2.218750	15,531.25	5,097.26	0.00
US DOLLAR Total									
44,000.000		44.000	Local		45,251.78		57,237.50	11,985.72	0.00
			Base		45,251.78		57,237.50	11,985.72	0.00
OPTIONS PURCHASED - CALLS Total									
44,000.000		44.000	Base		45,251.78		57,237.50	11,985.72	0.00

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1T2JF2	US 10YR FUT OPTN FEB21P 137.5 JAN21 137.5 PUT					22 Jan 2021			
10,000.000	10.000	Local	0.415793	4,157.93	0.281250	2,812.50	-1,345.43	0.00	
		Base	0.415793	4,157.93	0.281250	2,812.50	-1,345.43	0.00	
ADI1T9B65	EURO CURR 9AM JAN21P 1.21 JAN21 1.21 PUT					08 Jan 2021			
1,375,000.000	11.000	Local	0.007120	9,790.00	0.001100	1,512.50	-8,277.50	0.00	
		Base	0.007120	9,790.00	0.001100	1,512.50	-8,277.50	0.00	
ADI1T9KW8	US 10YR FUT OPTN FEB21P 138 JAN21 138 PUT					22 Jan 2021			
5,000.000	5.000	Local	0.611106	3,055.53	0.453125	2,265.63	-789.90	0.00	
		Base	0.611106	3,055.53	0.453125	2,265.63	-789.90	0.00	
ADI1TBM43	EURO CURR 9AM JAN21P 1.22 JAN21 1.22 PUT					08 Jan 2021			
750,000.000	6.000	Local	0.007620	5,715.00	0.003300	2,475.00	-3,240.00	0.00	
		Base	0.007620	5,715.00	0.003300	2,475.00	-3,240.00	0.00	
ADI1THST9	AUDUSD EURO 9AM JAN21P 76 JAN21 76 PUT					08 Jan 2021			
7,000.000	7.000	Local	0.522500	3,657.50	0.190000	1,330.00	-2,327.50	0.00	
		Base	0.522500	3,657.50	0.190000	1,330.00	-2,327.50	0.00	
ADI1TNB49	EURO CURR 9AM JAN21P 1.225 JAN21 1.225 PUT					08 Jan 2021			
3,125,000.000	25.000	Local	0.006812	21,287.50	0.005500	17,187.50	-4,100.00	0.00	
		Base	0.006812	21,287.50	0.005500	17,187.50	-4,100.00	0.00	
ADI1TV936	US BOND FUTR OPTN FEB21P 172.5 JAN21 172.5 PUT					22 Jan 2021			
5,000.000	5.000	Local	1.376730	6,883.65	1.218750	6,093.75	-789.90	0.00	
		Base	1.376730	6,883.65	1.218750	6,093.75	-789.90	0.00	
AEIB57246	USEUP0187 USD PUT EUR CALL MAR21 1.2194 PUT					04 Mar 2021			
9,120,000.000	9,120,000.000	Local	0.013850	126,312.00	0.013550	123,576.00	-2,736.00	0.01	
		Base	0.013850	126,312.00	0.013550	123,576.00	-2,736.00	0.01	
AEIB67617	USCAP0044 USD PUT CAD CALL MAR21 1.2685 PUT					17 Mar 2021			
9,300,000.000	9,300,000.000	Local	0.013950	129,735.00	0.010357	96,320.10	-33,414.90	0.01	
		Base	0.013950	129,735.00	0.010357	96,320.10	-33,414.90	0.01	

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US DOLLAR Total								
23,697,000.000	18,420,069.000	Local		310,594.11		253,572.98	-57,021.13	0.02
		Base		310,594.11		253,572.98	-57,021.13	0.01
OPTIONS PURCHASED - PUTS Total								
23,697,000.000	18,420,069.000	Base		310,594.11		253,572.98	-57,021.13	0.01

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1SQP71	US 10YR FUT OPTN FEB21C 138.5 JAN21 138.5 CALL					22 Jan 2021			
-75,000.000		-75.000	Local	0.321812	-24,135.90	0.281250	-21,093.75	3,042.15	0.00
			Base	0.321812	-24,135.90	0.281250	-21,093.75	3,042.15	0.00
ADI1SRN89	US 10YR FUT OPTN FEB21C 139 JAN21 139 CALL					22 Jan 2021			
-64,000.000		-64.000	Local	0.240213	-15,373.66	0.125000	-8,000.00	7,373.66	0.00
			Base	0.240213	-15,373.66	0.125000	-8,000.00	7,373.66	0.00
ADI1T0926	US BOND FUTR OPTN FEB21C 176 JAN21 176 CALL					22 Jan 2021			
-10,000.000		-10.000	Local	1.763895	-17,638.95	0.468750	-4,687.50	12,951.45	0.00
			Base	1.763895	-17,638.95	0.468750	-4,687.50	12,951.45	0.00
ADI1T3Y30	US BOND FUTR OPTN FEB21C 175 JAN21 175 CALL					22 Jan 2021			
-51,000.000		-51.000	Local	1.357339	-69,224.28	0.734375	-37,453.13	31,771.15	0.00
			Base	1.357339	-69,224.28	0.734375	-37,453.13	31,771.15	0.00
ADI1T8KW0	EURO CURR 9AM JAN21C 1.21 JAN21 1.21 CALL					08 Jan 2021			
-375,000.000		-3.000	Local	0.010513	-3,942.50	0.015700	-5,887.50	-1,945.00	0.00
			Base	0.010513	-3,942.50	0.015700	-5,887.50	-1,945.00	0.00
ADI1TBLC6	EURO CURR 9AM JAN21C 1.23 JAN21 1.23 CALL					08 Jan 2021			
-125,000.000		-1.000	Local	0.002980	-372.50	0.003300	-412.50	-40.00	0.00
			Base	0.002980	-372.50	0.003300	-412.50	-40.00	0.00
ADI1TFQJ7	US 5YR FUTR OPTN FEB21C 126 JAN21 126 CALL					22 Jan 2021			
-25,000.000		-25.000	Local	0.177958	-4,448.96	0.281250	-7,031.25	-2,582.29	0.00
			Base	0.177958	-4,448.96	0.281250	-7,031.25	-2,582.29	0.00
ADI1TFQT5	US BOND FUTR OPTN FEB21C 174 JAN21 174 CALL					22 Jan 2021			
-39,000.000		-39.000	Local	1.269504	-49,510.66	1.125000	-43,875.00	5,635.66	0.00
			Base	1.269504	-49,510.66	1.125000	-43,875.00	5,635.66	0.00
ADI1THM57	EURO CURR 9AM FEB21C 1.23 FEB21 1.23 CALL					05 Feb 2021			
-750,000.000		-6.000	Local	0.011080	-8,310.00	0.008000	-6,000.00	2,310.00	0.00
			Base	0.011080	-8,310.00	0.008000	-6,000.00	2,310.00	0.00

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Books Open

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
Notional Par					Unit Price				% Fund
ADI1TRQL6	US BOND FUTR OPTN MAR21C 174 FEB21 174 CALL					19 Feb 2021			
-10,000.000		-10.000	Local 1.326395	-13,263.95	1.828125		-18,281.25	-5,017.30	0.00
			Base 1.326395	-13,263.95	1.828125		-18,281.25	-5,017.30	0.00
ADI1TRQT9	US LONG BND W1 OP JAN21C 173 DEC20 173 CALL					31 Dec 2020			
-5,000.000		-5.000	Local 0.279520	-1,397.60	0.187500		-937.50	460.10	0.00
			Base 0.279520	-1,397.60	0.187500		-937.50	460.10	0.00
ADI1TRY11	US LONG BND W1 OP JAN21C 172.5 DEC20 172.5 CALL					31 Dec 2020			
-6,000.000		-6.000	Local 0.368062	-2,208.37	0.687500		-4,125.00	-1,916.63	0.00
			Base 0.368062	-2,208.37	0.687500		-4,125.00	-1,916.63	0.00
ADI1TTR56	US BOND FUTR OPTN FEB21C 173.5 JAN21 173.5 CALL					22 Jan 2021			
-10,000.000		-10.000	Local 0.904521	-9,045.21	1.359375		-13,593.75	-4,548.54	0.00
			Base 0.904521	-9,045.21	1.359375		-13,593.75	-4,548.54	0.00
ADI1TTRC1	US 10Y NOTE W1 OP JAN21C 138 DEC20 138 CALL					31 Dec 2020			
-7,000.000		-7.000	Local 0.114341	-800.39	0.078125		-546.88	253.51	0.00
			Base 0.114341	-800.39	0.078125		-546.88	253.51	0.00
ADI1TV0S0	10YR US TREAS NOTE 1WK FTR OPT DEC20 137.75 CALL					31 Dec 2020			
-15,000.000		-15.000	Local 0.170145	-2,552.18	0.328125		-4,921.88	-2,369.70	0.00
			Base 0.170145	-2,552.18	0.328125		-4,921.88	-2,369.70	0.00
US DOLLAR Total									
-1,567,000.000		-327.000	Local	-222,225.11			-176,846.89	45,378.22	0.01
			Base	-222,225.11			-176,846.89	45,378.22	0.01
OPTIONS WRITTEN - CALLS Total									
-1,567,000.000		-327.000	Base	-222,225.11			-176,846.89	45,378.22	0.01

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI1SMHJ3	US BOND FUTR OPTN FEB21P 170 JAN21 170 PUT					22 Jan 2021			
-10,000.000		-10.000	Local 0.807645	-8,076.45	0.484375		-4,843.75	3,232.70	0.00
			Base 0.807645	-8,076.45	0.484375		-4,843.75	3,232.70	0.00

ADI1SPQ80	AUDUSD EURO 9AM JAN21P 72 JAN21 72 PUT					08 Jan 2021			
-5,000.000		-5.000	Local 0.797500	-3,987.50	0.005000		-25.00	3,962.50	0.00
			Base 0.797500	-3,987.50	0.005000		-25.00	3,962.50	0.00

ADI1SPVH4	EURO CURR 9AM JAN21P 1.175 JAN21 1.175 PUT					08 Jan 2021			
-750,000.000		-6.000	Local 0.006947	-5,210.00	0.000050		-37.50	5,172.50	0.00
			Base 0.006947	-5,210.00	0.000050		-37.50	5,172.50	0.00

ADI1SQCV2	AUDUSD EURO 9AM JAN21P 73 JAN21 73 PUT					08 Jan 2021			
-7,000.000		-7.000	Local 0.846071	-5,922.50	0.005000		-35.00	5,887.50	0.00
			Base 0.846071	-5,922.50	0.005000		-35.00	5,887.50	0.00

ADI1SQS37	EURO CURR 9AM JAN21P 1.18 JAN21 1.18 PUT					08 Jan 2021			
-875,000.000		-7.000	Local 0.008194	-7,170.00	0.000100		-87.50	7,082.50	0.00
			Base 0.008194	-7,170.00	0.000100		-87.50	7,082.50	0.00

ADI1T7RP0	EURO CURR 9AM JAN21P 1.2 JAN21 1.2 PUT					08 Jan 2021			
-375,000.000		-3.000	Local 0.004780	-1,792.50	0.000350		-131.25	1,661.25	0.00
			Base 0.004780	-1,792.50	0.000350		-131.25	1,661.25	0.00

US DOLLAR Total									
-2,022,000.000		-38.000	Local	-32,158.95			-5,160.00	26,998.95	0.00
			Base	-32,158.95			-5,160.00	26,998.95	0.00

OPTIONS WRITTEN - PUTS Total

-2,022,000.000		-38.000	Base	-32,158.95			-5,160.00	26,998.95	0.00
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 5.194200

Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S135D93	OWP293095 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020			
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02		0.00
			Base 0.000000	0.00	0.000000	0.00	0.00		0.00
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	105.897559	4,871,287.71	271,287.71		6.33
			Base 26.592916	1,223,274.12	20.387655	937,832.14	-285,441.98		0.05
99S190PJ1	OWP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-4,600,000.000	Local 100.000000	-4,600,000.00	100.000000	-4,600,000.00	0.00		5.98
			Base 26.592916	-1,223,274.12	19.252243	-885,603.17	337,670.95		0.05
99S190YU6	OWP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027			
		3,800,000.000	Local 100.000000	3,800,000.00	105.988203	4,027,551.71	227,551.71		5.23
			Base 26.592916	1,010,530.80	20.405106	775,394.04	-235,136.76		0.04
99S190YV4	OWP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-3,800,000.000	Local 100.000000	-3,800,000.00	100.000000	-3,800,000.00	0.00		4.94
			Base 26.592916	-1,010,530.80	19.252243	-731,585.23	278,945.57		0.04
99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		5,500,000.000	Local 100.158961	5,508,742.84	105.897559	5,824,365.75	315,622.91		7.57
			Base 26.865255	1,477,589.00	20.387655	1,121,321.04	-356,267.96		0.06
99S19P816	OWP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-5,500,000.000	Local 100.000000	-5,500,000.00	100.000000	-5,500,000.00	0.00		7.14
			Base 26.820437	-1,475,124.05	19.252243	-1,058,873.36	416,250.69		0.06
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		5,923,000.000	Local 100.184926	5,933,953.19	105.897559	6,272,312.42	338,359.23		8.15
			Base 26.739908	1,583,804.78	20.387655	1,207,560.82	-376,243.96		0.07
99S19PV44	OWP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-5,923,000.000	Local 100.000000	-5,923,000.00	100.000000	-5,923,000.00	0.00		7.69
			Base 26.688076	-1,580,734.75	19.252243	-1,140,310.35	440,424.40		0.06
BRAZILIAN REAL Total									
			Local	19,696.01		1,172,517.59	1,152,821.58		53.02
			Base	5,534.98		225,735.93	220,200.95		0.45

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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
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JAPANESE YEN Exchange Rate: 103.255000

99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA					09 May 2046		
	222,220,000.000	Local	100.000000	222,220,000.00	100.000000	222,220,000.00	0.00	43.89
		Base	0.925840	2,057,402.10	0.968476	2,152,147.60	94,745.50	0.12
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	107.322674	-238,492,446.16	-16,272,446.16	47.10
		Base	0.925840	-2,057,402.10	1.039394	-2,309,742.35	-252,340.25	0.13
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				0.062000	09 May 2046		
	-222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	-0.000070	156.52	0.000000	0.00	-156.52	0.00

JAPANESE YEN Total		Local		0.00		-16,272,446.16	-16,272,446.16	90.99
		Base		0.00		-157,594.75	-157,594.75	0.25

MEXICAN PESO Exchange Rate: 19.899500

99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	55,300,000.000	Local	100.707821	55,691,425.18	115.827312	64,052,503.54	8,361,078.36	9.39
		Base	5.199914	2,875,552.61	5.820614	3,218,799.65	343,247.04	0.18
99S19WB5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.471000	18 Jul 2029		
	-55,300,000.000	Local	100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	8.11
		Base	5.163377	-2,855,347.32	5.025252	-2,778,964.30	76,383.02	0.16
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	57,600,000.000	Local	100.855279	58,092,640.93	115.758119	66,676,676.54	8,584,035.61	9.78
		Base	5.175691	2,981,198.03	5.817137	3,350,670.95	369,472.92	0.19
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.496500	20 Jul 2029		
	-57,600,000.000	Local	100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	8.45

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WESTERN ASSET MANAGEMENT COMPANY
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		Base	5.131429	-2,955,703.02	5.025252	-2,894,545.09	61,157.93	0.16
MEXICAN PESO Total								
		Local		884,066.11		17,829,180.08	16,945,113.97	35.73
		Base		45,700.30		895,961.21	850,260.91	0.70
US DOLLAR							Exchange Rate:	1.000000
99S1EDKL9	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.228750	17 Mar 2050		
	2,446,000.000	Local	101.651392	2,486,393.05	100.000000	2,446,000.00	-40,393.05	0.15
		Base	101.651392	2,486,393.05	100.000000	2,446,000.00	-40,393.05	0.14
99S1EDKM7	BWS034686 IRS USD P F .90000 2 CCPVANILLA				0.900000	17 Mar 2050		
	-2,446,000.000	Local	100.000000	-2,446,000.00	87.274750	-2,134,740.39	311,259.61	0.13
		Base	100.000000	-2,446,000.00	87.274750	-2,134,740.39	311,259.61	0.12
99S1ENUX0	SWS035188 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2025		
	94,823,000.000	Local	99.888810	94,717,566.23	101.628400	96,367,097.73	1,649,531.50	5.77
		Base	99.888810	94,717,566.23	101.628400	96,367,097.73	1,649,531.50	5.49
99S1ENUY8	SWS035188 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025		
	-94,823,000.000	Local	100.000000	-94,823,000.00	100.000000	-94,823,000.00	0.00	5.67
		Base	100.000000	-94,823,000.00	100.000000	-94,823,000.00	0.00	5.40
99S1F6A91	SWS035428 IRS USD R F .38000 2 CCPVANILLA				0.380000	31 Aug 2024		
	2,416,000.000	Local	100.024689	2,416,596.48	100.326188	2,423,880.70	7,284.22	0.15
		Base	100.024689	2,416,596.48	100.326188	2,423,880.70	7,284.22	0.14
99S1F6AA8	SWS035428 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.225380	31 Aug 2024		
	-2,416,000.000	Local	100.000000	-2,416,000.00	100.000000	-2,416,000.00	0.00	0.14
		Base	100.000000	-2,416,000.00	100.000000	-2,416,000.00	0.00	0.14
99S1FNY64	BWS035485 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.221000	15 Nov 2045		
	8,975,000.000	Local	104.006855	9,334,615.23	100.000000	8,975,000.00	-359,615.23	0.54
		Base	104.006855	9,334,615.23	100.000000	8,975,000.00	-359,615.23	0.51
99S1FNY72	BWS035485 IRS USD P F .80000 2 CCPVANILLA				0.800000	15 Nov 2045		
	-8,975,000.000	Local	100.000000	-8,975,000.00	87.223988	-7,828,352.92	1,146,647.08	0.47
		Base	100.000000	-8,975,000.00	87.223988	-7,828,352.92	1,146,647.08	0.45

Holdings

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



STATE STREET

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99S1GD409	SWS035725 IRS USD R F	.10000 2 CCPOIS			0.100000	30 Nov 2024		
	20,203,000.000	Local	100.055397	20,214,191.84	99.737478	20,149,962.68	-64,229.16	1.21
		Base	100.055397	20,214,191.84	99.737478	20,149,962.68	-64,229.16	1.15
99S1GD4P6	SWS035725 IRS USD P V 00MFEDL 1 CCPOIS				1.000000	30 Nov 2024		
	-20,203,000.000	Local	100.000000	-20,203,000.00	100.000000	-20,203,000.00	0.00	1.21
		Base	100.000000	-20,203,000.00	100.000000	-20,203,000.00	0.00	1.15
99S1GG4I5	BWS035808 IRS USD R V 00MFEDL 1 CCPOIS				1.000000	15 May 2027		
	15,202,000.000	Local	99.689068	15,154,732.11	100.000000	15,202,000.00	47,267.89	0.91
		Base	99.689068	15,154,732.11	100.000000	15,202,000.00	47,267.89	0.87
99S1GG4J3	BWS035808 IRS USD P F	.26000 2 CCPOIS			0.260000	15 May 2027		
	-15,202,000.000	Local	100.000000	-15,202,000.00	99.070907	-15,060,759.28	141,240.72	0.90
		Base	100.000000	-15,202,000.00	99.070907	-15,060,759.28	141,240.72	0.86
99S1GSWF4	BWS036004 IRS USD R V 12MLIBOR 20450720 IRS P F L				1.000000	20 Jul 2045		
	5,990,000.000	Local	100.886936	6,043,127.49	100.000000	5,990,000.00	-53,127.49	0.36
		Base	100.886936	6,043,127.49	100.000000	5,990,000.00	-53,127.49	0.34
99S1GSWG2	BWS036004 IRS USD P F	.56000 20450720 IRS P F S			0.560000	20 Jul 2045		
	-5,990,000.000	Local	100.000000	-5,990,000.00	87.710301	-5,253,847.03	736,152.97	0.31
		Base	100.000000	-5,990,000.00	87.710301	-5,253,847.03	736,152.97	0.30
99S1H41L7	SWS036020 IRS USD R F	.19000 2 CCPVANILLA			0.190000	15 Jun 2022		
	25,010,000.000	Local	99.999648	25,009,911.87	100.006570	25,011,643.16	1,731.29	1.50
		Base	99.999648	25,009,911.87	100.006570	25,011,643.16	1,731.29	1.43
99S1H41M5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.216500	15 Jun 2022		
	-25,010,000.000	Local	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.50
		Base	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.42
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	19 Aug 2045		
	2,760,000.000	Local	100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.17
		Base	100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.16
99S1H9R46	BWS036087 IRS USD P F	.74000 2 CCPOIS			0.740000	19 Aug 2045		
	-2,760,000.000	Local	100.000000	-2,760,000.00	91.683355	-2,530,460.60	229,539.40	0.15
		Base	100.000000	-2,760,000.00	91.683355	-2,530,460.60	229,539.40	0.14

& 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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1HBYL5	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.253880	15 Feb 2047			
		6,202,000.000	Local	101.196784	6,276,224.52	100.000000	6,202,000.00	-74,224.52	0.37
			Base	101.196784	6,276,224.52	100.000000	6,202,000.00	-74,224.52	0.35
99S1HBYM3	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA				1.000000	15 Feb 2047			
		-6,202,000.000	Local	100.000000	-6,202,000.00	91.070855	-5,648,214.43	553,785.57	0.34
			Base	100.000000	-6,202,000.00	91.070855	-5,648,214.43	553,785.57	0.32
99S1HVWU3	SWS039206 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2025			
		88,581,000.000	Local	102.071405	90,415,871.33	102.446800	90,748,399.91	332,528.58	5.43
			Base	102.071405	90,415,871.33	102.446800	90,748,399.91	332,528.58	5.17
99S1HVWV1	SWS039206 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2025			
		-88,581,000.000	Local	100.000000	-88,581,000.00	100.000000	-88,581,000.00	0.00	5.30
			Base	100.000000	-88,581,000.00	100.000000	-88,581,000.00	0.00	5.05
99S1I0DU1	SWS039529 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Dec 2025			
		22,370,000.000	Local	104.227805	23,315,759.90	109.312500	24,453,206.25	1,137,446.35	1.46
			Base	104.227805	23,315,759.90	109.312500	24,453,206.25	1,137,446.35	1.39
99S1I0DV9	SWS039529 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2025			
		-22,370,000.000	Local	100.000000	-22,370,000.00	100.000000	-22,370,000.00	0.00	1.34
			Base	100.000000	-22,370,000.00	100.000000	-22,370,000.00	0.00	1.27
99S1I4ZR6	BWS039545 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.220250	07 Oct 2050			
		3,535,000.000	Local	100.491485	3,552,373.98	100.000000	3,535,000.00	-17,373.98	0.21
			Base	100.491485	3,552,373.98	100.000000	3,535,000.00	-17,373.98	0.20
99S1I4ZS4	BWS039545 IRS USD P F 1.20000 2 CCPVANILLA				1.200000	07 Oct 2050			
		-3,535,000.000	Local	100.000000	-3,535,000.00	94.730734	-3,348,731.45	186,268.55	0.20
			Base	100.000000	-3,535,000.00	94.730734	-3,348,731.45	186,268.55	0.19
99S1IG436	SWS039768 IRS USD R F .38000 2 CCPVANILLA				0.380000	28 Feb 2025			
		32,576,000.000	Local	100.019665	32,582,406.21	100.147703	32,624,115.73	41,709.52	1.95
			Base	100.019665	32,582,406.21	100.147703	32,624,115.73	41,709.52	1.86
99S1IG444	SWS039768 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	28 Feb 2025			
		-32,576,000.000	Local	100.000000	-32,576,000.00	100.000000	-32,576,000.00	0.00	1.95
			Base	100.000000	-32,576,000.00	100.000000	-32,576,000.00	0.00	1.86

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Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1IP766	BWS040063 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.253880	15 Feb 2047		
	1,086,000.000	Local		100.114176	1,087,239.95	100.000000	1,086,000.00	-1,239.95	0.06
		Base		100.114176	1,087,239.95	100.000000	1,086,000.00	-1,239.95	0.06
99S1IP774	BWS040063 IRS USD P F 1.22500 2 CCPVANILLA					1.225000	15 Feb 2047		
	-1,086,000.000	Local		100.000000	-1,086,000.00	96.255269	-1,045,332.22	40,667.78	0.06
		Base		100.000000	-1,086,000.00	96.255269	-1,045,332.22	40,667.78	0.06
99S1IP790	BWS040048 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.253880	15 Feb 2047		
	2,342,000.000	Local		100.547609	2,354,825.01	100.000000	2,342,000.00	-12,825.01	0.14
		Base		100.547609	2,354,825.01	100.000000	2,342,000.00	-12,825.01	0.13
99S1IP7A7	BWS040048 IRS USD P F 1.20000 2 CCPVANILLA					1.200000	15 Feb 2047		
	-2,342,000.000	Local		100.000000	-2,342,000.00	95.679223	-2,240,807.40	101,192.60	0.13
		Base		100.000000	-2,342,000.00	95.679223	-2,240,807.40	101,192.60	0.13
99S1J5FF0	SWS040261 IRS USD R F .84000 2 CCPVANILLA					0.840000	27 Nov 2025		
	46,806,000.000	Local		99.956762	46,785,761.98	100.010286	46,810,814.47	25,052.49	2.80
		Base		99.956762	46,785,761.98	100.010286	46,810,814.47	25,052.49	2.67
99S1J5FG8	SWS040261 IRS USD P V 03MLIBOR 1 CCPVANILLA					1.000000	27 Nov 2025		
	-46,806,000.000	Local		100.000000	-46,806,000.00	100.000000	-46,806,000.00	0.00	2.80
		Base		100.000000	-46,806,000.00	100.000000	-46,806,000.00	0.00	2.67
US DOLLAR Total									
		Local			3,184,597.18		9,250,874.91	6,066,277.73	45.78
		Base			3,184,597.18		9,250,874.91	6,066,277.73	43.59
SWAPS FIXED INCOME Total									
	0.000	Base			3,235,832.46		10,214,977.30	6,979,144.84	44.99

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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
20,152,000.000	51,027,953,412.900	Base		927,619,025.71		974,883,777.77	47,264,752.06	99.97
Original Face:	726,778,782.000							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.818565

GERMANY

ADI1NDP26	EURO-BOBL FUTURE MAR21 XEUR 20210308	08 Mar 2021	6.000	600,000.000	Local 811,080.00 Base 990,855.95	810,247.20	135.180000 165.142658	832.80 1,017.39	832.80 1,017.39	0.00 0.00	0.00
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ADI1NDPD2	EURO-BTP FUTURE MAR21 XEUR 20210308	08 Mar 2021	208.000	20,800,000.000	Local 31,618,080.00 Base 38,626,230.05	31,400,119.60	152.010000 185.703029	217,960.40 266,271.34	217,960.40 266,271.34	0.00 0.00	0.00
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ADI1NDPJ9	EURO-OAT FUTURE MAR21 XEUR 20210308	08 Mar 2021	37.000	3,700,000.000	Local 6,210,820.00 Base 7,587,448.77	6,205,184.40	167.860000 205.066183	5,635.60 6,884.73	5,635.60 6,884.73	0.00 0.00	0.00
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GERMANY Total			251.000	25,100,000.000	Local 38,639,980.00 Base	38,415,551.20		224,428.80 274,173.46	224,428.80 274,173.46	0.00 0.00	0.00
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EURO CURRENCY Total			251.000	25,100,000.000	Local 38,639,980.00 Base	38,415,551.20		224,428.80 274,173.46	224,428.80 274,173.46	0.00 0.00	0.00
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US DOLLAR

Exchange Rate: 1.000000

ADI1FXWX5	EURO FX CURR FUT MAR21 XCME 20210315	15 Mar 2021	19.000	2,375,000.000	Local 2,908,425.00 Base 2,908,425.00	2,911,341.25	1.224600 1.224600	-2,916.25 -2,916.25	11,927.50 11,927.50	-14,843.75 -14,843.75	0.00
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ADI1NDMR4	US LONG BOND(CBT) MAR21 XCBT 20210322	22 Mar 2021	71.000	7,100,000.000	Local 12,296,312.50 Base 12,296,312.50	12,261,406.33	173.187500 173.187500	34,906.17 34,906.17	10,499.92 10,499.92	24,406.25 24,406.25	0.00
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ADI1NDN10	US ULTRA BOND CBT MAR21 XCBT 20210322	22 Mar 2021	378.000	37,800,000.000	Local 80,726,625.00 Base 80,726,625.00	81,280,374.73	213.562500 213.562500	-553,749.73 -553,749.73	-837,249.73 -837,249.73	283,500.00 283,500.00	0.02
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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
ADI1P2PL6	US 5YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021			
1,403.000	140,300,000.000	Local	177,008,180.39	176,654,012.00	126.164063	354,168.39		288,402.76	65,765.63	
		Base	177,008,180.39		126.164063	354,168.39		288,402.76	65,765.63	0.00
ADI1PN1W2	BP CURRENCY FUT MAR21 XIMM 20210315						15 Mar 2021			
75.000	4,687,500.000	Local	6,402,656.25	6,263,964.48	1.365900	138,691.77		119,473.02	19,218.75	
		Base	6,402,656.25		1.365900	138,691.77		119,473.02	19,218.75	0.00
ADI1SCSJ3	JPN YEN CURR FUT MAR21 XCME 20210315						15 Mar 2021			
34.000	42,500.000	Local	4,117,825.00	4,090,002.50	96.890000	27,822.50		29,097.50	-1,275.00	
		Base	4,117,825.00		96.890000	27,822.50		29,097.50	-1,275.00	0.00
ADI1SNYT0	CAD CURRENCY FUT MAR21 XCME 20210316						16 Mar 2021			
99.000	9,900,000.000	Local	7,755,660.00	7,740,361.50	0.783400	15,298.50		17,278.50	-1,980.00	
		Base	7,755,660.00		0.783400	15,298.50		17,278.50	-1,980.00	0.00
ADI1SXCQ8	AUDUSD CRNCY FUT MAR21 XCME 20210315						15 Mar 2021			
157.000	15,700,000.000	Local	12,089,000.00	11,707,413.25	0.770000	381,586.75		352,541.75	29,045.00	
		Base	12,089,000.00		0.770000	381,586.75		352,541.75	29,045.00	0.00
ADI1SZZZ8	CHF CURRENCY FUT MAR21 XCME 20210315						15 Mar 2021			
5.000	625,000.000	Local	707,625.00	705,606.25	1.132200	2,018.75		4,331.25	-2,312.50	
		Base	707,625.00		1.132200	2,018.75		4,331.25	-2,312.50	0.00
ADI1T7HP1	MEXICAN PESO FUT MAR21 XCME 20210315						15 Mar 2021			
252.000	126,000,000.000	Local	6,267,240.00	6,291,590.00	0.049740	-24,350.00		-7,970.00	-16,380.00	
		Base	6,267,240.00		0.049740	-24,350.00		-7,970.00	-16,380.00	0.00
ADI1T8BZ3	RUSSIAN RUBLE FUT MAR21 XCME 20210315						15 Mar 2021			
14.000	35,000,000.000	Local	468,825.00	471,460.00	0.013395	-2,635.00		-4,210.00	1,575.00	
		Base	468,825.00		0.013395	-2,635.00		-4,210.00	1,575.00	0.00
US DOLLAR Total										
2,507.000	379,530,000.000	Local	310,748,374.14	310,377,532.29		370,841.85		-15,877.53	386,719.38	
		Base				370,841.85		-15,877.53	386,719.38	0.03
FUTURES LONG Total										
2,758.000	404,630,000.000	Base				645,015.31		258,295.93	386,719.38	0.03

& 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, 2020

View Date: January 4, 2021

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 CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.297101

ADI1SQTL6	AUST 10Y BOND FUT MAR21 XSFE 20210315						15 Mar 2021			
-6.000	-600,000.000	Local	-883,380.48	-879,290.04	98.980000	-4,090.44		-3,376.02	-714.42	
		Base	-681,042.17		76.308630	-3,153.52		-2,602.74	-550.78	0.00

AUSTRALIAN DOLLAR Total

-6.000	-600,000.000	Local	-883,380.48	-879,290.04		-4,090.44		-3,376.02	-714.42	
		Base				-3,153.52		-2,602.74	-550.78	0.00

EURO CURRENCY

Exchange Rate: 0.818565

GERMANY

ADI1NDN77	EURO-BUXL 30Y BND MAR21 XEUR 20210308						08 Mar 2021			
-10.000	-1,000,000.000	Local	-2,252,400.00	-2,219,888.00	225.240000	-32,512.00		-32,512.00	0.00	
		Base	-2,751,644.65		275.164465	-39,718.29		-39,718.29	0.00	0.00

ADI1NDP00	EURO-BUND FUTURE MAR21 XEUR 20210308						08 Mar 2021			
-396.000	-39,600,000.000	Local	-70,345,440.00	-70,266,649.75	177.640000	-78,790.25		-78,790.25	0.00	
		Base	-85,937,512.60		217.013921	-96,254.12		-96,254.12	0.00	0.00

AEIB38949	RXG1P178 FEB21 178 PUT FSO						22 Jan 2021			
-7.000	-700,000.000	Local	-6,160.00	-4,291.60	0.880000	-1,868.40		-1,868.40	0.00	
		Base	-7,525.36		1.075052	-2,282.53		-2,282.53	0.00	0.00

GERMANY Total

-413.000	-41,300,000.000	Local	-72,604,000.00	-72,490,829.35		-113,170.65		-113,170.65	0.00	
		Base				-138,254.94		-138,254.94	0.00	0.00

EURO CURRENCY Total

-413.000	-41,300,000.000	Local	-72,604,000.00	-72,490,829.35		-113,170.65		-113,170.65	0.00	
		Base				-138,254.94		-138,254.94	0.00	0.00

JAPANESE YEN

Exchange Rate: 103.255000

ADI1NDMX1	JPN 10Y BOND(OSE) MAR21 XOSE 20210315						15 Mar 2021			
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
-7.000	-700,000,000.000	Local	-1,063,440,000.00	-1,063,994,400.00	151.920000	554,400.00	15 Mar 2021	554,400.00	0.00	
		Base	-10,299,162.27		1.471309	5,369.23		5,369.23	0.00	0.00
JAPANESE YEN Total										
-7.000	-700,000,000.000	Local	-1,063,440,000.00	-1,063,994,400.00		554,400.00		554,400.00	0.00	
		Base				5,369.23		5,369.23	0.00	0.00
US DOLLAR										
									Exchange Rate:	1.000000
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
-598.000	-149,500,000.000	Local	-149,245,850.00	-149,055,831.70	99.830000	-190,018.30		-190,018.30	0.00	
		Base	-149,245,850.00		99.830000	-190,018.30		-190,018.30	0.00	0.00
ADI0GMCF1	90DAY EUR FUTR DEC21 XCME 20211213						13 Dec 2021			
-369.000	-92,250,000.000	Local	-92,056,275.00	-91,466,262.60	99.790000	-590,012.40		-585,399.90	-4,612.50	
		Base	-92,056,275.00		99.790000	-590,012.40		-585,399.90	-4,612.50	0.00
ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614						14 Jun 2021			
-439.000	-109,750,000.000	Local	-109,568,912.50	-108,847,715.60	99.835000	-721,196.90		-721,196.90	0.00	
		Base	-109,568,912.50		99.835000	-721,196.90		-721,196.90	0.00	0.00
ADI1NDLP9	US 10YR NOTE (CBT)MAR21 XCBT 20210322						22 Mar 2021			
-826.000	-82,600,000.000	Local	-114,052,531.25	-113,942,634.31	138.078125	-109,896.94		-19,553.19	-90,343.75	
		Base	-114,052,531.25		138.078125	-109,896.94		-19,553.19	-90,343.75	0.01
ADI1P2MG0	US 2YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021			
-203.000	-40,600,000.000	Local	-44,858,242.09	-44,832,720.44	110.488281	-25,521.65		-20,764.14	-4,757.51	
		Base	-44,858,242.09		110.488281	-25,521.65		-20,764.14	-4,757.51	0.00
ADI1PN2R2	US 10YR ULTRA FUT MAR21 XCBT 20210322						22 Mar 2021			
-17.000	-1,700,000.000	Local	-2,658,109.38	-2,668,423.72	156.359375	10,314.34		14,033.09	-3,718.75	
		Base	-2,658,109.38		156.359375	10,314.34		14,033.09	-3,718.75	0.00
US DOLLAR Total										
-2,452.000	-476,400,000.000	Local	-512,439,920.22	-510,813,588.37		-1,626,331.85		-1,522,899.34	-103,432.51	
		Base				-1,626,331.85		-1,522,899.34	-103,432.51	0.01

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

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES SHORT Total									
-2,878.000	-1,218,300,000.000	Base			-1,762,371.08		-1,658,387.79	-103,983.29	0.01

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-120.000	-813,670,000.000	Base			-1,117,355.77		-1,400,091.86	282,736.09	0.03



As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 84.083850

ARS	ARGENTINE PESO								
		102,433.420	Local	1.000000	102,433.42	1.000000	102,433.42	0.00	1.31
			Base	0.013756	1,409.05	0.011893	1,218.23	-190.82	0.00

ARGENTINE PESO Total

		102,433.420	Local		102,433.42		102,433.42	0.00	1.31
			Base		1,409.05		1,218.23	-190.82	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.297101

AUD	AUSTRALIAN DOLLAR								
		244,460.440	Local	1.000000	244,460.44	1.000000	244,460.44	0.00	99.18
			Base	0.685486	167,574.16	0.770950	188,466.77	20,892.61	0.03

AUSTRALIAN DOLLAR Total

		244,460.440	Local		244,460.44		244,460.44	0.00	99.18
			Base		167,574.16		188,466.77	20,892.61	0.03

BRAZILIAN REAL

Exchange Rate: 5.194200

BRL	BRAZILIAN REAL								
		279,639.060	Local	1.000000	279,639.06	1.000000	279,639.06	0.00	0.49
			Base	0.177487	49,632.22	0.192522	53,836.79	4,204.57	0.01

BRAZILIAN REAL Total

		279,639.060	Local		279,639.06		279,639.06	0.00	0.49
			Base		49,632.22		53,836.79	4,204.57	0.01

CANADIAN DOLLAR

Exchange Rate: 1.272900

CAD	CANADIAN DOLLAR								
		4,300,969.790	Local	1.000000	4,300,969.79	1.000000	4,300,969.79	0.00	100.00
			Base	0.775465	3,335,250.55	0.785608	3,378,874.84	43,624.29	0.62

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CANADIAN DOLLAR Total								
		4,300,969.790	Local	4,300,969.79		4,300,969.79	0.00	100.00
			Base	3,335,250.55		3,378,874.84	43,624.29	0.62
EURO CURRENCY							Exchange Rate:	0.818565
INTERNATIONAL								
EUR	EURO CURRENCY							
		218,269.590	Local	1.000000	218,269.59	1.000000	218,269.59	0.00
			Base	1.155621	252,236.92	1.221650	266,649.06	14,412.14
INTERNATIONAL Total								
		218,269.590	Local		218,269.59		218,269.59	0.00
			Base		252,236.92		266,649.06	14,412.14
EURO CURRENCY Total								
		218,269.590	Local		218,269.59		218,269.59	0.00
			Base		252,236.92		266,649.06	14,412.14
INDONESIAN RUPIAH							Exchange Rate:	14,050.000000
IDR	INDONESIAN RUPIAH							
		6,093,547,273.000	Local	1.000000	6,093,547,273.00	1.000000	6,093,547,273.00	0.00
			Base	0.000069	423,024.33	0.000071	433,704.43	10,680.10
INDONESIAN RUPIAH Total								
		6,093,547,273.000	Local		6,093,547,273.00		6,093,547,273.00	0.00
			Base		423,024.33		433,704.43	10,680.10
JAPANESE YEN							Exchange Rate:	103.255000
JPY	JAPANESE YEN							
		2,124,806.000	Local	1.000000	2,124,806.00	1.000000	2,124,806.00	0.00
			Base	0.009486	20,154.90	0.009685	20,578.24	423.34
JAPANESE YEN Total								
		2,124,806.000	Local		2,124,806.00		2,124,806.00	0.00

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		20,154.90		20,578.24	423.34	0.00	
MEXICAN PESO							Exchange Rate:	19.899500	
MXN	MEXICAN PESO (NEW)								
		-22,376,075.280	Local	1.000000	-22,376,075.28	1.000000	-22,376,075.28	0.00	3.76
			Base	0.045131	-1,009,849.04	0.050253	-1,124,454.15	-114,605.11	0.21
MEXICAN PESO Total									
		-22,376,075.280	Local		-22,376,075.28		-22,376,075.28	0.00	3.76
			Base		-1,009,849.04		-1,124,454.15	-114,605.11	0.21
POUND STERLING							Exchange Rate:	0.731261	
GBP	POUND STERLING								
		356,158.770	Local	1.000000	356,158.77	1.000000	356,158.77	0.00	28.99
			Base	1.284839	457,606.58	1.367501	487,047.40	29,440.82	0.09
POUND STERLING Total									
		356,158.770	Local		356,158.77		356,158.77	0.00	28.99
			Base		457,606.58		487,047.40	29,440.82	0.09
SWEDISH KRONA							Exchange Rate:	8.227600	
SEK	SWEDISH KRONA								
		97,265.460	Local	1.000000	97,265.46	1.000000	97,265.46	0.00	100.00
			Base	0.104463	10,160.68	0.121542	11,821.85	1,661.17	0.00
SWEDISH KRONA Total									
		97,265.460	Local		97,265.46		97,265.46	0.00	100.00
			Base		10,160.68		11,821.85	1,661.17	0.00
TURKISH LIRA							Exchange Rate:	7.433000	
TRY	TURKISH LIRA								
		79,500.000	Local	1.000000	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	0.138496	11,010.42	0.134535	10,695.55	-314.87	0.00

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
TURKISH LIRA Total								
		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	11,010.42		10,695.55	-314.87	0.00
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
		-2,084,570.140	Local	-2,084,570.14	1.000000	-2,084,570.14	0.00	0.44
			Base	-2,084,570.14	1.000000	-2,084,570.14	0.00	0.38
US DOLLAR Total								
		-2,084,570.140	Local	-2,084,570.14		-2,084,570.14	0.00	0.44
			Base	-2,084,570.14		-2,084,570.14	0.00	0.38
CASH Total								
		6,076,890,130.110	Base	1,633,640.63		1,643,868.87	10,228.24	1.47
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.019654	31 Dec 2030		
		7,455,039.100	Local	7,455,039.10	100.000000	7,455,039.10	0.00	1.58
			Base	7,455,039.10	100.000000	7,455,039.10	0.00	1.36
912828Z52	US TREASURY N/B 01/25 1.375				1.375000	31 Jan 2025		
		155,000.000	Local	154,949.93	104.500000	161,975.00	7,025.07	0.03
			Base	154,949.93	104.500000	161,975.00	7,025.07	0.03
US DOLLAR Total								
		7,610,039.100	Local	7,609,989.03		7,617,014.10	7,025.07	1.62
			Base	7,609,989.03		7,617,014.10	7,025.07	1.39
CASH EQUIVALENT Total								
		7,610,039.100	Base	7,609,989.03		7,617,014.10	7,025.07	1.39

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.818565

UNITED KINGDOM

977LXC902	SWAP CITIBANK COC EUR FORWARDS CASH COLLATERAL	44,600.540	Local	1.000000	44,600.54	1.000000	44,600.54	0.00	0.47
			Base	1.127975	50,308.29	1.221650	54,486.25	4,177.96	0.01

982QPG904	SWAP CITIBANK BOC EUR FORWARDS CASH COLLATERAL	-33,171.780	Local	1.000000	-33,171.78	1.000000	-33,171.78	0.00	0.35
			Base	1.164650	-38,633.53	1.221650	-40,524.31	-1,890.78	0.01

UNITED KINGDOM Total

11,428.760	Local		11,428.76		11,428.76		0.00	0.83
	Base		11,674.76		13,961.94		2,287.18	0.02

EURO CURRENCY Total

11,428.760	Local		11,428.76		11,428.76		0.00	0.83
	Base		11,674.76		13,961.94		2,287.18	0.02

POUND STERLING

Exchange Rate: 0.731261

924NFA906	SWAP COC CITIBANK GBP SWAP COC CITIBANK GBP	60,000.000	Local	1.000000	60,000.00	1.000000	60,000.00	0.00	4.88
			Base	1.231550	73,892.99	1.367501	82,050.05	8,157.06	0.01

POUND STERLING Total

60,000.000	Local		60,000.00		60,000.00		0.00	4.88
	Base		73,892.99		82,050.05		8,157.06	0.01

US DOLLAR

Exchange Rate: 1.000000

08579X101	BERRY CORP COMMON STOCK USD.001	8,521.000	Local	12.252206	104,401.05	3.680000	31,357.28	-73,043.77	0.01
			Base	12.252206	104,401.05	3.680000	31,357.28	-73,043.77	0.01

55336V308	MPLX LP PREFERRED STOCK 6.5	87,555.000		32.500000	2,845,537.50	32.529818	2,848,148.21	2,610.71	0.60
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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Local						
		Base	32.500000	2,845,537.50	32.529818	2,848,148.21	2,610.71	0.52
674215207	OASIS PETROLEUM INC COMMON STOCK							
	12,200.000	Local	82.809516	1,010,276.10	37.060000	452,132.00	-558,144.10	0.10
		Base	82.809516	1,010,276.10	37.060000	452,132.00	-558,144.10	0.08
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
	26,082.000	Local	8.810265	229,789.34	2.980000	77,724.36	-152,064.98	0.02
		Base	8.810265	229,789.34	2.980000	77,724.36	-152,064.98	0.01
US DOLLAR Total								
	134,358.000	Local		4,190,003.99		3,409,361.85	-780,642.14	0.72
		Base		4,190,003.99		3,409,361.85	-780,642.14	0.62
EQUITY Total								
	205,786.760	Base		4,275,571.74		3,505,373.84	-770,197.90	0.65

FIXED INCOME

ARGENTINE PESO

Exchange Rate: 84.083850

ACI1JWNB3	BONCER BONDS 08/21 1				1.000000	05 Aug 2021		
	5,815,540.000	Local	97.810021	5,688,180.87	133.000000	7,734,668.20	2,046,487.33	98.69
Original Face:	5,815,540.000	Base	2.750219	159,940.08	1.581754	91,987.56	-67,952.52	0.02

ARGENTINE PESO Total

	5,815,540.000	Local		5,688,180.87		7,734,668.20	2,046,487.33	98.69
Original Face:	5,815,540.000	Base		159,940.08		91,987.56	-67,952.52	0.02

BRAZILIAN REAL

Exchange Rate: 5.194200

ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
	6,866,000.000	Local	104.438338	7,170,736.32	118.218931	8,116,911.80	946,175.48	14.31
		Base	25.456095	1,747,815.47	22.759796	1,562,687.57	-185,127.90	0.29

ACI0ZV4S3	NOTA DO TESOURO NACIONAL NOTES 01/29 10				10.000000	01 Jan 2029		
	1,500,000.000	Local	123.373917	1,850,608.76	120.223333	1,803,350.00	-47,258.76	3.18

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	30.709179	460,637.68	23.145688	347,185.32	-113,452.36	0.06
BRAZILIAN REAL Total								
	8,366,000.000	Local		9,021,345.08		9,920,261.80	898,916.72	17.49
		Base		2,208,453.15		1,909,872.89	-298,580.26	0.35
EURO CURRENCY							Exchange Rate:	0.818565
GERMANY								
BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR				5.875000	31 Dec 2099		
	600,000.000	Local	94.130225	564,781.35	104.475000	626,850.00	62,068.65	6.65
		Base	108.235502	649,413.01	127.631892	765,791.35	116,378.34	0.14
GERMANY Total								
	600,000.000	Local		564,781.35		626,850.00	62,068.65	6.65
		Base		649,413.01		765,791.35	116,378.34	0.14
INTERNATIONAL								
ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR				4.947000	31 Dec 2049		
	800,000.000	Local	100.000000	800,000.00	107.321000	858,568.00	58,568.00	9.11
		Base	115.540696	924,325.57	131.108709	1,048,869.67	124,544.10	0.19
ACI085NP5	CREDIT AGRICOLE SA JR SUBORDINA REGS 04/49 VAR				6.500000	29 Apr 2049		
	400,000.000	Local	101.080748	404,322.99	102.175000	408,700.00	4,377.01	4.34
		Base	115.465280	461,861.12	124.822097	499,288.39	37,427.27	0.09
ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR				5.250000	29 Dec 2049		
	550,000.000	Local	100.964660	555,305.63	104.250000	573,375.00	18,069.37	6.08
		Base	116.669744	641,683.59	127.357021	700,463.62	58,780.03	0.13
ACI0XFYR9	BARCLAYS PLC SUBORDINATED REGS 02/28 VAR				2.000000	07 Feb 2028		
	640,000.000	Local	99.423809	636,312.38	102.174800	653,918.72	17,606.34	6.94
		Base	109.076416	698,089.06	124.821853	798,859.86	100,770.80	0.15
ACI14W503	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/49 VAR				4.625000	31 Dec 2049		
	1,000,000.000	Local	102.069112	1,020,691.12	109.000000	1,090,000.00	69,308.88	11.57
		Base	114.699963	1,146,999.63	133.159859	1,331,598.59	184,598.96	0.24
ACI1J42G7	CYRUSONE LP/CYRUSONE FIN COMPANY GUAR 01/27 1.45				1.450000	22 Jan 2027		

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	300,000.000	Local		100.829847	302,489.54	101.114123	303,342.37	852.83	3.22
		Base		112.295510	336,886.53	123.526077	370,578.23	33,691.70	0.07
ACI1T3TK0	IVORY COAST SR UNSECURED 144A 01/32 4.875					4.875000	30 Jan 2032		
	160,000.000	Local		99.007719	158,412.35	102.588000	164,140.80	5,728.45	1.74
Original Face:	160,000.000	Base		117.740194	188,384.31	125.326639	200,522.62	12,138.31	0.04
INTERNATIONAL Total									
	3,850,000.000	Local			3,877,534.01		4,052,044.89	174,510.88	43.00
Original Face:	160,000.000	Base			4,398,229.81		4,950,180.98	551,951.17	0.90
UNITED KINGDOM									
G3679YAD4	FRONERI INTERNATIONAL PLC 2020 EUR TERM LOAN						31 Jan 2027		
	260,000.000	Local		100.000000	260,000.00	98.515600	256,140.56	-3,859.44	2.72
		Base		110.329977	286,857.94	120.351591	312,914.14	26,056.20	0.06
UNITED KINGDOM Total									
	260,000.000	Local			260,000.00		256,140.56	-3,859.44	2.72
		Base			286,857.94		312,914.14	26,056.20	0.06
EURO CURRENCY Total									
	4,710,000.000	Local			4,702,315.36		4,935,035.45	232,720.09	52.37
Original Face:	160,000.000	Base			5,334,500.76		6,028,886.47	694,385.71	1.10
INDONESIAN RUPIAH									
								Exchange Rate:	14,050.000000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7					7.000000	15 May 2027		
	111,780,000,000.000	Local		97.776294	109,294,341,623.37	107.631597	120,310,599,126.60	11,016,257,503.23	85.72
		Base		0.006879	7,689,108.20	0.007661	8,563,031.97	873,923.77	1.56
ACI014D27	INDONESIA GOVERNMENT BONDS 05/22 7					7.000000	15 May 2022		
	1,000,000,000.000	Local		100.989330	1,009,893,301.68	104.110000	1,041,100,000.00	31,206,698.32	0.74
		Base		0.007357	73,568.91	0.007410	74,099.64	530.73	0.01
ACI06JNF9	INDONESIA GOVERNMENT BONDS 03/34 8.375					8.375000	15 Mar 2034		
	342,000,000.000	Local		107.139671	366,417,676.50	116.461206	398,297,324.52	31,879,648.02	0.28
		Base		0.008240	28,181.24	0.008289	28,348.56	167.32	0.01
B4NPD2II4	INDONESIA GOVERNMENT BONDS 09/26 8.375					8.375000	15 Sep 2026		

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,940,000,000.000	Local 107.447950	11,754,805,724.21	114.360626	12,511,052,484.40	756,246,760.19	8.91
			Base 0.008187	895,701.69	0.008140	890,466.37	-5,235.32	0.16

INDONESIAN RUPIAH Total

		124,062,000,000.000	Local	122,425,458,325.76		134,261,048,935.52	11,835,590,609.76	95.66
			Base	8,686,560.04		9,555,946.54	869,386.50	1.75

POUND STERLING

Exchange Rate: 0.731261

ACIOCTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375000	29 Dec 2049		
		200,000.000	Local	100.521195	201,042.39	104.375000	208,750.00	7,707.61
			Base	153.585585	307,171.17	142.732896	285,465.79	-21,705.38

ACI1H1H46	MPT OPER PARTNERSP/FINL COMPANY GUAR 06/28 3.692				3.692000	05 Jun 2028		
		402,000.000	Local	103.251925	415,072.74	107.979000	434,075.58	19,002.84
			Base	134.860714	542,140.07	147.661369	593,598.70	51,458.63

B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.500000	08 Jul 2026		
		140,000.000	Local	105.351950	147,492.73	120.997479	169,396.47	21,903.74
			Base	162.713821	227,799.35	165.464149	231,649.81	3,850.46

POUND STERLING Total

		742,000.000	Local	763,607.86		812,222.05	48,614.19	66.12
			Base	1,077,110.59		1,110,714.30	33,603.71	0.20

RUSSIAN RUBLE

Exchange Rate: 73.946250

ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
		592,668,000.000	Local	99.183310	587,827,737.73	108.020000	640,199,973.60	52,372,235.87
			Base	1.497830	8,877,157.83	1.460791	8,657,639.48	-219,518.35

RUSSIAN RUBLE Total

		592,668,000.000	Local	587,827,737.73		640,199,973.60	52,372,235.87	100.00
			Base	8,877,157.83		8,657,639.48	-219,518.35	1.58

US DOLLAR

Exchange Rate: 1.000000

00130HCF0	AES CORP/THE SR UNSECURED 144A 01/31 2.45				2.450000	15 Jan 2031		
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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	410,000.000	Local	99.962234	409,845.16	101.348809	415,530.12	5,684.96	0.09	
		Base	99.962234	409,845.16	101.348809	415,530.12	5,684.96	0.08	
00169QAF6	GLOBAL MEDICAL RESPONSE INC 2020 TERM LOAN B						02 Oct 2025		
	1,333,726.320	Local	98.202118	1,309,747.50	99.250000	1,323,723.37	13,975.87	0.28	
		Base	98.202118	1,309,747.50	99.250000	1,323,723.37	13,975.87	0.24	
00186XAB9	API GROUP DE INC TERM LOAN B						01 Oct 2026		
	673,200.000	Local	100.000163	673,201.10	99.583300	670,394.78	-2,806.32	0.14	
		Base	100.000163	673,201.10	99.583300	670,394.78	-2,806.32	0.12	
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5					6.500000	30 Jun 2027		
	890,000.000	Local	100.817393	897,274.80	106.750000	950,075.00	52,800.20	0.20	
		Base	100.817393	897,274.80	106.750000	950,075.00	52,800.20	0.17	
00192RAL2	ARES CLO LTD ARES 2015 35RA D 144A					3.236880	15 Jul 2030		
	250,000.000	Local	92.197200	230,493.00	99.106200	247,765.50	17,272.50	0.05	
Original Face:	250,000.000	Base	92.197200	230,493.00	99.106200	247,765.50	17,272.50	0.05	
00215JAA7	AIR METHODS CORP SR UNSECURED 144A 05/25 8					8.000000	15 May 2025		
	475,000.000	Local	90.001851	427,508.79	84.500000	401,375.00	-26,133.79	0.09	
		Base	90.001851	427,508.79	84.500000	401,375.00	-26,133.79	0.07	
00215NAJ9	VERRA MOBILITY CORPORATION 2020 TERM LOAN B						28 Feb 2025		
	218,704.100	Local	100.844035	220,550.04	99.250000	217,063.82	-3,486.22	0.05	
		Base	100.844035	220,550.04	99.250000	217,063.82	-3,486.22	0.04	
00252GAD1	AAMES MORTGAGE INVESTMENT TRUS AMIT 2006 1 A4					0.708000	25 Apr 2036		
	1,051,030.060	Local	96.184204	1,010,924.90	100.183980	1,052,963.75	42,038.85	0.22	
Original Face:	1,991,000.000	Base	96.184204	1,010,924.90	100.183980	1,052,963.75	42,038.85	0.19	
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05					4.050000	21 Nov 2039		
	640,000.000	Local	109.691166	702,023.46	121.022466	774,543.78	72,520.32	0.16	
		Base	109.691166	702,023.46	121.022466	774,543.78	72,520.32	0.14	
00400YAJ0	ACADEMY LTD 2020 TERM LOAN						28 Oct 2027		
	1,010,000.000	Local	99.020133	1,000,103.34	99.750000	1,007,475.00	7,371.66	0.21	
		Base	99.020133	1,000,103.34	99.750000	1,007,475.00	7,371.66	0.18	
00488PAL9	ACRISURE, LLC 2020 TERM LOAN B						15 Feb 2027		

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		297,750.000	Local 99.776205	297,083.65	97.975000	291,720.56	-5,363.09	0.06
			Base 99.776205	297,083.65	97.975000	291,720.56	-5,363.09	0.05
00489DAH4	ACPRODUCTS, INC. 2020 TERM LOAN B					18 Aug 2025		
		404,875.000	Local 95.375402	386,151.16	102.500000	414,996.88	28,845.72	0.09
			Base 95.375402	386,151.16	102.500000	414,996.88	28,845.72	0.08
00653VAA9	ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125				6.125000	01 Aug 2028		
		370,000.000	Local 100.000000	370,000.00	107.375000	397,287.50	27,287.50	0.08
			Base 100.000000	370,000.00	107.375000	397,287.50	27,287.50	0.07
00653VAC5	ADAPTHEALTH LLC SR UNSECURED 144A 08/29 4.625				4.625000	01 Aug 2029		
		490,000.000	Local 100.534327	492,618.20	102.750000	503,475.00	10,856.80	0.11
			Base 100.534327	492,618.20	102.750000	503,475.00	10,856.80	0.09
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1				0.793000	25 Dec 2035		
		500,000.000	Local 98.037622	490,188.11	95.098050	475,490.25	-14,697.86	0.10
Original Face:		500,000.000	Base 98.037622	490,188.11	95.098050	475,490.25	-14,697.86	0.09
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5				4.500000	15 Sep 2023		
		320,000.000	Local 99.458853	318,268.33	108.422256	346,951.22	28,682.89	0.07
			Base 99.458853	318,268.33	108.422256	346,951.22	28,682.89	0.06
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15				3.150000	15 Feb 2024		
		400,000.000	Local 99.220615	396,882.46	104.826355	419,305.42	22,422.96	0.09
			Base 99.220615	396,882.46	104.826355	419,305.42	22,422.96	0.08
007903AX5	ADVANCED MICRO DEVICES SR UNSECURED 08/22 7.5				7.500000	15 Aug 2022		
		250,000.000	Local 106.277244	265,693.11	109.000000	272,500.00	6,806.89	0.06
			Base 106.277244	265,693.11	109.000000	272,500.00	6,806.89	0.05
008911AZ2	AIR CANADA COMPANY GUAR 144A 04/21 7.75				7.750000	15 Apr 2021		
		190,000.000	Local 98.964279	188,032.13	100.500000	190,950.00	2,917.87	0.04
			Base 98.964279	188,032.13	100.500000	190,950.00	2,917.87	0.03
00912YAL6	AIR METHODS CORP TERM LOAN B					22 Apr 2024		
		135,763.270	Local 100.295669	136,164.68	96.083300	130,445.83	-5,718.85	0.03
			Base 100.295669	136,164.68	96.083300	130,445.83	-5,718.85	0.02
01021FAA7	AKUMIN INC SR SECURED 144A 11/25 7				7.000000	01 Nov 2025		

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	740,000.000	Local	100.000000	740,000.00	105.000000	777,000.00	37,000.00	0.16	
		Base	100.000000	740,000.00	105.000000	777,000.00	37,000.00	0.14	
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75				6.750000	30 Sep 2024			
	200,000.000	Local	100.175290	200,350.58	104.155000	208,310.00	7,959.42	0.04	
		Base	100.175290	200,350.58	104.155000	208,310.00	7,959.42	0.04	
013822AC5	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125				6.125000	15 May 2028			
	200,000.000	Local	98.572090	197,144.18	109.250000	218,500.00	21,355.82	0.05	
		Base	98.572090	197,144.18	109.250000	218,500.00	21,355.82	0.04	
01771JAE3	ALLEN MEDIA LLC 2020 TERM LOAN B					10 Feb 2027			
	1,093,374.720	Local	98.396007	1,075,837.07	99.541700	1,088,363.78	12,526.71	0.23	
		Base	98.396007	1,075,837.07	99.541700	1,088,363.78	12,526.71	0.20	
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5				10.500000	15 Feb 2028			
	620,000.000	Local	99.093892	614,382.13	103.750000	643,250.00	28,867.87	0.14	
		Base	99.093892	614,382.13	103.750000	643,250.00	28,867.87	0.12	
01862LAW8	ALLIANCE LAUNDRY SYSTEMS LLC TERM LOAN B					08 Oct 2027			
	1,400,000.000	Local	99.268945	1,389,765.23	99.895800	1,398,541.20	8,775.97	0.30	
		Base	99.268945	1,389,765.23	99.895800	1,398,541.20	8,775.97	0.26	
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625				6.625000	15 Jul 2026			
	750,000.000	Local	102.438835	768,291.26	106.630000	799,725.00	31,433.74	0.17	
		Base	102.438835	768,291.26	106.630000	799,725.00	31,433.74	0.15	
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B					10 Jul 2026			
	1,292,859.920	Local	99.647673	1,288,304.82	99.500000	1,286,395.62	-1,909.20	0.27	
		Base	99.647673	1,288,304.82	99.500000	1,286,395.62	-1,909.20	0.23	
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5				10.500000	15 May 2027			
	720,000.000	Local	111.293467	801,312.96	112.250000	808,200.00	6,887.04	0.17	
		Base	111.293467	801,312.96	112.250000	808,200.00	6,887.04	0.15	
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049			
	620,000.000	Local	135.172415	838,068.97	140.095891	868,594.52	30,525.55	0.18	
		Base	135.172415	838,068.97	140.095891	868,594.52	30,525.55	0.16	
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B					06 Apr 2024			

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		574,633.990	Local Base	98.179175 98.179175	564,170.91 564,170.91	98.343800 98.343800	565,116.90 565,116.90	945.99 945.99	0.12 0.10
02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5				8.500000	01 Sep 2026			
		1,598,248.000	Local Base	86.049705 86.049705	1,375,287.69 1,375,287.69	112.500000 112.500000	1,798,029.00 1,798,029.00	422,741.31 422,741.31	0.38 0.33
03027WAJ1	AMERICAN TOWER TRUSTE I AMTT 13 2A 144A				3.070000	15 Mar 2048			
		850,000.000	Local	97.618634	829,758.39	101.962050	866,677.43	36,919.04	0.18
Original Face:		850,000.000	Base	97.618634	829,758.39	101.962050	866,677.43	36,919.04	0.16
03078CAC8	AMERILIFE HOLDINGS LLC 2020 TERM LOAN					18 Mar 2027			
		129,368.000	Local Base	99.797995 99.797995	129,106.67 129,106.67	97.750000 97.750000	126,457.22 126,457.22	-2,649.45 -2,649.45	0.03 0.02
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049			
		120,000.000	Local Base	114.527208 114.527208	137,432.65 137,432.65	142.187311 142.187311	170,624.77 170,624.77	33,192.12 33,192.12	0.04 0.03
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8				5.800000	23 Jan 2059			
		90,000.000	Local Base	99.649678 99.649678	89,684.71 89,684.71	153.938209 153.938209	138,544.39 138,544.39	48,859.68 48,859.68	0.03 0.03
03762UAB1	APOLLO CMMRL REAL EST FI SR UNSECURED 08/22 4.75				4.750000	23 Aug 2022			
		2,010,000.000	Local Base	94.535899 94.535899	1,900,171.56 1,900,171.56	95.259242 95.259242	1,914,710.76 1,914,710.76	14,539.20 14,539.20	0.41 0.35
03765VAJ9	PRIME SECURITY SVCS BRWR LLC 2019 TERM LOAN B1					23 Sep 2026			
		1,021,351.870	Local Base	99.009876 99.009876	1,011,239.22 1,011,239.22	100.100000 100.100000	1,022,373.22 1,022,373.22	11,134.00 11,134.00	0.22 0.19
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A21 144A				4.194000	07 Jun 2049			
		85,785.000	Local	95.660931	82,062.73	98.632000	84,611.46	2,548.73	0.02
Original Face:		86,000.000	Base	95.660931	82,062.73	98.632000	84,611.46	2,548.73	0.02
03835EAC8	APPLOVIN CORP TERM LOAN B					15 Aug 2025			
		412,631.590	Local Base	100.489146 100.489146	414,649.96 414,649.96	99.625000 99.625000	411,084.22 411,084.22	-3,565.74 -3,565.74	0.09 0.08
03835EAE4	APPLOVIN CORPORATION 2020 INCREMENTAL TERM LOAN B					15 Aug 2025			

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		208,425.000	Local Base	98.737536 98.737536	205,793.71 205,793.71	99.687500 99.687500	207,773.67 207,773.67	1,979.96 1,979.96	0.04 0.04
03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003				7.600300	01 Mar 2029			
		410,000.000	Local Base	100.000000 100.000000	410,000.00 410,000.00	114.802000 114.802000	470,688.20 470,688.20	60,688.20 60,688.20	0.10 0.09
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1					11 Mar 2025			
		165,185.750	Local Base	100.509517 100.509517	166,027.40 166,027.40	98.575000 98.575000	162,831.85 162,831.85	-3,195.55 -3,195.55	0.03 0.03
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6				3.600000	16 Jul 2024			
		10,000.000	Local Base	102.087900 102.087900	10,208.79 10,208.79	107.914812 107.914812	10,791.48 10,791.48	582.69 582.69	0.00 0.00
03967YAB6	GANNETT HOLDINGS LLC FIXED TERM LOAN					19 Nov 2024			
		424,953.180	Local Base	95.868608 95.868608	407,396.70 407,396.70	95.000000 95.000000	403,705.52 403,705.52	-3,691.18 -3,691.18	0.09 0.07
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1				1.008000	25 Jan 2034			
		293,836.280	Local	87.966857	258,478.54	96.120320	282,436.37	23,957.83	0.06
Original Face:		22,150,000.000	Base	87.966857	258,478.54	96.120320	282,436.37	23,957.83	0.05
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				0.125000	09 Jul 2030			
		591,700.000	Local	53.126191	314,347.67	40.500000	239,638.50	-74,709.17	0.05
Original Face:		591,700.000	Base	53.126191	314,347.67	40.500000	239,638.50	-74,709.17	0.04
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029			
		25,400.000	Local	56.271142	14,292.87	43.376000	11,017.50	-3,275.37	0.00
Original Face:		25,400.000	Base	56.271142	14,292.87	43.376000	11,017.50	-3,275.37	0.00
04016DAG0	ARES CLO LTD ARES 2016 41A D 144A				4.436880	15 Jan 2029			
		250,000.000	Local	97.885696	244,714.24	100.025100	250,062.75	5,348.51	0.05
Original Face:		250,000.000	Base	97.885696	244,714.24	100.025100	250,062.75	5,348.51	0.05
04016NAF0	ARES CLO LTD ARES 2017 44A C 144A				3.686880	15 Oct 2029			
		300,000.000	Local	95.137880	285,413.64	98.246900	294,740.70	9,327.06	0.06
Original Face:		300,000.000	Base	95.137880	285,413.64	98.246900	294,740.70	9,327.06	0.05
04021LAA8	PETSMART INC COMPANY GUAR 144A 03/23 7.125				7.125000	15 Mar 2023			

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	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
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3						19 Oct 2024		
	190,124.650	Local		100.267183	190,632.63	98.875000	187,985.75	-2,646.88	0.04
		Base		100.267183	190,632.63	98.875000	187,985.75	-2,646.88	0.03
04044PAH7	ARISTOCRAT LEISURE LIMITED 2020 INCREMENTAL TERM LOAN B						19 Oct 2024		
	139,000.760	Local		99.015581	137,632.41	100.500000	139,695.76	2,063.35	0.03
		Base		99.015581	137,632.41	100.500000	139,695.76	2,063.35	0.03
04649VAT7	ASURION LLC TERM LOAN B 4						04 Aug 2022		
	796,934.310	Local		99.039675	789,281.15	99.785700	795,226.48	5,945.33	0.17
		Base		99.039675	789,281.15	99.785700	795,226.48	5,945.33	0.15
04649VAU4	ASURION LLC SECOND LIEN						04 Aug 2025		
	394,545.450	Local		101.555235	400,681.56	100.562500	396,764.77	-3,916.79	0.08
		Base		101.555235	400,681.56	100.562500	396,764.77	-3,916.79	0.07
04649VAV2	ASURION LLC TERM LOAN B 6						03 Nov 2023		
	335,516.880	Local		98.870379	331,726.81	99.484400	333,786.95	2,060.14	0.07
		Base		98.870379	331,726.81	99.484400	333,786.95	2,060.14	0.06
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
	666,331.680	Local		99.648475	663,989.36	99.156200	660,709.17	-3,280.19	0.14
		Base		99.648475	663,989.36	99.156200	660,709.17	-3,280.19	0.12
04685YAK5	ATHENAHEALTH INC TERM LOAN B						11 Feb 2026		
	1,294,310.150	Local		98.767012	1,278,351.46	99.791700	1,291,614.10	13,262.64	0.27
		Base		98.767012	1,278,351.46	99.791700	1,291,614.10	13,262.64	0.24
05367AAJ2	AVIATION CAPITAL GROUP SR UNSECURED 144A 01/22 2.875					2.875000	20 Jan 2022		
	310,000.000	Local		88.087977	273,072.73	101.257035	313,896.81	40,824.08	0.07
		Base		88.087977	273,072.73	101.257035	313,896.81	40,824.08	0.06
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5					5.500000	15 Dec 2024		
	430,000.000	Local		99.131765	426,266.59	110.706754	476,039.04	49,772.45	0.10
		Base		99.131765	426,266.59	110.706754	476,039.04	49,772.45	0.09
05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A					3.150000	20 Mar 2026		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		500,000.000 Local	99.995202	499,976.01	99.612860	498,064.30	-1,911.71	0.11
		500,000.000 Base	99.995202	499,976.01	99.612860	498,064.30	-1,911.71	0.09
05377REC4	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A C 144A				4.250000	20 Feb 2027		
		370,000.000 Local	99.998965	369,996.17	102.555110	379,453.91	9,457.74	0.08
Original Face:		370,000.000 Base	99.998965	369,996.17	102.555110	379,453.91	9,457.74	0.07
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125				5.125000	01 Oct 2023		
		220,000.000 Local	98.800200	217,360.44	106.978185	235,352.01	17,991.57	0.05
			98.800200	217,360.44	106.978185	235,352.01	17,991.57	0.04
05401AAL5	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 04/26 4.25				4.250000	15 Apr 2026		
		390,000.000 Local	99.975446	389,904.24	107.736856	420,173.74	30,269.50	0.09
			99.975446	389,904.24	107.736856	420,173.74	30,269.50	0.08
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4				3.063000	15 Nov 2052		
		710,000.000 Local	102.897152	730,569.78	112.290040	797,259.28	66,689.50	0.17
Original Face:		710,000.000 Base	102.897152	730,569.78	112.290040	797,259.28	66,689.50	0.15
055287AA4	BBSG MORTGAGE TRUST BBSG 2016 MRP A 144A				3.275000	05 Jun 2036		
		880,000.000 Local	103.360564	909,572.96	99.078830	871,893.70	-37,679.26	0.19
Original Face:		880,000.000 Base	103.360564	909,572.96	99.078830	871,893.70	-37,679.26	0.16
05606FAN3	BX TRUST 2019 OC11 BX 2019 OC11 E 144A				4.075460	09 Dec 2041		
		1,250,000.000 Local	97.036158	1,212,951.97	100.994850	1,262,435.63	49,483.66	0.27
Original Face:		1,250,000.000 Base	97.036158	1,212,951.97	100.994850	1,262,435.63	49,483.66	0.23
05608BAQ3	BX TRUST BX 2019 IMC F 144A				3.059000	15 Apr 2034		
		1,370,000.000 Local	100.000000	1,370,000.00	88.966380	1,218,839.41	-151,160.59	0.26
Original Face:		1,370,000.000 Base	100.000000	1,370,000.00	88.966380	1,218,839.41	-151,160.59	0.22
058498AW6	BALL CORP COMPANY GUAR 08/30 2.875				2.875000	15 Aug 2030		
		690,000.000 Local	100.000000	690,000.00	99.750000	688,275.00	-1,725.00	0.15
			100.000000	690,000.00	99.750000	688,275.00	-1,725.00	0.13
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625000	31 Dec 2099		
		470,000.000 Local	94.901519	446,037.14	113.251000	532,279.70	86,242.56	0.11
			94.901519	446,037.14	113.251000	532,279.70	86,242.56	0.10
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	200,000.000	Local	100.000000		200,000.00	107.500000	215,000.00	15,000.00	0.05
		Base	100.000000		200,000.00	107.500000	215,000.00	15,000.00	0.04
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
	580,000.000	Local	100.000000		580,000.00	111.500000	646,700.00	66,700.00	0.14
		Base	100.000000		580,000.00	111.500000	646,700.00	66,700.00	0.12
07014QAK7	BASS PRO GROUP LLC TERM LOAN B						25 Sep 2024		
	227,539.920	Local	99.073552		225,431.88	100.140600	227,859.84	2,427.96	0.05
		Base	99.073552		225,431.88	100.140600	227,859.84	2,427.96	0.04
07335BAA4	US RENAL CARE INC SR UNSECURED 144A 07/27 10.625					10.625000	15 Jul 2027		
	840,000.000	Local	102.368319		859,893.88	110.500000	928,200.00	68,306.12	0.20
		Base	102.368319		859,893.88	110.500000	928,200.00	68,306.12	0.17
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A					0.788000	25 Dec 2034		
	287,294.290	Local	95.950400		275,660.02	98.953820	284,288.67	8,628.65	0.06
Original Face:	10,280,000.000	Base	95.950400		275,660.02	98.953820	284,288.67	8,628.65	0.05
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
	40,000.000	Local	108.691775		43,476.71	123.512501	49,405.00	5,928.29	0.01
		Base	108.691775		43,476.71	123.512501	49,405.00	5,928.29	0.01
08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA					1.046893	15 May 2052		
	8,592,344.330	Local	6.486335		557,328.26	6.734210	578,626.51	21,298.25	0.12
Original Face:	8,620,000.000	Base	6.486335		557,328.26	6.734210	578,626.51	21,298.25	0.11
08579JBD3	BERRY GLOBAL INC TERM LOAN W						01 Oct 2022		
	188,044.970	Local	99.907772		187,871.54	99.831700	187,728.49	-143.05	0.04
		Base	99.907772		187,871.54	99.831700	187,728.49	-143.05	0.03
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
	1,700,000.000	Local	88.731194		1,508,430.30	85.000000	1,445,000.00	-63,430.30	0.31
		Base	88.731194		1,508,430.30	85.000000	1,445,000.00	-63,430.30	0.26
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B						06 Aug 2026		
	762,300.000	Local	99.148968		755,812.58	99.791700	760,712.13	4,899.55	0.16
		Base	99.148968		755,812.58	99.791700	760,712.13	4,899.55	0.14
092174AA9	BLACK KNIGHT INFOSERV LL COMPANY GUAR 144A 09/28 3.625					3.625000	01 Sep 2028		

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		490,000.000	Local 100.000000	490,000.00	102.375000	501,637.50	11,637.50	0.11
			Base 100.000000	490,000.00	102.375000	501,637.50	11,637.50	0.09
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375				4.375000	05 May 2022		
		1,880,000.000	Local 96.444023	1,813,147.63	99.810000	1,876,428.00	63,280.37	0.40
			Base 96.444023	1,813,147.63	99.810000	1,876,428.00	63,280.37	0.34
09257WAC4	BLACKSTONE MORTGAGE TR SR UNSECURED 03/23 4.75				4.750000	15 Mar 2023		
		400,000.000	Local 95.773373	383,093.49	99.549876	398,199.50	15,106.01	0.08
			Base 95.773373	383,093.49	99.549876	398,199.50	15,106.01	0.07
095796AA6	BLUE RACER MID LLC/FINAN COMPANY GUAR 144A 11/22 6.125				6.125000	15 Nov 2022		
		0.000	Local 0.000000	40.50	0.000000	0.00	-40.50	0.00
			Base 0.000000	40.50	0.000000	0.00	-40.50	0.00
095796AH1	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 12/25 7.625				7.625000	15 Dec 2025		
		830,000.000	Local 102.580478	851,417.97	106.500000	883,950.00	32,532.03	0.19
			Base 102.580478	851,417.97	106.500000	883,950.00	32,532.03	0.16
09626RAW5	BLUEMOUNTAIN CLO LTD BLUEM 2012 2A AR2 144A				1.273750	20 Nov 2028		
		280,000.000	Local 99.876429	279,654.00	99.950200	279,860.56	206.56	0.06
Original Face:		280,000.000	Base 99.876429	279,654.00	99.950200	279,860.56	206.56	0.05
09628BAQ1	BLUEMOUNTAIN CLO LTD BLUEM 2015 2A CR 144A				2.267750	18 Jul 2027		
		700,000.000	Local 99.799513	698,596.59	98.103900	686,727.30	-11,869.29	0.15
Original Face:		700,000.000	Base 99.799513	698,596.59	98.103900	686,727.30	-11,869.29	0.13
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060		
		980,000.000	Local 103.408561	1,013,403.90	141.859391	1,390,222.03	376,818.13	0.30
			Base 103.408561	1,013,403.90	141.859391	1,390,222.03	376,818.13	0.25
097023CY9	BOEING CO SR UNSECURED 05/30 5.15				5.150000	01 May 2030		
		500,000.000	Local 109.402394	547,011.97	121.025146	605,125.73	58,113.76	0.13
			Base 109.402394	547,011.97	121.025146	605,125.73	58,113.76	0.11
09702EBS9	BOEING COMPANY THE TERM LOAN					07 Feb 2022		
		2,030,000.000	Local 97.267785	1,974,536.03	98.625000	2,002,087.50	27,551.47	0.42
			Base 97.267785	1,974,536.03	98.625000	2,002,087.50	27,551.47	0.37
103304BS9	BOYD GAMING CORP COMPANY GUAR 144A 06/25 8.625				8.625000	01 Jun 2025		

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	290,000.000	Local		108.003528	313,210.23	111.219000	322,535.10	9,324.87	0.07
		Base		108.003528	313,210.23	111.219000	322,535.10	9,324.87	0.06
10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
	740,136.910	Local		97.187812	719,322.87	99.071400	733,264.00	13,941.13	0.16
		Base		97.187812	719,322.87	99.071400	733,264.00	13,941.13	0.13
103557AA2	BOYNE USA INC SECURED 144A 05/25 7.25					7.250000	01 May 2025		
	840,000.000	Local		103.063989	865,737.51	104.875000	880,950.00	15,212.49	0.19
		Base		103.063989	865,737.51	104.875000	880,950.00	15,212.49	0.16
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5					4.500000	10 Jan 2028		
	570,000.000	Local		95.988544	547,134.70	105.270000	600,039.00	52,904.30	0.13
		Base		95.988544	547,134.70	105.270000	600,039.00	52,904.30	0.11
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	1,460,000.000	Local		88.137221	1,286,803.42	111.000000	1,620,600.00	333,796.58	0.34
		Base		88.137221	1,286,803.42	111.000000	1,620,600.00	333,796.58	0.30
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
	340,000.000	Local		103.656697	352,432.77	115.776221	393,639.15	41,206.38	0.08
		Base		103.656697	352,432.77	115.776221	393,639.15	41,206.38	0.07
11284EAL7	BROOKFIELD WEC HOLDINGS INC 2020 TERM LOAN						01 Aug 2025		
	918,137.550	Local		100.161026	919,615.99	99.660700	915,022.31	-4,593.68	0.19
		Base		100.161026	919,615.99	99.660700	915,022.31	-4,593.68	0.17
12434LAA2	BXMT LTD BXMT 2020 FL2 A 144A					1.052500	16 Feb 2037		
	1,070,000.000	Local		100.000000	1,070,000.00	99.319160	1,062,715.01	-7,284.99	0.23
Original Face:	1,070,000.000	Base		100.000000	1,070,000.00	99.319160	1,062,715.01	-7,284.99	0.19
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
	1,380,000.000	Local		103.496659	1,428,253.89	105.750000	1,459,350.00	31,096.11	0.31
		Base		103.496659	1,428,253.89	105.750000	1,459,350.00	31,096.11	0.27
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5					4.500000	01 May 2032		
	710,000.000	Local		102.014755	724,304.76	106.772000	758,081.20	33,776.44	0.16
		Base		102.014755	724,304.76	106.772000	758,081.20	33,776.44	0.14
1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25					4.250000	01 Feb 2031		

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		500,000.000	Local 100.000000	500,000.00	105.386000	526,930.00	26,930.00	0.11
			Base 100.000000	500,000.00	105.386000	526,930.00	26,930.00	0.10
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN					18 Nov 2024		
		110,364.580	Local 100.300133	110,695.82	97.312500	107,398.53	-3,297.29	0.02
			Base 100.300133	110,695.82	97.312500	107,398.53	-3,297.29	0.02
12508EAJ0	CDK GLOBAL INC SR UNSECURED 144A 05/29 5.25				5.250000	15 May 2029		
		400,000.000	Local 100.000000	400,000.00	110.792000	443,168.00	43,168.00	0.09
			Base 100.000000	400,000.00	110.792000	443,168.00	43,168.00	0.08
12513GBE8	CDW LLC/CDW FINANCE COMPANY GUAR 05/25 4.125				4.125000	01 May 2025		
		420,000.000	Local 100.191912	420,806.03	104.618000	439,395.60	18,589.57	0.09
			Base 100.191912	420,806.03	104.618000	439,395.60	18,589.57	0.08
12513GBF5	CDW LLC/CDW FINANCE COMPANY GUAR 02/29 3.25				3.250000	15 Feb 2029		
		460,000.000	Local 100.000000	460,000.00	101.970000	469,062.00	9,062.00	0.10
			Base 100.000000	460,000.00	101.970000	469,062.00	9,062.00	0.09
12513VAF3	CEC ENTERTAINMENT INC 2019 TERM LOAN B					30 Aug 2026		
		566.620	Local -34.109280	-193.27	64.166700	363.58	556.85	0.00
			Base -34.109280	-193.27	64.166700	363.58	556.85	0.00
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038		
		300,000.000	Local 126.111447	378,334.34	130.283906	390,851.72	12,517.38	0.08
			Base 126.111447	378,334.34	130.283906	390,851.72	12,517.38	0.07
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4				3.400000	15 Mar 2050		
		60,000.000	Local 109.785617	65,871.37	112.524964	67,514.98	1,643.61	0.01
			Base 109.785617	65,871.37	112.524964	67,514.98	1,643.61	0.01
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C				4.445860	10 Dec 2047		
		280,000.000	Local 98.102304	274,686.45	97.488950	272,969.06	-1,717.39	0.06
Original Face:		280,000.000	Base 98.102304	274,686.45	97.488950	272,969.06	-1,717.39	0.05
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7				6.700000	01 May 2034		
		890,000.000	Local 101.081230	899,622.95	118.934250	1,058,514.83	158,891.88	0.22
			Base 101.081230	899,622.95	118.934250	1,058,514.83	158,891.88	0.19
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5				6.500000	01 Feb 2029		

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		1,160,000.000	Local 100.242919	1,162,817.86	112.905000	1,309,698.00	146,880.14	0.28	
			Base 100.242919	1,162,817.86	112.905000	1,309,698.00	146,880.14	0.24	
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C				4.562897	15 Nov 2048			
		1,000,000.000	Local 99.974946	999,749.46	102.619990	1,026,199.90	26,450.44	0.22	
Original Face:		1,000,000.000	Base 99.974946	999,749.46	102.619990	1,026,199.90	26,450.44	0.19	
126390AA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC A 144A				3.250000	15 Dec 2035			
		1,160,000.000	Local 100.000000	1,160,000.00	100.379710	1,164,404.64	4,404.64	0.25	
Original Face:		1,160,000.000	Base 100.000000	1,160,000.00	100.379710	1,164,404.64	4,404.64	0.21	
126390AG8	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC B 144A				5.250000	15 Dec 2035			
		1,380,000.000	Local 100.000000	1,380,000.00	100.193890	1,382,675.68	2,675.68	0.29	
Original Face:		1,380,000.000	Base 100.000000	1,380,000.00	100.193890	1,382,675.68	2,675.68	0.25	
12653BAL4	CREDIT SUISSE COMMERCIAL MORTG CSWF 2018 TOP D 144A				1.958630	15 Aug 2035			
		1,104,000.000	Local 100.314100	1,107,467.66	96.646360	1,066,975.81	-40,491.85	0.23	
Original Face:		1,380,000.000	Base 100.314100	1,107,467.66	96.646360	1,066,975.81	-40,491.85	0.19	
12654TAA8	CNX MIDSTREAM PTR/CNX SR UNSECURED 144A 03/26 6.5				6.500000	15 Mar 2026			
		430,000.000	Local 96.251307	413,880.62	101.750000	437,525.00	23,644.38	0.09	
			Base 96.251307	413,880.62	101.750000	437,525.00	23,644.38	0.08	
12655UAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 4R 1A1 144A				3.152750	25 Jun 2047			
		788,805.840	Local 100.000000	788,805.84	100.833600	795,381.33	6,575.49	0.17	
Original Face:		880,000.000	Base 100.000000	788,805.84	100.833600	795,381.33	6,575.49	0.15	
12656AAC3	CNT HOLDINGS I CORP 2020 TERM LOAN					08 Nov 2027			
		890,000.000	Local 99.508328	885,624.12	99.910700	889,205.23	3,581.11	0.19	
			Base 99.508328	885,624.12	99.910700	889,205.23	3,581.11	0.16	
12658HAC6	CP ATLAS BUYER INC 2020 TERM LOAN B1					23 Nov 2027			
		375,000.000	Local 99.010584	371,289.69	100.031200	375,117.00	3,827.31	0.08	
			Base 99.010584	371,289.69	100.031200	375,117.00	3,827.31	0.07	
12658HAD4	CP ATLAS BUYER INC 2020 DELAYED DRAW TERM LOAN B2					23 Nov 2027			
		125,000.000	Local 99.010584	123,763.23	100.031200	125,039.00	1,275.77	0.03	
			Base 99.010584	123,763.23	100.031200	125,039.00	1,275.77	0.02	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045			

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	40,000.000	Local		101.986700	40,794.68	134.636137	53,854.45	13,059.77	0.01
		Base		101.986700	40,794.68	134.636137	53,854.45	13,059.77	0.01
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	300,000.000	Local		134.804110	404,412.33	135.527846	406,583.54	2,171.21	0.09
		Base		134.804110	404,412.33	135.527846	406,583.54	2,171.21	0.07
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					0.278630	15 Apr 2037		
	107,819.220	Local		90.359437	97,424.84	95.492360	102,959.12	5,534.28	0.02
Original Face:	2,630,000.000	Base		90.359437	97,424.84	95.492360	102,959.12	5,534.28	0.02
12670UAB3	CWGS GROUP LLC TERM LOAN						08 Nov 2023		
	1,397,716.950	Local		94.946319	1,327,080.79	98.750000	1,380,245.49	53,164.70	0.29
		Base		94.946319	1,327,080.79	98.750000	1,380,245.49	53,164.70	0.25
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
	1,070,271.800	Local		94.242584	1,008,651.80	97.944400	1,048,271.29	39,619.49	0.22
		Base		94.242584	1,008,651.80	97.944400	1,048,271.29	39,619.49	0.19
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN						21 Jul 2025		
	708,225.000	Local		97.235301	688,644.71	100.012500	708,313.53	19,668.82	0.15
		Base		97.235301	688,644.71	100.012500	708,313.53	19,668.82	0.13
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25					5.250000	01 Jun 2026		
	100,000.000	Local		97.188930	97,188.93	101.156000	101,156.00	3,967.07	0.02
		Base		97.188930	97,188.93	101.156000	101,156.00	3,967.07	0.02
14153EAC9	CARDINAL PARENT INC 2020 TERM LOAN B						12 Nov 2027		
	750,750.000	Local		98.525646	739,681.29	98.500000	739,488.75	-192.54	0.16
		Base		98.525646	739,681.29	98.500000	739,488.75	-192.54	0.14
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A					1.271000	15 May 2031		
	660,375.830	Local		99.210341	655,161.11	99.325100	655,918.95	757.84	0.14
Original Face:	670,000.000	Base		99.210341	655,161.11	99.325100	655,918.95	757.84	0.12
14317PAC7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 2A A2 144A					1.836880	15 Oct 2031		
	400,000.000	Local		99.414855	397,659.42	99.593500	398,374.00	714.58	0.08
Original Face:	400,000.000	Base		99.414855	397,659.42	99.593500	398,374.00	714.58	0.07
143658BJ0	CARNIVAL CORP SECURED 144A 08/27 9.875					9.875000	01 Aug 2027		

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		330,000.000	Local 117.516767	387,805.33	115.000000	379,500.00	-8,305.33	0.08
			Base 117.516767	387,805.33	115.000000	379,500.00	-8,305.33	0.07
14852DAC5	CASTLE US HOLDING CORPORATION USD TERM LOAN B					29 Jan 2027		
		298,125.000	Local 100.000000	298,125.00	97.800000	291,566.25	-6,558.75	0.06
			Base 100.000000	298,125.00	97.800000	291,566.25	-6,558.75	0.05
149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A				1.918380	20 Apr 2029		
		950,000.000	Local 99.958169	949,602.61	100.003400	950,032.30	429.69	0.20
Original Face:		950,000.000	Base 99.958169	949,602.61	100.003400	950,032.30	429.69	0.17
15135BAM3	CENTENE CORP SR UNSECURED 144A 08/26 5.375				5.375000	15 Aug 2026		
		420,000.000	Local 104.967383	440,863.01	105.625000	443,625.00	2,761.99	0.09
			Base 104.967383	440,863.01	105.625000	443,625.00	2,761.99	0.08
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375				3.375000	15 Feb 2030		
		120,000.000	Local 100.000000	120,000.00	105.209000	126,250.80	6,250.80	0.03
			Base 100.000000	120,000.00	105.209000	126,250.80	6,250.80	0.02
15135UAS8	CENOVUS ENERGY INC SR UNSECURED 07/25 5.375				5.375000	15 Jul 2025		
		480,000.000	Local 100.000000	480,000.00	112.745004	541,176.02	61,176.02	0.11
			Base 100.000000	480,000.00	112.745004	541,176.02	61,176.02	0.10
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375				5.375000	01 Jun 2026		
		300,000.000	Local 101.846827	305,540.48	105.471000	316,413.00	10,872.52	0.07
			Base 101.846827	305,540.48	105.471000	316,413.00	10,872.52	0.06
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B					01 Mar 2024		
		611,896.530	Local 98.455139	602,443.58	99.458300	608,581.89	6,138.31	0.13
			Base 98.455139	602,443.58	99.458300	608,581.89	6,138.31	0.11
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038		
		50,000.000	Local 98.939940	49,469.97	124.894231	62,447.12	12,977.15	0.01
			Base 98.939940	49,469.97	124.894231	62,447.12	12,977.15	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		
		290,000.000	Local 108.193707	313,761.75	130.844300	379,448.47	65,686.72	0.08
			Base 108.193707	313,761.75	130.844300	379,448.47	65,686.72	0.07
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125				5.125000	01 Jul 2049		

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	700,000.000	Local		124.860600	874,024.20	122.051423	854,359.96	-19,664.24	0.18
		Base		124.860600	874,024.20	122.051423	854,359.96	-19,664.24	0.16
16411QAG6	CHENIERE ENERGY PARTNERS COMPANY GUAR 10/29 4.5					4.500000	01 Oct 2029		
	500,000.000	Local		101.042944	505,214.72	105.778000	528,890.00	23,675.28	0.11
		Base		101.042944	505,214.72	105.778000	528,890.00	23,675.28	0.10
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25					4.250000	15 Mar 2045		
	1,600,000.000	Local		73.993603	1,183,897.65	78.127068	1,250,033.09	66,135.44	0.27
		Base		73.993603	1,183,897.65	78.127068	1,250,033.09	66,135.44	0.23
16412EAA5	CHEPLAPHARM ARZNEIMITTEL SR SECURED 144A 01/28 5.5					5.500000	15 Jan 2028		
	700,000.000	Local		100.447724	703,134.07	104.500000	731,500.00	28,365.93	0.16
		Base		100.447724	703,134.07	104.500000	731,500.00	28,365.93	0.13
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	310,000.000	Local		94.488606	292,914.68	110.213764	341,662.67	48,747.99	0.07
		Base		94.488606	292,914.68	110.213764	341,662.67	48,747.99	0.06
172442AS4	CINEMARK USA INC FIRST LIEN TERM LOAN						31 Mar 2025		
	179,076.920	Local		91.716688	164,243.42	92.000000	164,750.77	507.35	0.03
		Base		91.716688	164,243.42	92.000000	164,750.77	507.35	0.03
17288YAC6	CITADEL SECURITIES LP 2020 TERM LOAN B						27 Feb 2026		
	1,137,128.460	Local		99.274757	1,128,881.51	99.958300	1,136,654.28	7,772.77	0.24
		Base		99.274757	1,128,881.51	99.958300	1,136,654.28	7,772.77	0.21
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	301,000.000	Local		155.512724	468,093.30	178.753639	538,048.45	69,955.15	0.11
		Base		155.512724	468,093.30	178.753639	538,048.45	69,955.15	0.10
18269PAB8	CLAROS MORTGAGE TRUST INC TERM LOAN B						09 Aug 2026		
	480,000.000	Local		97.400396	467,521.90	100.250000	481,200.00	13,678.10	0.10
		Base		97.400396	467,521.90	100.250000	481,200.00	13,678.10	0.09
19240CAA1	COGENT COMMUNICATIONS GR SR SECURED 144A 03/22 5.375					5.375000	01 Mar 2022		
	910,000.000	Local		101.177057	920,711.22	102.875000	936,162.50	15,451.28	0.20
		Base		101.177057	920,711.22	102.875000	936,162.50	15,451.28	0.17
197363AA2	CENT CLO LP CECLO 2020 29A A1N 144A					1.919440	20 Jul 2031		

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Original Face:	770,000.000	Local		100.000000	770,000.00	100.561200	774,321.24	4,321.24	0.16
	770,000.000	Base		100.000000	770,000.00	100.561200	774,321.24	4,321.24	0.14
20337EAQ4	COMMSCOPE INC TERM LOAN B						06 Apr 2026		
	770,250.000	Local		99.234451	764,353.36	99.053600	762,960.35	-1,393.01	0.16
		Base		99.234451	764,353.36	99.053600	762,960.35	-1,393.01	0.14
20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5					5.000000	15 Mar 2027		
	140,000.000	Local		94.243057	131,940.28	98.500000	137,900.00	5,959.72	0.03
		Base		94.243057	131,940.28	98.500000	137,900.00	5,959.72	0.03
20338QAA1	COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25					8.250000	01 Mar 2027		
	620,000.000	Local		101.529821	629,484.89	106.750000	661,850.00	32,365.11	0.14
		Base		101.529821	629,484.89	106.750000	661,850.00	32,365.11	0.12
205768AR5	COMSTOCK RESOURCES INC COMPANY GUAR 08/26 9.75					9.750000	15 Aug 2026		
	1,100,000.000	Local		97.146036	1,068,606.40	107.750000	1,185,250.00	116,643.60	0.25
		Base		97.146036	1,068,606.40	107.750000	1,185,250.00	116,643.60	0.22
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A					2.548000	25 Apr 2031		
	296,990.990	Local		100.000000	296,990.99	99.922020	296,759.40	-231.59	0.06
Original Face:	570,000.000	Base		100.000000	296,990.99	99.922020	296,759.40	-231.59	0.05
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	400,000.000	Local		95.075175	380,300.70	102.520000	410,080.00	29,779.30	0.09
		Base		95.075175	380,300.70	102.520000	410,080.00	29,779.30	0.07
21871QAF1	CORECIVIC INC 2019 TERM LOAN						18 Dec 2024		
	294,500.000	Local		95.871508	282,341.59	98.500000	290,082.50	7,740.91	0.06
		Base		95.871508	282,341.59	98.500000	290,082.50	7,740.91	0.05
21925DAA7	CORNERSTONE BUILDING COMPANY GUAR 144A 01/29 6.125					6.125000	15 Jan 2029		
	290,000.000	Local		100.000000	290,000.00	106.250000	308,125.00	18,125.00	0.07
		Base		100.000000	290,000.00	106.250000	308,125.00	18,125.00	0.06
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625					4.625000	01 May 2023		
	350,000.000	Local		96.360649	337,262.27	96.250000	336,875.00	-387.27	0.07
		Base		96.360649	337,262.27	96.250000	336,875.00	-387.27	0.06
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		

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	440,000.000	Local	111.791925	491,884.47	121.500000	534,600.00	42,715.53	0.11	
		Base	111.791925	491,884.47	121.500000	534,600.00	42,715.53	0.10	
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	109.000000	228,900.00	18,900.00	0.05	
		Base	100.000000	210,000.00	109.000000	228,900.00	18,900.00	0.04	
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	112.523364	225,046.73	25,046.73	0.05	
		Base	100.000000	200,000.00	112.523364	225,046.73	25,046.73	0.04	
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR				6.375000	31 Dec 2099			
	200,000.000	Local	106.246320	212,492.64	111.375000	222,750.00	10,257.36	0.05	
		Base	106.246320	212,492.64	111.375000	222,750.00	10,257.36	0.04	
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR				4.194000	01 Apr 2031			
	310,000.000	Local	113.698323	352,464.80	117.697359	364,861.81	12,397.01	0.08	
		Base	113.698323	352,464.80	117.697359	364,861.81	12,397.01	0.07	
23076RAQ4	CUMBERLAND PARK CLO LTD CPARK 2015 2A DR 144A				2.918380	20 Jul 2028			
	750,000.000	Local	99.284797	744,635.98	99.873100	749,048.25	4,412.27	0.16	
Original Face:	750,000.000	Base	99.284797	744,635.98	99.873100	749,048.25	4,412.27	0.14	
23311VAD9	DCP MIDSTREAM OPERATING COMPANY GUAR 03/23 3.875				3.875000	15 Mar 2023			
	200,000.000	Local	100.954440	201,908.88	103.000000	206,000.00	4,091.12	0.04	
		Base	100.954440	201,908.88	103.000000	206,000.00	4,091.12	0.04	
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048			
	1,180,000.000	Local	99.870501	1,178,471.91	127.320000	1,502,376.00	323,904.09	0.32	
		Base	99.870501	1,178,471.91	127.320000	1,502,376.00	323,904.09	0.27	
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75				5.750000	15 Nov 2023			
	1,210,000.000	Local	99.519760	1,204,189.10	102.750000	1,243,275.00	39,085.90	0.26	
		Base	99.519760	1,204,189.10	102.750000	1,243,275.00	39,085.90	0.23	
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B					16 Oct 2026			
	932,950.000	Local	99.378326	927,150.09	99.825000	931,317.34	4,167.25	0.20	
		Base	99.378326	927,150.09	99.825000	931,317.34	4,167.25	0.17	
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B					09 Apr 2027			

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	557,200.000	Local	98.308798	547,776.62	100.015600	557,286.92	9,510.30	0.12	
		Base	98.308798	547,776.62	100.015600	557,286.92	9,510.30	0.10	
24440EAF4	DUFF + PHELPS CORPORATION 2020 2ND LIEN TERM LOAN						07 Apr 2028		
	660,000.000	Local	98.609214	650,820.81	101.500000	669,900.00	19,079.19	0.14	
		Base	98.609214	650,820.81	101.500000	669,900.00	19,079.19	0.12	
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4						19 Apr 2021		
	0.000	Local	0.000000	2,353.90	0.000000	0.00	-2,353.90	0.00	
		Base	0.000000	2,353.90	0.000000	0.00	-2,353.90	0.00	
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9						28 Oct 2024		
	1,170,000.000	Local	82.624668	966,708.61	98.663116	1,154,358.46	187,649.85	0.24	
		Base	82.624668	966,708.61	98.663116	1,154,358.46	187,649.85	0.21	
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7						01 May 2025		
	400,000.000	Local	100.000000	400,000.00	115.455234	461,820.94	61,820.94	0.10	
		Base	100.000000	400,000.00	115.455234	461,820.94	61,820.94	0.08	
24736CBM5	DELTA AIR LINES INC 2020 GSR TERM LOAN B						29 Apr 2023		
	1,830,800.000	Local	99.296244	1,817,915.64	101.437500	1,857,117.75	39,202.11	0.39	
		Base	99.296244	1,817,915.64	101.437500	1,857,117.75	39,202.11	0.34	
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	880,000.000	Local	99.017510	871,354.09	103.500000	910,800.00	39,445.91	0.19	
		Base	99.017510	871,354.09	103.500000	910,800.00	39,445.91	0.17	
24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B						01 Dec 2027		
	1,060,000.000	Local	99.504060	1,054,743.04	99.937500	1,059,337.50	4,594.46	0.22	
		Base	99.504060	1,054,743.04	99.937500	1,059,337.50	4,594.46	0.19	
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6						15 Jul 2041		
	10,000.000	Local	101.135900	10,113.59	122.297748	12,229.77	2,116.18	0.00	
		Base	101.135900	10,113.59	122.297748	12,229.77	2,116.18	0.00	
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5						15 Jun 2045		
	130,000.000	Local	99.127685	128,865.99	117.787483	153,123.73	24,257.74	0.03	
		Base	99.127685	128,865.99	117.787483	153,123.73	24,257.74	0.03	
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375						31 May 2025		

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		520,000.000	Local 101.123917	525,844.37	104.101606	541,328.35	15,483.98	0.11
			Base 101.123917	525,844.37	104.101606	541,328.35	15,483.98	0.10
25278XAL3	DIAMONDBACK ENERGY INC COMPANY GUAR 12/24 2.875				2.875000	01 Dec 2024		
		190,000.000	Local 101.249721	192,374.47	105.115015	199,718.53	7,344.06	0.04
			Base 101.249721	192,374.47	105.115015	199,718.53	7,344.06	0.04
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375				3.375000	15 Aug 2026		
		1,020,000.000	Local 93.738510	956,132.80	95.323165	972,296.28	16,163.48	0.21
			Base 93.738510	956,132.80	95.323165	972,296.28	16,163.48	0.18
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026		
		1,665,000.000	Local 91.423632	1,522,203.48	112.001000	1,864,816.65	342,613.17	0.40
			Base 91.423632	1,522,203.48	112.001000	1,864,816.65	342,613.17	0.34
25525PAA5	DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75				9.750000	15 Jun 2025		
		420,000.000	Local 100.000000	420,000.00	113.614000	477,178.80	57,178.80	0.10
			Base 100.000000	420,000.00	113.614000	477,178.80	57,178.80	0.09
257867BE0	RR DONNELLEY + SONS CO SR UNSECURED 07/27 8.25				8.250000	01 Jul 2027		
		465,000.000	Local 102.117927	474,848.36	114.625000	533,006.25	58,157.89	0.11
			Base 102.117927	474,848.36	114.625000	533,006.25	58,157.89	0.10
25820NAG9	DORCHESTER PARK CLO LTD DORPK 2015 1A DR 144A				2.618380	20 Apr 2028		
		500,000.000	Local 92.896914	464,484.57	98.826800	494,134.00	29,649.43	0.10
Original Face:		500,000.000	Base 92.896914	464,484.57	98.826800	494,134.00	29,649.43	0.09
25960EAK0	DOUGLAS DYNAMICS HOLDINGS INC 2020 ADD TERM LOAN B					08 Jun 2026		
		109,725.000	Local 99.768512	109,471.00	100.500000	110,273.63	802.63	0.02
			Base 99.768512	109,471.00	100.500000	110,273.63	802.63	0.02
26112TAJ5	DOWNSTREAM DEVELOPMENT SR SECURED 144A 02/23 10.5				10.500000	15 Feb 2023		
		460,000.000	Local 100.002178	460,010.02	101.500000	466,900.00	6,889.98	0.10
			Base 100.002178	460,010.02	101.500000	466,900.00	6,889.98	0.09
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9				3.900000	01 Oct 2027		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
26884LAH2	EQT CORP SR UNSECURED 02/25 7.875				7.875000	01 Feb 2025		

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		300,000.000	Local 102.169073	306,507.22	113.875000	341,625.00	35,117.78	0.07
			Base 102.169073	306,507.22	113.875000	341,625.00	35,117.78	0.06
26885BAF7	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/25 6				6.000000	01 Jul 2025		
		190,000.000	Local 100.000000	190,000.00	109.500000	208,050.00	18,050.00	0.04
			Base 100.000000	190,000.00	109.500000	208,050.00	18,050.00	0.04
26885BAH3	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5				6.500000	01 Jul 2027		
		170,000.000	Local 100.000000	170,000.00	112.603500	191,425.95	21,425.95	0.04
			Base 100.000000	170,000.00	112.603500	191,425.95	21,425.95	0.03
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN					01 Oct 2026		
		150,000.000	Local 98.599160	147,898.74	98.125000	147,187.50	-711.24	0.03
			Base 98.599160	147,898.74	98.125000	147,187.50	-711.24	0.03
28470RAH5	CAESARS ENTERTAIN INC SR SECURED 144A 07/25 6.25				6.250000	01 Jul 2025		
		450,000.000	Local 100.000000	450,000.00	106.500000	479,250.00	29,250.00	0.10
			Base 100.000000	450,000.00	106.500000	479,250.00	29,250.00	0.09
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A				1.248000	25 May 2037		
		240,775.650	Local 100.464939	241,895.11	99.879460	240,485.42	-1,409.69	0.05
Original Face:		410,000.000	Base 100.464939	241,895.11	99.879460	240,485.42	-1,409.69	0.04
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047		
		630,000.000	Local 107.169402	675,167.23	125.625000	791,437.50	116,270.27	0.17
			Base 107.169402	675,167.23	125.625000	791,437.50	116,270.27	0.14
29135LAD2	ABU DHABI GOVT INT L SR UNSECURED 144A 09/24 2.125				2.125000	30 Sep 2024		
		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
29163VAC7	EMPIRE COMMUNITIES CORP SR UNSECURED 144A 12/25 7				7.000000	15 Dec 2025		
		680,000.000	Local 101.592988	690,832.32	105.386000	716,624.80	25,792.48	0.15
			Base 101.592988	690,832.32	105.386000	716,624.80	25,792.48	0.13
29260FAD2	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/26 5.5				5.500000	30 Jan 2026		
		290,000.000	Local 91.675717	265,859.58	102.615000	297,583.50	31,723.92	0.06
			Base 91.675717	265,859.58	102.615000	297,583.50	31,723.92	0.05
29260FAE0	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75				5.750000	30 Jan 2028		

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	670,000.000	Local		101.926407	682,906.93	107.870000	722,729.00	39,822.07	0.15
		Base		101.926407	682,906.93	107.870000	722,729.00	39,822.07	0.13
29260FAF7	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 07/25 6.625					6.625000	15 Jul 2025		
	300,000.000	Local		100.445837	301,337.51	107.000000	321,000.00	19,662.49	0.07
		Base		100.445837	301,337.51	107.000000	321,000.00	19,662.49	0.06
29362UAC8	ENTEGRIS INC COMPANY GUAR 144A 04/28 4.375					4.375000	15 Apr 2028		
	410,000.000	Local		100.000000	410,000.00	106.625000	437,162.50	27,162.50	0.09
		Base		100.000000	410,000.00	106.625000	437,162.50	27,162.50	0.08
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	200,000.000	Local		107.934710	215,869.42	110.077910	220,155.82	4,286.40	0.05
		Base		107.934710	215,869.42	110.077910	220,155.82	4,286.40	0.04
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	320,000.000	Local		102.027763	326,488.84	110.696074	354,227.44	27,738.60	0.08
		Base		102.027763	326,488.84	110.696074	354,227.44	27,738.60	0.06
29446CAR5	EQUINOX HOLDINGS INC 2020 TERM LOAN B2						08 Mar 2024		
	218,900.000	Local		97.362686	213,126.92	100.000000	218,900.00	5,773.08	0.05
		Base		97.362686	213,126.92	100.000000	218,900.00	5,773.08	0.04
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	350,000.000	Local		111.189914	389,164.70	130.925591	458,239.57	69,074.87	0.10
		Base		111.189914	389,164.70	130.925591	458,239.57	69,074.87	0.08
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						18 Feb 2027		
	490,885.120	Local		99.887318	490,331.98	97.250000	477,385.78	-12,946.20	0.10
		Base		99.887318	490,331.98	97.250000	477,385.78	-12,946.20	0.09
30233PAC4	EYECARE PARTNERS LLC 2020 DELAYED DRAW TERM LOAN						18 Feb 2027		
	115,405.410	Local		99.889373	115,277.74	97.250000	112,231.76	-3,045.98	0.02
		Base		99.889373	115,277.74	97.250000	112,231.76	-3,045.98	0.02
30233PAF7	EYECARE PARTNERS LLC 2020 2ND LIEN TERM LOAN						18 Feb 2028		
	440,000.000	Local		99.069786	435,907.06	90.333300	397,466.52	-38,440.54	0.08
		Base		99.069786	435,907.06	90.333300	397,466.52	-38,440.54	0.07
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2					2.148000	25 Mar 2031		

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Original Face:	738,734.710	Local	100.000000	738,734.71	99.356470	733,980.73	-4,753.98	0.16	
	1,310,000.000	Base	100.000000	738,734.71	99.356470	733,980.73	-4,753.98	0.13	
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2					4.548000	25 Jan 2024		
Original Face:	250,957.010	Local	107.780914	270,483.76	100.797960	252,959.55	-17,524.21	0.05	
	360,000.000	Base	107.780914	270,483.76	100.797960	252,959.55	-17,524.21	0.05	
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2					3.148000	25 Jul 2024		
Original Face:	395,279.070	Local	104.238889	412,034.51	97.054140	383,634.70	-28,399.81	0.08	
	710,000.000	Base	104.238889	412,034.51	97.054140	383,634.70	-28,399.81	0.07	
30711XAT1	FANNIE MAE CAS CAS 2015 C01 1M2					4.448000	25 Feb 2025		
Original Face:	576,461.620	Local	94.915596	547,151.98	101.925750	587,562.83	40,410.85	0.12	
	1,780,000.000	Base	94.915596	547,151.98	101.925750	587,562.83	40,410.85	0.11	
30711XCB8	FANNIE MAE CAS CAS 2016 C02 1M2					6.148000	25 Sep 2028		
Original Face:	382,417.960	Local	109.106714	417,243.67	106.048950	405,550.23	-11,693.44	0.09	
	820,000.000	Base	109.106714	417,243.67	106.048950	405,550.23	-11,693.44	0.07	
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2					4.398000	25 Jan 2029		
Original Face:	913,428.680	Local	109.056757	996,155.70	104.084760	950,740.05	-45,415.65	0.20	
	1,390,000.000	Base	109.056757	996,155.70	104.084760	950,740.05	-45,415.65	0.17	
30711XEP5	FANNIE MAE CAS CAS 2017 C01 1M2					3.698000	25 Jul 2029		
Original Face:	539,015.510	Local	102.459070	552,270.28	102.904070	554,668.90	2,398.62	0.12	
	770,000.000	Base	102.459070	552,270.28	102.904070	554,668.90	2,398.62	0.10	
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1					3.898000	25 Oct 2030		
Original Face:	1,250,000.000	Local	100.000000	1,250,000.00	100.820490	1,260,256.13	10,256.13	0.27	
	1,250,000.000	Base	100.000000	1,250,000.00	100.820490	1,260,256.13	10,256.13	0.23	
30711XJ70	FANNIE MAE CAS CAS 2018 C03 1M2					2.298000	25 Oct 2030		
Original Face:	1,064,811.430	Local	98.480106	1,048,627.43	99.809640	1,062,784.45	14,157.02	0.23	
	1,440,000.000	Base	98.480106	1,048,627.43	99.809640	1,062,784.45	14,157.02	0.19	
30711XQX5	FANNIE MAE CAS CAS 2017 C06 1M2					2.798000	25 Feb 2030		
Original Face:	290,337.810	Local	103.702077	301,086.34	100.254610	291,077.04	-10,009.30	0.06	
	390,000.000	Base	103.702077	301,086.34	100.254610	291,077.04	-10,009.30	0.05	
3137BF4Y4	FREDDIE MAC FHR 4415 IO					2.372287	15 Apr 2041		

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Original Face:	36,623.140	Local	11.917738	4,364.65	6.041210	2,212.48	-2,152.17	0.00	
	200,000.000	Base	11.917738	4,364.65	6.041210	2,212.48	-2,152.17	0.00	
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3				4.898000	25 Oct 2024			
Original Face:	159,145.450	Local	101.218784	161,085.09	101.007010	160,748.06	-337.03	0.03	
	600,000.000	Base	101.218784	161,085.09	101.007010	160,748.06	-337.03	0.03	
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				7.698000	25 Dec 2027			
Original Face:	326,728.660	Local	99.971441	326,635.35	109.828390	358,840.83	32,205.48	0.08	
	330,000.000	Base	99.971441	326,635.35	109.828390	358,840.83	32,205.48	0.07	
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3				4.798000	25 Oct 2028			
Original Face:	397,379.700	Local	102.114705	405,783.11	104.049010	413,469.64	7,686.53	0.09	
	570,000.000	Base	102.114705	405,783.11	104.049010	413,469.64	7,686.53	0.08	
3137G0NX3	FREDDIE MAC STACR STACR 2017 DNA2 M2				3.598000	25 Oct 2029			
Original Face:	380,000.000	Local	107.573326	408,778.64	103.278640	392,458.83	-16,319.81	0.08	
	380,000.000	Base	107.573326	408,778.64	103.278640	392,458.83	-16,319.81	0.07	
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2				2.648000	25 Mar 2030			
Original Face:	730,000.000	Local	102.421581	747,677.54	101.365990	739,971.73	-7,705.81	0.16	
	730,000.000	Base	102.421581	747,677.54	101.365990	739,971.73	-7,705.81	0.14	
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2				1.948000	25 Jul 2030			
Original Face:	519,083.330	Local	100.000000	519,083.33	99.147640	514,658.87	-4,424.46	0.11	
	600,000.000	Base	100.000000	519,083.33	99.147640	514,658.87	-4,424.46	0.09	
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1				3.298000	25 Jul 2030			
Original Face:	600,000.000	Local	100.000000	600,000.00	98.504520	591,027.12	-8,972.88	0.13	
	600,000.000	Base	100.000000	600,000.00	98.504520	591,027.12	-8,972.88	0.11	
31394UEC2	FANNIE MAE FNR 2005 88 IP				2.222637	25 Oct 2035			
Original Face:	50,072.250	Local	17.632601	8,829.04	5.577640	2,792.85	-6,036.19	0.00	
	1,400,000.000	Base	17.632601	8,829.04	5.577640	2,792.85	-6,036.19	0.00	
31395BT78	FANNIE MAE FNR 2006 28 IP				2.409233	25 Mar 2036			
Original Face:	33,640.620	Local	14.683796	4,939.72	6.709760	2,257.20	-2,682.52	0.00	
	2,700,000.000	Base	14.681448	4,938.93	6.709760	2,257.20	-2,681.73	0.00	
31395NQ59	FANNIE MAE FNR 2006 59 IP				3.127915	25 Jul 2036			

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Original Face:	56,118.940	Local		20.838455	11,694.32	8.426060	4,728.62	-6,965.70	0.00
	1,400,000.000	Base		20.838455	11,694.32	8.426060	4,728.62	-6,965.70	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					0.210130	25 Dec 2036		
Original Face:	45,892.300	Local		31.474605	14,444.42	8.493140	3,897.70	-10,546.72	0.00
	1,700,000.000	Base		31.474605	14,444.42	8.493140	3,897.70	-10,546.72	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					0.210130	25 Dec 2036		
Original Face:	48,380.870	Local		19.728169	9,544.66	6.657900	3,221.15	-6,323.51	0.00
	1,600,000.000	Base		19.728169	9,544.66	6.657900	3,221.15	-6,323.51	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
Original Face:	14,894.910	Local		1.279699	190.61	0.703350	104.76	-85.85	0.00
	425,601.240	Base		1.279699	190.61	0.703350	104.76	-85.85	0.00
3140HXEV8	FNMA POOL BL5547 FN 01/35 FIXED 2.68					2.680000	01 Jan 2035		
Original Face:	100,000.000	Local		101.517460	101,517.46	110.071822	110,071.82	8,554.36	0.02
	100,000.000	Base		101.517460	101,517.46	110.071822	110,071.82	8,554.36	0.02
3140JA4J4	FNMA POOL BM6224 FN 01/35 VARIABLE					2.790000	01 Jan 2035		
Original Face:	238,997.630	Local		102.756358	245,585.26	111.666528	266,880.36	21,295.10	0.06
	240,000.000	Base		102.756358	245,585.26	111.666528	266,880.36	21,295.10	0.05
317386AA8	FINANCE OF AMERICA FUNDI SR UNSECURED 144A 11/25 7.875					7.875000	15 Nov 2025		
Original Face:	510,000.000	Local		99.025955	505,032.37	98.750000	503,625.00	-1,407.37	0.11
		Base		99.025955	505,032.37	98.750000	503,625.00	-1,407.37	0.09
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					1.018000	25 Sep 2034		
Original Face:	220,375.020	Local		98.810237	217,753.08	100.167530	220,744.21	2,991.13	0.05
	1,029,400.000	Base		98.810237	217,753.08	100.167530	220,744.21	2,991.13	0.04
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25					7.250000	01 Apr 2023		
Original Face:	2,340,000.000	Local		93.210297	2,181,120.94	103.067500	2,411,779.50	230,658.56	0.51
		Base		93.210297	2,181,120.94	103.067500	2,411,779.50	230,658.56	0.44
335934AL9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/25 7.5					7.500000	01 Apr 2025		
Original Face:	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	740,000.000	Local	100.000000		740,000.00	108.500000	802,900.00	62,900.00	0.17
		Base	100.000000		740,000.00	108.500000	802,900.00	62,900.00	0.15
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	250,000.000	Local	120.460788		301,151.97	142.596441	356,491.10	55,339.13	0.08
		Base	120.460788		301,151.97	142.596441	356,491.10	55,339.13	0.07
337932AP2	FIRSTENERGY CORP SR UNSECURED 09/30 2.25					2.250000	01 Sep 2030		
	340,000.000	Local	96.027953		326,495.04	96.730278	328,882.95	2,387.91	0.07
		Base	96.027953		326,495.04	96.730278	328,882.95	2,387.91	0.06
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875					7.875000	15 Nov 2025		
	1,330,000.000	Local	98.453226		1,309,427.91	105.855000	1,407,871.50	98,443.59	0.30
		Base	98.453226		1,309,427.91	105.855000	1,407,871.50	98,443.59	0.26
33882GAA6	FLATIRON CLO LTD FLAT 2017 1A A 144A					1.471000	15 May 2030		
	410,000.000	Local	99.915259		409,652.56	100.004800	410,019.68	367.12	0.09
Original Face:	410,000.000	Base	99.915259		409,652.56	100.004800	410,019.68	367.12	0.07
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN						03 Jul 2024		
	1,130,284.210	Local	99.274848		1,122,087.93	99.200000	1,121,241.94	-845.99	0.24
		Base	99.274848		1,122,087.93	99.200000	1,121,241.94	-845.99	0.20
345370CV0	FORD MOTOR COMPANY SR UNSECURED 04/23 8.5					8.500000	21 Apr 2023		
	730,000.000	Local	101.769630		742,918.30	112.551000	821,622.30	78,704.00	0.17
		Base	101.769630		742,918.30	112.551000	821,622.30	78,704.00	0.15
345370CW8	FORD MOTOR COMPANY SR UNSECURED 04/25 9					9.000000	22 Apr 2025		
	710,000.000	Local	99.906432		709,335.67	122.601000	870,467.10	161,131.43	0.18
		Base	99.906432		709,335.67	122.601000	870,467.10	161,131.43	0.16
345397A29	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/23 3.087					3.087000	09 Jan 2023		
	520,000.000	Local	90.579631		471,014.08	101.744500	529,071.40	58,057.32	0.11
		Base	90.579631		471,014.08	101.744500	529,071.40	58,057.32	0.10
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125					5.125000	16 Jun 2025		
	360,000.000	Local	100.000000		360,000.00	108.730000	391,428.00	31,428.00	0.08
		Base	100.000000		360,000.00	108.730000	391,428.00	31,428.00	0.07
345397YT4	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815					3.815000	02 Nov 2027		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	400,000.000	Local	95.902930	383,611.72	102.750000	411,000.00	27,388.28	0.09	
		Base	95.902930	383,611.72	102.750000	411,000.00	27,388.28	0.08	
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	290,000.000	Local	135.164407	391,976.78	137.132130	397,683.18	5,706.40	0.08	
		Base	135.164407	391,976.78	137.132130	397,683.18	5,706.40	0.07	
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A					4.500000	25 Feb 2059		
	1,220,000.000	Local	100.361956	1,224,415.86	101.647900	1,240,104.38	15,688.52	0.26	
Original Face:	1,220,000.000	Base	100.361956	1,224,415.86	101.647900	1,240,104.38	15,688.52	0.23	
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A					0.977340	25 Dec 2050		
	820,000.000	Local	100.000000	820,000.00	100.015730	820,128.99	128.99	0.17	
Original Face:	820,000.000	Base	100.000000	820,000.00	100.015730	820,128.99	128.99	0.15	
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	1,290,000.000	Local	88.929500	1,147,190.55	124.500000	1,606,050.00	458,859.45	0.34	
		Base	88.929500	1,147,190.55	124.500000	1,606,050.00	458,859.45	0.29	
35906ABE7	FRONTIER COMMUNICATIONS SR SECURED 144A 10/27 5.875					5.875000	15 Oct 2027		
	430,000.000	Local	100.000000	430,000.00	108.125000	464,937.50	34,937.50	0.10	
		Base	100.000000	430,000.00	108.125000	464,937.50	34,937.50	0.08	
35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75					6.750000	01 May 2029		
	440,000.000	Local	100.000000	440,000.00	107.000000	470,800.00	30,800.00	0.10	
		Base	100.000000	440,000.00	107.000000	470,800.00	30,800.00	0.09	
36159RAK9	GEO GROUP INC/THE COMPANY GUAR 01/22 5.875					5.875000	15 Jan 2022		
	360,000.000	Local	99.161283	356,980.62	99.197000	357,109.20	128.58	0.08	
		Base	99.161283	356,980.62	99.197000	357,109.20	128.58	0.07	
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875					5.875000	15 Oct 2024		
	110,000.000	Local	93.064382	102,370.82	83.000000	91,300.00	-11,070.82	0.02	
		Base	93.064382	102,370.82	83.000000	91,300.00	-11,070.82	0.02	
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6					6.000000	15 Apr 2026		
	540,000.000	Local	94.471915	510,148.34	79.500000	429,300.00	-80,848.34	0.09	
		Base	94.471915	510,148.34	79.500000	429,300.00	-80,848.34	0.08	
36168QAE4	GFL ENVIRONMENTAL INC SR UNSECURED 144A 05/27 8.5					8.500000	01 May 2027		

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		414,000.000	Local 104.324698	431,904.25	111.000000	459,540.00	27,635.75	0.10
			Base 104.324698	431,904.25	111.000000	459,540.00	27,635.75	0.08
36168QAF1	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.125				5.125000	15 Dec 2026		
		280,000.000	Local 101.290457	283,613.28	106.375000	297,850.00	14,236.72	0.06
			Base 101.290457	283,613.28	106.375000	297,850.00	14,236.72	0.05
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25				4.250000	01 Jun 2025		
		320,000.000	Local 100.000000	320,000.00	103.750000	332,000.00	12,000.00	0.07
			Base 100.000000	320,000.00	103.750000	332,000.00	12,000.00	0.06
36168QAK0	GFL ENVIRONMENTAL INC SR SECURED 144A 08/25 3.75				3.750000	01 Aug 2025		
		980,000.000	Local 100.000000	980,000.00	102.500000	1,004,500.00	24,500.00	0.21
			Base 100.000000	980,000.00	102.500000	1,004,500.00	24,500.00	0.18
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C				1.188000	25 Aug 2033		
		303,029.850	Local 96.798523	293,328.42	98.454060	298,345.19	5,016.77	0.06
Original Face:		3,970,000.000	Base 96.798523	293,328.42	98.454060	298,345.19	5,016.77	0.05
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2				0.688000	25 Dec 2035		
		734,941.970	Local 95.326854	700,597.06	95.123940	699,105.76	-1,491.30	0.15
Original Face:		2,210,000.000	Base 95.326854	700,597.06	95.123940	699,105.76	-1,491.30	0.13
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C				4.006050	10 Oct 2049		
		430,000.000	Local 99.229416	426,686.49	93.171720	400,638.40	-26,048.09	0.09
Original Face:		430,000.000	Base 99.229416	426,686.49	93.171720	400,638.40	-26,048.09	0.07
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A				0.304750	26 Sep 2037		
		814,389.380	Local 98.049315	798,503.21	98.555920	802,628.95	4,125.74	0.17
Original Face:		2,660,000.000	Base 98.049315	798,503.21	98.555920	802,628.95	4,125.74	0.15
36258BAA6	GS MORTGAGE SECURITIES TRUST GSMS 2020 DUNE A 144A				1.258630	15 Dec 2036		
		1,470,000.000	Local 100.000000	1,470,000.00	97.068810	1,426,911.51	-43,088.49	0.30
Original Face:		1,470,000.000	Base 100.000000	1,470,000.00	97.068810	1,426,911.51	-43,088.49	0.26
36472TAA7	GANNETT CO INC NEW 12/27 6				6.000000	01 Dec 2027		
		198,000.000	Local 95.049859	188,198.72	96.500000	191,070.00	2,871.28	0.04
			Base 95.049859	188,198.72	96.500000	191,070.00	2,871.28	0.03
366651AE7	GARTNER INC COMPANY GUAR 144A 10/30 3.75				3.750000	01 Oct 2030		

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		740,000.000	Local 100.000000	740,000.00	105.376000	779,782.40	39,782.40	0.17
			Base 100.000000	740,000.00	105.376000	779,782.40	39,782.40	0.14
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25				4.250000	01 May 2040		
		180,000.000	Local 100.468939	180,844.09	118.220565	212,797.02	31,952.93	0.05
			Base 100.468939	180,844.09	118.220565	212,797.02	31,952.93	0.04
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35				4.350000	01 May 2050		
		20,000.000	Local 99.653950	19,930.79	121.614829	24,322.97	4,392.18	0.01
			Base 99.653950	19,930.79	121.614829	24,322.97	4,392.18	0.00
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039		
		1,200,000.000	Local 113.536491	1,362,437.89	147.208224	1,766,498.69	404,060.80	0.37
			Base 113.536491	1,362,437.89	147.208224	1,766,498.69	404,060.80	0.32
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125				6.125000	01 Oct 2025		
		340,000.000	Local 99.909409	339,691.99	121.296873	412,409.37	72,717.38	0.09
			Base 99.909409	339,691.99	121.296873	412,409.37	72,717.38	0.08
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125				8.125000	26 Mar 2032		
		630,000.000	Local 97.176933	612,214.68	105.637200	665,514.36	53,299.68	0.14
Original Face:		630,000.000	Base 97.176933	612,214.68	105.637200	665,514.36	53,299.68	0.12
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.000000	27 Mar 2027		
		175,000.000	Local 103.407103	180,962.43	113.118240	197,956.92	16,994.49	0.04
			Base 103.407103	180,962.43	113.118240	197,956.92	16,994.49	0.04
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027		
		250,000.000	Local 95.218296	238,045.74	112.690000	281,725.00	43,679.26	0.06
			Base 95.218296	238,045.74	112.690000	281,725.00	43,679.26	0.05
37959BAC2	GLOBALTRANZ ENTERPRISES INC 2019 TERM LOAN					15 May 2026		
		431,714.750	Local 98.372782	424,689.81	92.000000	397,177.57	-27,512.24	0.08
			Base 98.372782	424,689.81	92.000000	397,177.57	-27,512.24	0.07
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN					29 Nov 2025		
		472,122.020	Local 98.358206	464,370.75	92.291700	435,729.44	-28,641.31	0.09
			Base 98.358206	464,370.75	92.291700	435,729.44	-28,641.31	0.08
37959JAE1	GLOBAL TEL LINK CORP IDAHO 2ND LIEN TERM LOAN					29 Nov 2026		

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		120,000.000	Local 83.805508	100,566.61	68.666700	82,400.04	-18,166.57	0.02	
			Base 83.805508	100,566.61	68.666700	82,400.04	-18,166.57	0.02	
37960BAA3	GLOBAL MEDICAL RESPONSE SR SECURED 144A 10/25 6.5				6.500000	01 Oct 2025			
		820,000.000	Local 100.000000	820,000.00	104.500000	856,900.00	36,900.00	0.18	
			Base 100.000000	820,000.00	104.500000	856,900.00	36,900.00	0.16	
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5				6.500000	15 Sep 2024			
		1,531,325.000	Local 89.414877	1,369,232.37	89.250000	1,366,707.56	-2,524.81	0.29	
			Base 89.414877	1,369,232.37	89.250000	1,366,707.56	-2,524.81	0.25	
38113YAE9	GOLDEN NUGGET INC SR UNSECURED 144A 10/24 6.75				6.750000	15 Oct 2024			
		490,000.000	Local 81.945078	401,530.88	99.282000	486,481.80	84,950.92	0.10	
			Base 81.945078	401,530.88	99.282000	486,481.80	84,950.92	0.09	
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037			
		100,000.000	Local 125.600360	125,600.36	153.016106	153,016.11	27,415.75	0.03	
			Base 125.600360	125,600.36	153.016106	153,016.11	27,415.75	0.03	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045			
		130,000.000	Local 96.670746	125,671.97	139.357829	181,165.18	55,493.21	0.04	
			Base 96.670746	125,671.97	139.357829	181,165.18	55,493.21	0.03	
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA				2.113820	20 Nov 2042			
		44,486.540	Local 0.000202	0.09	3.850860	1,713.11	1,713.02	0.00	
Original Face:		300,000.000	Base 0.000202	0.09	3.850860	1,713.11	1,713.02	0.00	
38469EAC7	GRAHAM PACKAGING COMPANY INC. TERM LOAN					04 Aug 2027			
		646,576.270	Local 99.285843	641,958.70	100.187500	647,788.60	5,829.90	0.14	
			Base 99.285843	641,958.70	100.187500	647,788.60	5,829.90	0.12	
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B					15 Nov 2027			
		376,200.000	Local 100.412775	377,752.86	98.839300	371,833.45	-5,919.41	0.08	
			Base 100.412775	377,752.86	98.839300	371,833.45	-5,919.41	0.07	
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875				3.875000	15 Dec 2028			
		770,000.000	Local 100.000000	770,000.00	101.070000	778,239.00	8,239.00	0.17	
			Base 100.000000	770,000.00	101.070000	778,239.00	8,239.00	0.14	
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047			

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	400,000.000	Local	103.969650	415,878.60	133.571090	534,284.36	118,405.76	0.11	
		Base	103.969650	415,878.60	133.571090	534,284.36	118,405.76	0.10	
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		
	900,000.000	Local	99.965833	899,692.50	118.000000	1,062,000.00	162,307.50	0.23	
		Base	99.965833	899,692.50	118.000000	1,062,000.00	162,307.50	0.19	
404280CN7	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					4.600000	31 Dec 2099		
	430,000.000	Local	100.000000	430,000.00	101.762000	437,576.60	7,576.60	0.09	
		Base	100.000000	430,000.00	101.762000	437,576.60	7,576.60	0.08	
41151PAN5	HARBOR FREIGHT TOOLS USA INC 2020 TERM LOAN B						19 Oct 2027		
	800,000.000	Local	98.998383	791,987.06	99.865400	798,923.20	6,936.14	0.17	
		Base	98.998383	791,987.06	99.865400	798,923.20	6,936.14	0.15	
42806DBQ1	HERTZ VEHICLE FINANCING LLC HERTZ 2018 1A A 144A					3.290000	25 Feb 2024		
	150,352.380	Local	98.174888	147,608.28	100.111730	150,520.37	2,912.09	0.03	
Original Face:	660,000.000	Base	98.174888	147,608.28	100.111730	150,520.37	2,912.09	0.03	
43133KAA3	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A AR 144A					3.250000	01 Nov 2035		
	290,000.000	Local	100.000000	290,000.00	100.000000	290,000.00	0.00	0.06	
Original Face:	290,000.000	Base	100.000000	290,000.00	100.000000	290,000.00	0.00	0.05	
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
	680,000.000	Local	100.311975	682,121.43	106.250000	722,500.00	40,378.57	0.15	
		Base	100.311975	682,121.43	106.250000	722,500.00	40,378.57	0.13	
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026		
	330,000.000	Local	100.583836	331,926.66	98.714300	325,757.19	-6,169.47	0.07	
		Base	100.583836	331,926.66	98.714300	325,757.19	-6,169.47	0.06	
443628AG7	HUBBAY MINERALS INC COMPANY GUAR 144A 01/25 7.625					7.625000	15 Jan 2025		
	180,000.000	Local	98.870072	177,966.13	103.875000	186,975.00	9,008.87	0.04	
		Base	98.870072	177,966.13	103.875000	186,975.00	9,008.87	0.03	
44413EAD0	HUDSON RIVER TRADING LLC 2020 TERM LOAN B						18 Feb 2027		
	497,487.440	Local	98.810418	491,569.42	99.583300	495,414.41	3,844.99	0.11	
		Base	98.810418	491,569.42	99.583300	495,414.41	3,844.99	0.09	
44988LAF4	IRB HOLDING CORP. 2020 TERM LOAN B						05 Feb 2025		

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	99,234.700	Local	89.809925	89,122.61	89,122.61	99.025000	98,267.16	9,144.55	0.02
		Base	89.809925	89,122.61	89,122.61	99.025000	98,267.16	9,144.55	0.02
45174HBE6	IHEARTCOMMUNICATIONS INC SR SECURED 144A 08/27 5.25					5.250000	15 Aug 2027		
	580,000.000	Local	96.541788	559,942.37	559,942.37	105.000000	609,000.00	49,057.63	0.13
		Base	96.541788	559,942.37	559,942.37	105.000000	609,000.00	49,057.63	0.11
45174HBG1	IHEARTCOMMUNICATIONS INC SR SECURED 144A 01/28 4.75					4.750000	15 Jan 2028		
	340,000.000	Local	100.032521	340,110.57	340,110.57	102.625000	348,925.00	8,814.43	0.07
		Base	100.032521	340,110.57	340,110.57	102.625000	348,925.00	8,814.43	0.06
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026		
	238,709.750	Local	100.000000	238,709.75	238,709.75	98.250000	234,532.33	-4,177.42	0.05
		Base	100.000000	238,709.75	238,709.75	98.250000	234,532.33	-4,177.42	0.04
45174UAG3	IHEARTCOMMUNICATIONS INC 2020 INCREMENTAL TERM LOAN						01 May 2026		
	350,100.000	Local	95.789811	335,360.13	335,360.13	99.416700	348,057.87	12,697.74	0.07
		Base	95.789811	335,360.13	335,360.13	99.416700	348,057.87	12,697.74	0.06
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	930,000.000	Local	103.584385	963,334.78	963,334.78	111.960000	1,041,228.00	77,893.22	0.22
		Base	103.584385	963,334.78	963,334.78	111.960000	1,041,228.00	77,893.22	0.19
460599AE3	INTERNATIONAL GAME TECH SR SECURED 144A 01/29 5.25					5.250000	15 Jan 2029		
	330,000.000	Local	100.000000	330,000.00	330,000.00	107.750000	355,575.00	25,575.00	0.08
		Base	100.000000	330,000.00	330,000.00	107.750000	355,575.00	25,575.00	0.06
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	800,000.000	Local	94.908443	759,267.54	759,267.54	109.407793	875,262.34	115,994.80	0.19
		Base	94.908443	759,267.54	759,267.54	109.407793	875,262.34	115,994.80	0.16
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	600,000.000	Local	94.580320	567,481.92	567,481.92	114.459203	686,755.22	119,273.30	0.15
		Base	94.580320	567,481.92	567,481.92	114.459203	686,755.22	119,273.30	0.13
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	674,003.040	Local	99.345053	669,588.68	669,588.68	98.166700	661,646.54	-7,942.14	0.14
		Base	99.345053	669,588.68	669,588.68	98.166700	661,646.54	-7,942.14	0.12
46124CAG2	ALTERRA MOUNTAIN COMPANY 2020 TERM LOAN B						01 Aug 2026		

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		486,325.000	Local 98.561378	479,328.62	100.416700	488,351.52	9,022.90	0.10
			Base 98.561378	479,328.62	100.416700	488,351.52	9,022.90	0.09
462222AB6	IONIS PHARMACEUTICALS IN SR UNSECURED 12/24 0.125				0.125000	15 Dec 2024		
		550,000.000	Local 95.340665	524,373.66	102.057173	561,314.45	36,940.79	0.12
			Base 95.340665	524,373.66	102.057173	561,314.45	36,940.79	0.10
46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B					02 Jan 2026		
		223,675.000	Local 99.829892	223,294.51	98.916700	221,251.93	-2,042.58	0.05
			Base 99.829892	223,294.51	98.916700	221,251.93	-2,042.58	0.04
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75				2.750000	03 Jul 2030		
		370,000.000	Local 100.000000	370,000.00	110.254000	407,939.80	37,939.80	0.09
			Base 100.000000	370,000.00	110.254000	407,939.80	37,939.80	0.07
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875				3.875000	03 Jul 2050		
		230,000.000	Local 100.000000	230,000.00	120.019600	276,045.08	46,045.08	0.06
			Base 100.000000	230,000.00	120.019600	276,045.08	46,045.08	0.05
46647BPB0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR				2.956000	13 May 2031		
		170,000.000	Local 106.766141	181,502.44	109.659099	186,420.47	4,918.03	0.04
			Base 106.766141	181,502.44	109.659099	186,420.47	4,918.03	0.03
468367AQ0	JACKSON MILL CLO LTD JAXM 2015 1A DR 144A				3.036880	15 Apr 2027		
		500,000.000	Local 99.322420	496,612.10	95.965800	479,829.00	-16,783.10	0.10
Original Face:		500,000.000	Base 99.322420	496,612.10	95.965800	479,829.00	-16,783.10	0.09
47077DAF7	JANE STREET GROUP LLC 2020 TERM LOAN					31 Jan 2025		
		609,173.490	Local 99.804497	607,982.54	99.750000	607,650.56	-331.98	0.13
			Base 99.804497	607,982.54	99.750000	607,650.56	-331.98	0.11
47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A				2.868380	20 Oct 2027		
		250,000.000	Local 99.313196	248,282.99	98.877500	247,193.75	-1,089.24	0.05
Original Face:		250,000.000	Base 99.313196	248,282.99	98.877500	247,193.75	-1,089.24	0.05
47714FAL8	JETBLUE AIRWAYS CORPORATION TERM LOAN					17 Jun 2024		
		955,500.000	Local 99.776078	953,360.43	102.696400	981,264.10	27,903.67	0.21
			Base 99.776078	953,360.43	102.696400	981,264.10	27,903.67	0.18
48250RBL9	KKR FINANCIAL CLO LTD KKR 12 DR2 144A				3.336880	15 Oct 2030		

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Original Face:	750,000.000	Local		100.000000	750,000.00	97.200900	729,006.75	-20,993.25	0.15
	750,000.000	Base		100.000000	750,000.00	97.200900	729,006.75	-20,993.25	0.13
48250WAJ4	KKR FINANCIAL CLO LTD KKR 14 BR 144A					2.036880	15 Jul 2031		
Original Face:	500,000.000	Local		97.252826	486,264.13	99.373600	496,868.00	10,603.87	0.11
	500,000.000	Base		97.252826	486,264.13	99.373600	496,868.00	10,603.87	0.09
48251BAL4	KKR FINANCIAL CLO LTD KKR 16 A1R 144A					1.468380	20 Jan 2029		
Original Face:	530,000.000	Local		100.000000	530,000.00	100.000300	530,001.59	1.59	0.11
	530,000.000	Base		100.000000	530,000.00	100.000300	530,001.59	1.59	0.10
48251BAN0	KKR FINANCIAL CLO LTD KKR 16 A2R 144A					2.018380	20 Jan 2029		
Original Face:	250,000.000	Local		100.000000	250,000.00	100.002300	250,005.75	5.75	0.05
	250,000.000	Base		100.000000	250,000.00	100.002300	250,005.75	5.75	0.05
48251BAS9	KKR FINANCIAL CLO LTD KKR 16 CR 144A					3.718380	20 Jan 2029		
Original Face:	750,000.000	Local		100.000000	750,000.00	97.935900	734,519.25	-15,480.75	0.16
	750,000.000	Base		100.000000	750,000.00	97.935900	734,519.25	-15,480.75	0.13
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75					4.750000	19 Apr 2027		
	1,350,000.000	Local		101.601201	1,371,616.22	116.000000	1,566,000.00	194,383.78	0.33
		Base		101.601201	1,371,616.22	116.000000	1,566,000.00	194,383.78	0.29
48668NAA9	KAZTRANSYGAS JSC COMPANY GUAR 144A 09/27 4.375					4.375000	26 Sep 2027		
	950,000.000	Local		98.371877	934,532.83	114.995000	1,092,452.50	157,919.67	0.23
		Base		98.371877	934,532.83	114.995000	1,092,452.50	157,919.67	0.20
50077LAY2	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 10/49 4.875					4.875000	01 Oct 2049		
	310,000.000	Local		103.431406	320,637.36	116.662332	361,653.23	41,015.87	0.08
		Base		103.431406	320,637.36	116.662332	361,653.23	41,015.87	0.07
50077LBA3	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 05/27 3.875					3.875000	15 May 2027		
	20,000.000	Local		100.000000	20,000.00	107.736192	21,547.24	1,547.24	0.00
		Base		100.000000	20,000.00	107.736192	21,547.24	1,547.24	0.00
50077LBD7	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 03/31 4.25					4.250000	01 Mar 2031		
	80,000.000	Local		100.000000	80,000.00	111.505763	89,204.61	9,204.61	0.02
		Base		100.000000	80,000.00	111.505763	89,204.61	9,204.61	0.02
50077LBG0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 06/50 5.5					5.500000	01 Jun 2050		

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		330,000.000	Local 101.179861	333,893.54	125.975248	415,718.32	81,824.78	0.09
			Base 101.179861	333,893.54	125.975248	415,718.32	81,824.78	0.08
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25				5.250000	01 Feb 2028		
		710,000.000	Local 90.904625	645,422.84	104.358000	740,941.80	95,518.96	0.16
			Base 90.904625	645,422.84	104.358000	740,941.80	95,518.96	0.14
501797AQ7	L BRANDS INC COMPANY GUAR 01/27 6.694				6.694000	15 Jan 2027		
		460,000.000	Local 105.282417	484,299.12	110.250000	507,150.00	22,850.88	0.11
			Base 105.282417	484,299.12	110.250000	507,150.00	22,850.88	0.09
501797AS3	L BRANDS INC SR SECURED 144A 07/25 6.875				6.875000	01 Jul 2025		
		200,000.000	Local 100.000000	200,000.00	108.578000	217,156.00	17,156.00	0.05
			Base 100.000000	200,000.00	108.578000	217,156.00	17,156.00	0.04
501797AW4	L BRANDS INC COMPANY GUAR 144A 10/30 6.625				6.625000	01 Oct 2030		
		370,000.000	Local 100.000000	370,000.00	111.250000	411,625.00	41,625.00	0.09
			Base 100.000000	370,000.00	111.250000	411,625.00	41,625.00	0.08
50220CAA0	LSTAR SECURITIES INVESTMENT LT LSTRZ 2019 1 A1 144A				1.854750	01 Mar 2024		
		279,916.530	Local 100.000000	279,916.53	99.424030	278,304.29	-1,612.24	0.06
Original Face:		670,000.000	Base 100.000000	279,916.53	99.424030	278,304.29	-1,612.24	0.05
50220KAB0	LES SCHWAB TIRE CENTERS TERM LOAN B					02 Nov 2027		
		420,000.000	Local 99.509093	417,938.19	99.875000	419,475.00	1,536.81	0.09
			Base 99.509093	417,938.19	99.875000	419,475.00	1,536.81	0.08
505742AD8	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 08/21 5.875				5.875000	01 Aug 2021		
		193,000.000	Local 99.576311	192,182.28	100.000000	193,000.00	817.72	0.04
			Base 99.576311	192,182.28	100.000000	193,000.00	817.72	0.04
505742AF3	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 03/22 5.25				5.250000	15 Mar 2022		
		60,000.000	Local 98.010417	58,806.25	100.500000	60,300.00	1,493.75	0.01
			Base 98.010417	58,806.25	100.500000	60,300.00	1,493.75	0.01
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024		
		290,000.000	Local 99.942055	289,831.96	105.917403	307,160.47	17,328.51	0.07
			Base 99.942055	289,831.96	105.917403	307,160.47	17,328.51	0.06
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025		

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		30,000.000	Local 98.175533	29,452.66	104.643271	31,392.98	1,940.32	0.01
			Base 98.175533	29,452.66	104.643271	31,392.98	1,940.32	0.01
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A				4.000000	25 Apr 2058		
		1,331,310.820	Local 99.804336	1,328,705.92	100.648430	1,339,943.44	11,237.52	0.28
Original Face:		1,690,000.000	Base 99.804336	1,328,705.92	100.648430	1,339,943.44	11,237.52	0.24
52474WAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS3 A1 144A				3.750000	25 Apr 2059		
		1,985,476.880	Local 99.200527	1,969,603.52	100.938710	2,004,114.75	34,511.23	0.43
Original Face:		2,400,000.000	Base 99.200527	1,969,603.52	100.938710	2,004,114.75	34,511.23	0.37
52475BAA0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS2 A1 144A				3.750000	25 Jan 2059		
		1,477,231.960	Local 95.334563	1,408,312.63	100.263900	1,481,130.38	72,817.75	0.31
Original Face:		1,990,000.000	Base 95.334563	1,408,312.63	100.263900	1,481,130.38	72,817.75	0.27
52706YAH6	LESLIES POOLMART INC TERM LOAN					16 Aug 2023		
		473,013.180	Local 98.686001	466,797.79	99.812500	472,126.28	5,328.49	0.10
			Base 98.686001	466,797.79	99.812500	472,126.28	5,328.49	0.09
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B					01 Mar 2027		
		344,074.400	Local 99.657833	342,897.09	98.339300	338,360.36	-4,536.73	0.07
			Base 99.657833	342,897.09	98.339300	338,360.36	-4,536.73	0.06
530715AG6	LIBERTY INTERACTIVE LLC SR UNSECURED 11/29 4				4.000000	15 Nov 2029		
		510,000.000	Local 77.457275	395,032.10	76.500000	390,150.00	-4,882.10	0.08
			Base 77.457275	395,032.10	76.500000	390,150.00	-4,882.10	0.07
530715AL5	LIBERTY INTERACTIVE LLC SR UNSECURED 02/30 3.75				3.750000	15 Feb 2030		
		600,000.000	Local 76.558273	459,349.64	76.625000	459,750.00	400.36	0.10
			Base 76.558273	459,349.64	76.625000	459,750.00	400.36	0.08
531229AG7	LIBERTY MEDIA CORP SR UNSECURED 144A 03/48 2.125				2.125000	31 Mar 2048		
		0.000	Local 0.000000	0.10	0.000000	0.00	-0.10	0.00
			Base 0.000000	0.10	0.000000	0.00	-0.10	0.00
53219LAS8	LEGACY LIFEPOINT HEALTH SR SECURED 144A 02/27 4.375				4.375000	15 Feb 2027		
		360,000.000	Local 100.000000	360,000.00	100.125000	360,450.00	450.00	0.08
			Base 100.000000	360,000.00	100.125000	360,450.00	450.00	0.07
53627NAA9	LIONS GATE CAPITAL HOLD COMPANY GUAR 144A 11/24 5.875				5.875000	01 Nov 2024		

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		920,000.000	Local Base	93.147718 93.147718	856,959.01 856,959.01	101.500000 101.500000	933,800.00 933,800.00	76,840.99 76,840.99	0.20 0.17
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049			
		200,000.000	Local Base	101.620405 101.620405	203,240.81 203,240.81	112.778000 112.778000	225,556.00 225,556.00	22,315.19 22,315.19	0.05 0.04
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1				1.048000	25 Oct 2034			
		550,990.120	Local	99.826467	550,033.97	98.684240	543,740.41	-6,293.56	0.12
Original Face:		1,270,000.000	Base	99.826467	550,033.97	98.684240	543,740.41	-6,293.56	0.10
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043			
		450,000.000	Local Base	117.950398 117.950398	530,776.79 530,776.79	134.054500 134.054500	603,245.25 603,245.25	72,468.46 72,468.46	0.13 0.11
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7				7.000000	31 Mar 2024			
		398,000.000	Local Base	96.911231 96.911231	385,706.70 385,706.70	101.000000 101.000000	401,980.00 401,980.00	16,273.30 16,273.30	0.09 0.07
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5				6.500000	15 Jan 2025			
		340,000.000	Local Base	94.998591 94.998591	322,995.21 322,995.21	103.005000 103.005000	350,217.00 350,217.00	27,221.79 27,221.79	0.07 0.06
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125				7.125000	01 Feb 2027			
		500,000.000	Local Base	100.117606 100.117606	500,588.03 500,588.03	103.250000 103.250000	516,250.00 516,250.00	15,661.97 15,661.97	0.11 0.09
55280FAG6	MA FINANCECO LLC TERM LOAN B					21 Jun 2024			
		11,098.850	Local Base	99.866743 99.866743	11,084.06 11,084.06	98.250000 98.250000	10,904.62 10,904.62	-179.44 -179.44	0.00 0.00
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN					30 Dec 2026			
		316,502.760	Local Base	100.674471 100.674471	318,637.48 318,637.48	99.675000 99.675000	315,474.13 315,474.13	-3,163.35 -3,163.35	0.07 0.06
553283AC6	MPH ACQUISITION HOLDINGS COMPANY GUAR 144A 11/28 5.75				5.750000	01 Nov 2028			
		620,000.000	Local Base	100.000000 100.000000	620,000.00 620,000.00	98.280000 98.280000	609,336.00 609,336.00	-10,664.00 -10,664.00	0.13 0.11
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023			

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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	523,940.880	Local	99.093060	519,189.05	99.500000	521,321.18	2,132.13	0.11	
		Base	99.093060	519,189.05	99.500000	521,321.18	2,132.13	0.10	
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
	365,000.000	Local	96.886063	353,634.13	106.375000	388,268.75	34,634.62	0.08	
		Base	96.886063	353,634.13	106.375000	388,268.75	34,634.62	0.07	
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
	186,000.000	Local	103.687204	192,858.20	106.875000	198,787.50	5,929.30	0.04	
		Base	103.687204	192,858.20	106.875000	198,787.50	5,929.30	0.04	
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A					1.936880	15 Apr 2029		
	400,000.000	Local	98.451423	393,805.69	97.917900	391,671.60	-2,134.09	0.08	
Original Face:	400,000.000	Base	98.451423	393,805.69	97.917900	391,671.60	-2,134.09	0.07	
56578HAJ5	MARATHON CLO LTD MCLO 2019 2A BA 144A					3.518380	20 Jan 2033		
	270,000.000	Local	98.618907	266,271.05	99.852200	269,600.94	3,329.89	0.06	
Original Face:	270,000.000	Base	98.618907	266,271.05	99.852200	269,600.94	3,329.89	0.05	
56589PAG0	MARAVAI INTERMEDIATE HLDGS LLC 2020 TERM LOAN B						19 Oct 2027		
	165,000.000	Local	99.025400	163,391.91	100.312500	165,515.63	2,123.72	0.04	
		Base	99.025400	163,391.91	100.312500	165,515.63	2,123.72	0.03	
56608KAG8	MARBLE POINT CLO LTD. MP14 2018 2A D 144A					3.748380	20 Jan 2032		
	900,000.000	Local	92.170708	829,536.37	96.515100	868,635.90	39,099.53	0.18	
Original Face:	900,000.000	Base	92.170708	829,536.37	96.515100	868,635.90	39,099.53	0.16	
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875000	01 Dec 2024		
	260,000.000	Local	100.799738	262,079.32	114.758669	298,372.54	36,293.22	0.06	
		Base	100.799738	262,079.32	114.758669	298,372.54	36,293.22	0.05	
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375					3.375000	15 Apr 2050		
	80,000.000	Local	99.593738	79,674.99	109.241179	87,392.94	7,717.95	0.02	
		Base	99.593738	79,674.99	109.241179	87,392.94	7,717.95	0.02	
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	120,000.000	Local	99.581875	119,498.25	129.071696	154,886.04	35,387.79	0.03	
		Base	99.581875	119,498.25	129.071696	154,886.04	35,387.79	0.03	
57665RAN6	MATCH GROUP HLD II LLC SR UNSECURED 144A 06/28 4.625					4.625000	01 Jun 2028		

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	370,000.000	Local	100.000000		370,000.00	104.812500	387,806.25	17,806.25	0.08
		Base	100.000000		370,000.00	104.812500	387,806.25	17,806.25	0.07
57776DAB9	AMENTUM GOVT SERVI HOLDGS LLC TERM LOAN B						01 Feb 2027		
	437,800.000	Local	99.552746		435,841.92	99.375000	435,063.75	-778.17	0.09
		Base	99.552746		435,841.92	99.375000	435,063.75	-778.17	0.08
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
	627,941.630	Local	100.123461		628,716.89	99.930600	627,505.84	-1,211.05	0.13
		Base	100.123461		628,716.89	99.930600	627,505.84	-1,211.05	0.11
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375						04 Dec 2029		
	750,000.000	Local	100.000000		750,000.00	103.819869	778,649.02	28,649.02	0.17
		Base	100.000000		750,000.00	103.819869	778,649.02	28,649.02	0.14
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A						25 Jun 2035		
	102,175.460	Local	99.738166		101,907.93	98.962140	101,115.02	-792.91	0.02
Original Face:	8,410,000.000	Base	99.738166		101,907.93	98.962140	101,115.02	-792.91	0.02
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5						25 Aug 2036		
	880,000.000	Local	95.065172		836,573.51	99.558440	876,114.27	39,540.76	0.19
Original Face:	880,000.000	Base	95.065172		836,573.51	99.558440	876,114.27	39,540.76	0.16
594087AU2	MICHAELS STORES INC COMPANY GUAR 144A 07/27 8						15 Jul 2027		
	1,030,000.000	Local	91.529390		942,752.72	107.500000	1,107,250.00	164,497.28	0.23
		Base	91.529390		942,752.72	107.500000	1,107,250.00	164,497.28	0.20
594088AR7	MICHAELS STORES INC 2020 TERM LOAN B						01 Oct 2027		
	1,029,380.150	Local	97.664766		1,005,341.71	99.250000	1,021,659.80	16,318.09	0.22
		Base	97.664766		1,005,341.71	99.250000	1,021,659.80	16,318.09	0.19
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A						15 Jul 2029		
	750,000.000	Local	99.895628		749,217.21	96.284600	722,134.50	-27,082.71	0.15
Original Face:	750,000.000	Base	99.895628		749,217.21	96.284600	722,134.50	-27,082.71	0.13
59909TAC8	MILANO ACQUISITION CORP TERM LOAN B						01 Oct 2027		
	860,000.000	Local	99.028438		851,644.57	99.875000	858,925.00	7,280.43	0.18
		Base	99.028438		851,644.57	99.875000	858,925.00	7,280.43	0.16
59921PAB2	MILEAGE PLUS HOLDINGS LLC 2020 TERM LOAN B						25 Jun 2027		

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	830,000.000	Local		98.125469	814,441.39	103.972200	862,969.26	48,527.87	0.18
		Base		98.125469	814,441.39	103.972200	862,969.26	48,527.87	0.16
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
	612,429.180	Local		99.964295	612,210.51	105.950630	648,872.57	36,662.06	0.14
Original Face:	880,000.000	Base		99.964295	612,210.51	105.950630	648,872.57	36,662.06	0.12
600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25					6.250000	25 Mar 2029		
	1,000,000.000	Local		101.326967	1,013,269.67	112.500000	1,125,000.00	111,730.33	0.24
		Base		101.326967	1,013,269.67	112.500000	1,125,000.00	111,730.33	0.21
60646CAF4	MISTER CAR WASH HLDNGS INC 2019 TERM LOAN B						14 May 2026		
	270,000.000	Local		97.250000	262,575.00	97.500000	263,250.00	675.00	0.06
		Base		97.250000	262,575.00	97.500000	263,250.00	675.00	0.05
608328BF6	MOHEGAN GAMING + ENT COMPANY GUAR 144A 10/24 7.875					7.875000	15 Oct 2024		
	520,000.000	Local		100.303742	521,579.46	104.375000	542,750.00	21,170.54	0.12
		Base		100.303742	521,579.46	104.375000	542,750.00	21,170.54	0.10
610332AW8	MONROE CAPITAL BSL CLO LTD MCBSL 2015 1A BR 144A					1.962630	22 May 2027		
	400,000.000	Local		98.747273	394,989.09	99.513900	398,055.60	3,066.51	0.08
Original Face:	400,000.000	Base		98.747273	394,989.09	99.513900	398,055.60	3,066.51	0.07
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	750,000.000	Local		102.393395	767,950.46	114.964000	862,230.00	94,279.54	0.18
		Base		102.393395	767,950.46	114.964000	862,230.00	94,279.54	0.16
62886HAP6	NCL CORPORATION LTD SR UNSECURED 144A 12/24 3.625					3.625000	15 Dec 2024		
	480,000.000	Local		97.955196	470,184.94	95.000000	456,000.00	-14,184.94	0.10
		Base		97.955196	470,184.94	95.000000	456,000.00	-14,184.94	0.08
62886HAR2	NCL CORPORATION LTD SR SECURED 144A 05/24 12.25					12.250000	15 May 2024		
	500,000.000	Local		99.128074	495,640.37	120.000000	600,000.00	104,359.63	0.13
		Base		99.128074	495,640.37	120.000000	600,000.00	104,359.63	0.11
62886HAY7	NCL CORPORATION LTD SR SECURED 144A 02/26 10.25					10.250000	01 Feb 2026		
	650,000.000	Local		100.000000	650,000.00	117.000000	760,500.00	110,500.00	0.16
		Base		100.000000	650,000.00	117.000000	760,500.00	110,500.00	0.14
62886HBA8	NCL CORPORATION LTD COMPANY GUAR 144A 03/26 5.875					5.875000	15 Mar 2026		

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	430,000.000	Local	100.000000		430,000.00	105.182000	452,282.60	22,282.60	0.10
		Base	100.000000		430,000.00	105.182000	452,282.60	22,282.60	0.08
62912XAC8	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768					7.768000	15 Dec 2037		
	1,060,000.000	Local	119.118254		1,262,653.49	135.197896	1,433,097.70	170,444.21	0.30
		Base	119.118254		1,262,653.49	135.197896	1,433,097.70	170,444.21	0.26
629209AA5	NMI HOLDINGS SR SECURED 144A 06/25 7.375					7.375000	01 Jun 2025		
	500,000.000	Local	100.000000		500,000.00	112.000000	560,000.00	60,000.00	0.12
		Base	100.000000		500,000.00	112.000000	560,000.00	60,000.00	0.10
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25					7.250000	15 May 2026		
	300,000.000	Local	104.147060		312,441.18	105.500000	316,500.00	4,058.82	0.07
		Base	104.147060		312,441.18	105.500000	316,500.00	4,058.82	0.06
629377CQ3	NRG ENERGY INC SR UNSECURED 144A 02/29 3.375					3.375000	15 Feb 2029		
	130,000.000	Local	100.000000		130,000.00	102.380000	133,094.00	3,094.00	0.03
		Base	100.000000		130,000.00	102.380000	133,094.00	3,094.00	0.02
629377CR1	NRG ENERGY INC SR UNSECURED 144A 02/31 3.625					3.625000	15 Feb 2031		
	390,000.000	Local	100.000000		390,000.00	102.880000	401,232.00	11,232.00	0.09
		Base	100.000000		390,000.00	102.880000	401,232.00	11,232.00	0.07
631715AJ8	NASSAU LTD NCC 2020 1A D 144A					5.002670	20 Jul 2029		
	260,000.000	Local	94.262788		245,083.25	100.018300	260,047.58	14,964.33	0.06
Original Face:	260,000.000	Base	94.262788		245,083.25	100.018300	260,047.58	14,964.33	0.05
64110LAT3	NETFLIX INC SR UNSECURED 11/28 5.875					5.875000	15 Nov 2028		
	520,000.000	Local	100.631560		523,284.11	119.875000	623,350.00	100,065.89	0.13
		Base	100.631560		523,284.11	119.875000	623,350.00	100,065.89	0.11
64110LAX4	NETFLIX INC SR UNSECURED 05/29 6.375					6.375000	15 May 2029		
	770,000.000	Local	111.274481		856,813.50	123.500000	950,950.00	94,136.50	0.20
		Base	111.274481		856,813.50	123.500000	950,950.00	94,136.50	0.17
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					1.093000	25 Sep 2035		
	750,000.000	Local	74.178755		556,340.66	96.281260	722,109.45	165,768.79	0.15
Original Face:	750,000.000	Base	74.178755		556,340.66	96.281260	722,109.45	165,768.79	0.13
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		

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Original Face:		560,570.860	Local	102.234242	573,095.37	106.106470	594,801.95	21,706.58	0.13
		690,000.000	Base	102.234242	573,095.37	106.106470	594,801.95	21,706.58	0.11
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057			
Original Face:		432,643.580	Local	102.492086	443,425.43	106.343760	460,089.45	16,664.02	0.10
		970,000.000	Base	102.492086	443,425.43	106.343760	460,089.45	16,664.02	0.08
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A				3.750000	28 May 2052			
Original Face:		216,373.340	Local	100.115754	216,623.80	106.325420	230,059.86	13,436.06	0.05
		1,050,000.000	Base	100.115754	216,623.80	106.325420	230,059.86	13,436.06	0.04
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2				4.700000	01 Apr 2026			
Original Face:		1,300,000.000	Local	103.860242	1,350,183.15	110.150000	1,431,950.00	81,766.85	0.30
			Base	103.860242	1,350,183.15	110.150000	1,431,950.00	81,766.85	0.26
651229BB1	NEWELL BRANDS INC SR UNSECURED 06/25 4.875				4.875000	01 Jun 2025			
Original Face:		280,000.000	Local	99.776543	279,374.32	110.030000	308,084.00	28,709.68	0.07
			Base	99.776543	279,374.32	110.030000	308,084.00	28,709.68	0.06
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4					18 Sep 2026			
Original Face:		1,061,603.900	Local	98.315629	1,043,722.55	99.222200	1,053,346.74	9,624.19	0.22
			Base	98.315629	1,043,722.55	99.222200	1,053,346.74	9,624.19	0.19
65341BAD8	NEXTERA ENERGY PARTNERS SR UNSECURED 144A 11/25 0.0000				0.010000	15 Nov 2025			
Original Face:		220,000.000	Local	98.250136	216,150.30	99.781514	219,519.33	3,369.03	0.05
			Base	98.250136	216,150.30	99.781514	219,519.33	3,369.03	0.04
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4				6.138000	25 Mar 2047			
Original Face:		308,228.860	Local	100.692534	310,363.45	104.055130	320,727.94	10,364.49	0.07
		1,280,000.000	Base	100.692534	310,363.45	104.055130	320,727.94	10,364.49	0.06
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125				7.125000	01 Nov 2022			
Original Face:		780,000.000	Local	78.765936	614,374.30	0.675000	5,265.00	-609,109.30	0.00
			Base	78.765936	614,374.30	0.675000	5,265.00	-609,109.30	0.00
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375				7.375000	01 May 2026			
Original Face:		1,635,000.000	Local	99.958340	1,634,318.86	105.250000	1,720,837.50	86,518.64	0.37
			Base	99.958340	1,634,318.86	105.250000	1,720,837.50	86,518.64	0.31
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5				3.500000	01 Apr 2050			

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	200,000.000	Local	105.088955	210,177.91	121.308862	242,617.72	32,439.81	0.05	
		Base	105.088955	210,177.91	121.308862	242,617.72	32,439.81	0.04	
67109BCW2	OHA LOAN FUNDING LTD OHALF 2015 1A DR2 144A					4.221000	15 Nov 2032		
	250,000.000	Local	100.000000	250,000.00	100.161900	250,404.75	404.75	0.05	
Original Face:	250,000.000	Base	100.000000	250,000.00	100.161900	250,404.75	404.75	0.05	
67111KAG5	OZLM LTD OZLM 2017 16A C 144A					3.771000	16 May 2030		
	350,000.000	Local	99.680146	348,880.51	97.700500	341,951.75	-6,928.76	0.07	
Original Face:	350,000.000	Base	99.680146	348,880.51	97.700500	341,951.75	-6,928.76	0.06	
67111VAJ5	OZLM LTD OZLM 2018 22A C 144A					2.867750	17 Jan 2031		
	376,000.000	Local	91.757412	345,007.87	94.425900	355,041.38	10,033.51	0.08	
Original Face:	376,000.000	Base	91.757412	345,007.87	94.425900	355,041.38	10,033.51	0.06	
67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A					4.015750	22 Apr 2030		
	600,000.000	Local	100.000000	600,000.00	96.732400	580,394.40	-19,605.60	0.12	
Original Face:	600,000.000	Base	100.000000	600,000.00	96.732400	580,394.40	-19,605.60	0.11	
674599DG7	OCCIDENTAL PETROLEUM COR SR UNSECURED 10/36 0.00000						10 Oct 2036		
	1,660,000.000	Local	45.180068	749,989.13	46.000000	763,600.00	13,610.87	0.16	
		Base	45.180068	749,989.13	46.000000	763,600.00	13,610.87	0.14	
674599DR3	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/28 7.15					7.150000	15 May 2028		
	1,810,000.000	Local	93.091586	1,684,957.71	101.375000	1,834,887.50	149,929.79	0.39	
		Base	93.091586	1,684,957.71	101.375000	1,834,887.50	149,929.79	0.34	
674599EF8	OCCIDENTAL PETROLEUM COR SR UNSECURED 01/31 6.125					6.125000	01 Jan 2031		
	440,000.000	Local	100.000000	440,000.00	107.020000	470,888.00	30,888.00	0.10	
		Base	100.000000	440,000.00	107.020000	470,888.00	30,888.00	0.09	
67515XAA2	OCEAN TRAILS CLO IX OCTR 2020 9A A1 144A					2.152730	15 Oct 2029		
	305,000.000	Local	100.000000	305,000.00	100.353200	306,077.26	1,077.26	0.06	
Original Face:	305,000.000	Base	100.000000	305,000.00	100.353200	306,077.26	1,077.26	0.06	
67515XAC8	OCEAN TRAILS CLO IX OCTR 2020 9A A2 144A					2.552730	15 Oct 2029		
	345,000.000	Local	99.879722	344,585.04	100.431200	346,487.64	1,902.60	0.07	
Original Face:	345,000.000	Base	99.879722	344,585.04	100.431200	346,487.64	1,902.60	0.06	
67572YBW1	OCTAGON INVESTMENT PARTNERS XX OCT22 2014 1A DRR 144A					2.965750	22 Jan 2030		

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	450,000.000	Local	93.001751	418,507.88	95.645600	430,405.20	11,897.32	0.09	
	450,000.000	Base	93.001751	418,507.88	95.645600	430,405.20	11,897.32	0.08	
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A				2.818380	20 Jan 2031			
Original Face:	850,000.000	Local	96.724633	822,159.38	94.237200	801,016.20	-21,143.18	0.17	
	850,000.000	Base	96.724633	822,159.38	94.237200	801,016.20	-21,143.18	0.15	
682189AQ8	ON SEMICONDUCTOR CORP COMPANY GUAR 144A 09/28 3.875				3.875000	01 Sep 2028			
	450,000.000	Local	100.000000	450,000.00	103.500000	465,750.00	15,750.00	0.10	
		Base	100.000000	450,000.00	103.500000	465,750.00	15,750.00	0.09	
683715AC0	OPEN TEXT CORP COMPANY GUAR 144A 02/28 3.875				3.875000	15 Feb 2028			
	160,000.000	Local	100.000000	160,000.00	104.000000	166,400.00	6,400.00	0.04	
		Base	100.000000	160,000.00	104.000000	166,400.00	6,400.00	0.03	
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125				4.125000	15 Feb 2030			
	340,000.000	Local	98.959712	336,463.02	106.380000	361,692.00	25,228.98	0.08	
		Base	98.959712	336,463.02	106.380000	361,692.00	25,228.98	0.07	
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25				4.250000	19 Jun 2024			
	1,010,000.000	Local	102.029836	1,030,501.34	109.435787	1,105,301.45	74,800.11	0.23	
		Base	102.029836	1,030,501.34	109.435787	1,105,301.45	74,800.11	0.20	
69318FAK4	PBF HOLDING CO LLC SR SECURED 144A 05/25 9.25				9.250000	15 May 2025			
	220,000.000	Local	100.248045	220,545.70	98.590000	216,898.00	-3,647.70	0.05	
		Base	100.248045	220,545.70	98.590000	216,898.00	-3,647.70	0.04	
69327RAD3	PDC ENERGY INC COMPANY GUAR 09/21 1.125				1.125000	15 Sep 2021			
	1,390,000.000	Local	96.566919	1,342,280.17	97.157978	1,350,495.89	8,215.72	0.29	
		Base	96.566919	1,342,280.17	97.157978	1,350,495.89	8,215.72	0.25	
69329HAB7	PAE HOLDING CORPORATION 2020 TERM LOAN B					19 Oct 2027			
	500,000.000	Local	98.776634	493,883.17	100.125000	500,625.00	6,741.83	0.11	
		Base	98.776634	493,883.17	100.125000	500,625.00	6,741.83	0.09	
69356MAA4	PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5				9.500000	01 Oct 2028			
	1,070,000.000	Local	103.868984	1,111,398.13	110.750000	1,185,025.00	73,626.87	0.25	
		Base	103.868984	1,111,398.13	110.750000	1,185,025.00	73,626.87	0.22	
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5				4.500000	01 Apr 2056			

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		700,000.000	Local	108.065339	756,457.37	128.750000	901,250.00	144,792.63	0.19
		700,000.000	Base	108.065339	756,457.37	128.750000	901,250.00	144,792.63	0.16
69917AAA2	PARALLEL LTD PARL 2020 1A A1 144A				1.983340	20 Jul 2031			
Original Face:		350,000.000	Local	100.000000	350,000.00	100.357700	351,251.95	1,251.95	0.07
		350,000.000	Base	100.000000	350,000.00	100.357700	351,251.95	1,251.95	0.06
69946EAT8	PAREXEL INTL CORP TERM LOAN B					27 Sep 2024			
		560,000.000	Local	97.227552	544,474.29	98.160700	549,699.92	5,225.63	0.12
			Base	97.227552	544,474.29	98.160700	549,699.92	5,225.63	0.10
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625				6.625000	15 Apr 2027			
		175,000.000	Local	92.200183	161,350.32	103.500000	181,125.00	19,774.68	0.04
			Base	92.200183	161,350.32	103.500000	181,125.00	19,774.68	0.03
701885AD7	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 01/25 5.375				5.375000	15 Jan 2025			
		600,000.000	Local	102.321375	613,928.25	102.840000	617,040.00	3,111.75	0.13
			Base	102.321375	613,928.25	102.840000	617,040.00	3,111.75	0.11
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625				5.625000	15 Oct 2027			
		600,000.000	Local	103.728188	622,369.13	109.450000	656,700.00	34,330.87	0.14
			Base	103.728188	622,369.13	109.450000	656,700.00	34,330.87	0.12
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B					19 Aug 2022			
		507,071.800	Local	99.872598	506,425.78	92.375000	468,407.58	-38,018.20	0.10
			Base	99.872598	506,425.78	92.375000	468,407.58	-38,018.20	0.09
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031			
		830,000.000	Local	101.677987	843,927.29	109.651000	910,103.30	66,176.01	0.19
			Base	101.677987	843,927.29	109.651000	910,103.30	66,176.01	0.17
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN					26 Jan 2023			
		893,473.590	Local	86.055137	768,879.92	95.847200	856,369.42	87,489.50	0.18
			Base	86.055137	768,879.92	95.847200	856,369.42	87,489.50	0.16
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85				6.850000	31 Dec 2099			
		90,000.000	Local	79.713789	71,742.41	124.765000	112,288.50	40,546.09	0.02
			Base	79.713789	71,742.41	124.765000	112,288.50	40,546.09	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299000	27 Jan 2025			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
	2,070,000.000	Local	98.542205	2,039,823.65	113.001000	2,339,120.70	299,297.05	0.50		
		Base	98.542205	2,039,823.65	113.001000	2,339,120.70	299,297.05	0.43		
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029			
	340,000.000	Local	93.029038	316,298.73	116.600000	396,440.00	80,141.27	0.08		
		Base	93.029038	316,298.73	116.600000	396,440.00	80,141.27	0.07		
716768AD8	PETSMART INC COMPANY GUAR 144A 06/25 8.875					8.875000	01 Jun 2025			
	1,540,000.000	Local	100.384310	1,545,918.38	102.750000	1,582,350.00	36,431.62	0.34		
		Base	100.384310	1,545,918.38	102.750000	1,582,350.00	36,431.62	0.29		
71677HAG0	PETSMART INC CONSENTING TERM LOAN						11 Mar 2022			
	98,773.950	Local	96.248515	95,068.46	99.775000	98,551.71	3,483.25	0.02		
		Base	96.248515	95,068.46	99.775000	98,551.71	3,483.25	0.02		
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026			
	580,975.260	Local	100.062684	581,339.44	99.375000	577,344.16	-3,995.28	0.12		
		Base	100.062684	581,339.44	99.375000	577,344.16	-3,995.28	0.11		
71913BAF9	PHOENIX GUARANTOR INC. TERM LOAN B2						05 Mar 2026			
	800,000.000	Local	99.000000	792,000.00	99.750000	798,000.00	6,000.00	0.17		
		Base	99.000000	792,000.00	99.750000	798,000.00	6,000.00	0.15		
72751PAC8	PLANVIEW PARENT INC TERM LOAN						17 Dec 2027			
	320,000.000	Local	99.003031	316,809.70	99.750000	319,200.00	2,390.30	0.07		
		Base	99.003031	316,809.70	99.750000	319,200.00	2,390.30	0.06		
72751PAD6	PLANVIEW PARENT INC DELAYED DRAW TERM LOAN						17 Dec 2027			
	70,000.000	Local	99.003029	69,302.12	99.750000	69,825.00	522.88	0.01		
		Base	99.003029	69,302.12	99.750000	69,825.00	522.88	0.01		
73021CAA3	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 1R A 144A					2.145130	27 Mar 2024			
	491,558.250	Local	100.000000	491,558.25	92.080100	452,627.33	-38,930.92	0.10		
Original Face:	870,000.000	Base	100.000000	491,558.25	92.080100	452,627.33	-38,930.92	0.08		
74028HAC9	PRECISION MEDICINE GROUP LLC TERM LOAN						18 Nov 2027			
	796,153.850	Local	98.518776	784,361.03	100.000000	796,153.85	11,792.82	0.17		
		Base	98.518776	784,361.03	100.000000	796,153.85	11,792.82	0.15		
74028HAD7	PRECISION MEDICINE GROUP LLC DELAYED DRAW TERM LOAN						18 Nov 2027			

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	103,846.150	Local	98.521110	102,310.38	100.000000	103,846.15	1,535.77	0.02	
		Base	98.521110	102,310.38	100.000000	103,846.15	1,535.77	0.02	
74166MAB2	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/24 5.25					5.250000	15 Apr 2024		
	350,000.000	Local	102.404020	358,414.07	106.750000	373,625.00	15,210.93	0.08	
		Base	102.404020	358,414.07	106.750000	373,625.00	15,210.93	0.07	
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
	250,000.000	Local	100.808604	252,021.51	109.500000	273,750.00	21,728.49	0.06	
		Base	100.808604	252,021.51	109.500000	273,750.00	21,728.49	0.05	
74166MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25					6.250000	15 Jan 2028		
	260,000.000	Local	100.000000	260,000.00	107.359000	279,133.40	19,133.40	0.06	
		Base	100.000000	260,000.00	107.359000	279,133.40	19,133.40	0.05	
74166MAF3	PRIME SECSRVC BRW/FINANC SR SECURED 144A 08/27 3.375					3.375000	31 Aug 2027		
	650,000.000	Local	100.000000	650,000.00	99.250000	645,125.00	-4,875.00	0.14	
		Base	100.000000	650,000.00	99.250000	645,125.00	-4,875.00	0.12	
74339DAD0	PROJECT ALPHA INTERMEDIATE HL TERM LOAN B 1						26 Apr 2024		
	197,994.990	Local	100.000000	197,994.99	99.250000	196,510.03	-1,484.96	0.04	
		Base	100.000000	197,994.99	99.250000	196,510.03	-1,484.96	0.04	
744080AJ1	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875						15 Jun 2027		
	150,000.000	Local	79.895493	119,843.24	40.751000	61,126.50	-58,716.74	0.01	
Original Face:	150,000.000	Base	79.895493	119,843.24	40.751000	61,126.50	-58,716.74	0.01	
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125						16 Mar 2024		
	450,000.000	Local	87.058576	391,763.59	40.875000	183,937.50	-207,826.09	0.04	
Original Face:	450,000.000	Base	87.058576	391,763.59	40.875000	183,937.50	-207,826.09	0.03	
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103					5.103000	23 Apr 2048		
	1,320,000.000	Local	116.824109	1,542,078.24	140.575000	1,855,590.00	313,511.76	0.39	
		Base	116.824109	1,542,078.24	140.575000	1,855,590.00	313,511.76	0.34	
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	136.438000	518,464.40	138,464.40	0.11	
		Base	100.000000	380,000.00	136.438000	518,464.40	138,464.40	0.09	
74840LAA0	QUICKEN LOANS INC COMPANY GUAR 144A 05/25 5.75					5.750000	01 May 2025		

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		0.000	Local	0.000000	0.04	0.000000	0.00	-0.04	0.00
			Base	0.000000	0.04	0.000000	0.00	-0.04	0.00
74952PAJ6	RETL RETL 2019 RVP C 144A				2.241000	15 Mar 2036			
	1,340,000.000	Local	100.000000	1,340,000.00	96.281950	1,290,178.13	-49,821.87		0.27
Original Face:	1,340,000.000	Base	100.000000	1,340,000.00	96.281950	1,290,178.13	-49,821.87		0.24
75008QAL0	RACKSPACE HOSTING INC NOVEMBER 2017 TERM B FACILITY					03 Nov 2023			
	299,224.810	Local	99.562500	297,915.70	99.791700	298,601.52	685.82		0.06
		Base	99.562500	297,915.70	99.791700	298,601.52	685.82		0.05
75041EAB8	RADIOLOGY PARTNERS INC TER LOAN B					09 Jul 2025			
	130,000.000	Local	93.650692	121,745.90	98.291700	127,779.21	6,033.31		0.03
		Base	93.650692	121,745.90	98.291700	127,779.21	6,033.31		0.02
75041VAA2	RADIOLOGY PARTNERS INC COMPANY GUAR 144A 02/28 9.25				9.250000	01 Feb 2028			
	920,000.000	Local	98.595508	907,078.67	112.250000	1,032,700.00	125,621.33		0.22
		Base	98.595508	907,078.67	112.250000	1,032,700.00	125,621.33		0.19
75049EAK0	RADNET MGMT INC TERM LOAN B1					30 Jun 2023			
	708,229.220	Local	99.896532	707,496.43	99.750000	706,458.65	-1,037.78		0.15
		Base	99.896532	707,496.43	99.750000	706,458.65	-1,037.78		0.13
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875000	01 Jul 2022			
	347,000.000	Local	93.402435	324,106.45	100.000000	347,000.00	22,893.55		0.07
		Base	93.402435	324,106.45	100.000000	347,000.00	22,893.55		0.06
75281AAW9	RANGE RESOURCES CORP COMPANY GUAR 06/21 5.75				5.750000	01 Jun 2021			
	250,000.000	Local	98.553264	246,383.16	99.751000	249,377.50	2,994.34		0.05
		Base	98.553264	246,383.16	99.751000	249,377.50	2,994.34		0.05
75281AAY5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5				5.000000	15 Aug 2022			
	440,000.000	Local	84.516641	371,873.22	99.000000	435,600.00	63,726.78		0.09
		Base	84.516641	371,873.22	99.000000	435,600.00	63,726.78		0.08
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023			
	30,000.000	Local	94.295700	28,288.71	97.500000	29,250.00	961.29		0.01
		Base	94.295700	28,288.71	97.500000	29,250.00	961.29		0.01
75281ABG3	RANGE RESOURCES CORP COMPANY GUAR 02/26 9.25				9.250000	01 Feb 2026			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,860,000.000	Local		98.682769	1,835,499.51	104.500000	1,943,700.00	108,200.49	0.41
		Base		98.682769	1,835,499.51	104.500000	1,943,700.00	108,200.49	0.35
75605NAQ3	REALOGY CORP TERM LOAN B						08 Feb 2025		
	338,256.420	Local		97.154951	328,632.86	98.187500	332,125.52	3,492.66	0.07
		Base		97.154951	328,632.86	98.187500	332,125.52	3,492.66	0.06
75606DAJ0	REALOGY GROUP/CO ISSUER SECURED 144A 06/25 7.625					7.625000	15 Jun 2025		
	270,000.000	Local		100.000000	270,000.00	108.572000	293,144.40	23,144.40	0.06
		Base		100.000000	270,000.00	108.572000	293,144.40	23,144.40	0.05
75774EAB1	REDSTONE BUYER LLC TERM LOAN						01 Sep 2027		
	1,110,000.000	Local		98.087242	1,088,768.39	100.312500	1,113,468.75	24,700.36	0.24
		Base		98.087242	1,088,768.39	100.312500	1,113,468.75	24,700.36	0.20
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						16 Nov 2025		
	1,159,549.620	Local		99.704454	1,156,122.62	99.515600	1,153,932.76	-2,189.86	0.24
		Base		99.704454	1,156,122.62	99.515600	1,153,932.76	-2,189.86	0.21
76117WAB5	RESOLUTE FOREST PRODUCTS COMPANY GUAR 05/23 5.875					5.875000	15 May 2023		
	370,000.000	Local		99.463300	368,014.21	99.750000	369,075.00	1,060.79	0.08
		Base		99.463300	368,014.21	99.750000	369,075.00	1,060.79	0.07
76119DAA7	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A					2.913000	25 May 2059		
	446,079.960	Local		100.258030	447,230.98	101.943050	454,747.52	7,516.54	0.10
Original Face:	840,000.000	Base		100.258030	447,230.98	101.943050	454,747.52	7,516.54	0.08
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN						04 Feb 2027		
	901,001.080	Local		99.285422	894,562.72	99.237500	894,130.95	-431.77	0.19
		Base		99.285422	894,562.72	99.237500	894,130.95	-431.77	0.16
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	187,856.720	Local		99.777559	187,438.85	99.400000	186,729.58	-709.27	0.04
		Base		99.777559	187,438.85	99.400000	186,729.58	-709.27	0.03
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B						31 Oct 2024		
	223,658.910	Local		100.232376	224,178.64	98.375000	220,024.45	-4,154.19	0.05
		Base		100.232376	224,178.64	98.375000	220,024.45	-4,154.19	0.04
77846EAA3	ROSSLYN PORTFOLIO TRUST 2017 R RPT 2017 ROSS A 144A					1.939000	15 Jun 2033		

& Issue has redenominated but Local is not converted
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		861,695.400 Local 1,010,000.000 Base	99.677782 99.677782	858,918.86 858,918.86	100.223480 100.223480	863,621.12 863,621.12	4,702.26 4,702.26	0.18 0.16
780097BB6	NATWEST GROUP PLC JR SUBORDINA 12/49 VAR				8.625000	29 Dec 2049		
		200,000.000 Local Base	99.902710 99.902710	199,805.42 199,805.42	103.791000 103.791000	207,582.00 207,582.00	7,776.58 7,776.58	0.04 0.04
780097BP5	NATWEST GROUP PLC SR UNSECURED 05/28 VAR				3.073000	22 May 2028		
		200,000.000 Local Base	105.303410 105.303410	210,606.82 210,606.82	108.537127 108.537127	217,074.25 217,074.25	6,467.43 6,467.43	0.05 0.04
78350UAE5	RYAN SPECIALTY GROUP LLC TERM LOAN					01 Sep 2027		
		598,500.000 Local Base	98.558860 98.558860	589,874.78 589,874.78	99.625000 99.625000	596,255.63 596,255.63	6,380.85 6,380.85	0.13 0.11
79546VAL0	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625				5.625000	01 Dec 2025		
		920,000.000 Local Base	92.546353 92.546353	851,426.45 851,426.45	102.750000 102.750000	945,300.00 945,300.00	93,873.55 93,873.55	0.20 0.17
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
		300,000.000 Local Base	99.939380 99.939380	299,818.14 299,818.14	112.226000 112.226000	336,678.00 336,678.00	36,859.86 36,859.86	0.07 0.06
80007RAJ4	SANDS CHINA LTD SR UNSECURED 144A 01/26 3.8				3.800000	08 Jan 2026		
		200,000.000 Local Base	99.910245 99.910245	199,820.49 199,820.49	106.546000 106.546000	213,092.00 213,092.00	13,271.51 13,271.51	0.05 0.04
80862QAG6	SCIENCE APP INTERNATL CORP 2020 INCREMENTAL TL B					12 Mar 2027		
		126,933.340 Local Base	99.101434 99.101434	125,792.76 125,792.76	99.812500 99.812500	126,695.34 126,695.34	902.58 902.58	0.03 0.02
80874YBC3	SCIENTIFIC GAMES INTERNA COMPANY GUAR 144A 05/28 7				7.000000	15 May 2028		
		290,000.000 Local Base	104.919690 104.919690	304,267.10 304,267.10	107.521000 107.521000	311,810.90 311,810.90	7,543.80 7,543.80	0.07 0.06
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5					14 Aug 2024		
		623,541.830 Local Base	99.215923 99.215923	618,652.78 618,652.78	97.525000 97.525000	608,109.17 608,109.17	-10,543.61 -10,543.61	0.13 0.11
81271EAB7	SEATTLE SPINCO INC TERM LOAN B					21 Jun 2024		

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	74,953.280	Local	99.866997	74,853.59	98.250000	73,641.60	-1,211.99	0.02	
		Base	99.866997	74,853.59	98.250000	73,641.60	-1,211.99	0.01	
81527CAL1	SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN B					31 Dec 2025			
	701,057.950	Local	97.792571	685,582.59	98.291700	689,081.78	3,499.19	0.15	
		Base	97.792571	685,582.59	98.291700	689,081.78	3,499.19	0.13	
81527CAN7	SEDGWICK CLAIM MGMT SERV INC 2020 TERM LOAN B3					03 Sep 2026			
	308,450.000	Local	96.313201	297,078.07	100.625000	310,377.81	13,299.74	0.07	
		Base	96.313201	297,078.07	100.625000	310,377.81	13,299.74	0.06	
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75				6.750000	13 Mar 2048			
	240,000.000	Local	86.331792	207,196.30	110.036800	264,088.32	56,892.02	0.06	
Original Face:	240,000.000	Base	86.331792	207,196.30	110.036800	264,088.32	56,892.02	0.05	
81728UAA2	SENSATA TECH INC COMPANY GUAR 144A 02/30 4.375				4.375000	15 Feb 2030			
	190,000.000	Local	100.000000	190,000.00	107.625000	204,487.50	14,487.50	0.04	
		Base	100.000000	190,000.00	107.625000	204,487.50	14,487.50	0.04	
81761LAB8	SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5				5.500000	15 Dec 2027			
	410,000.000	Local	100.288476	411,182.75	109.335928	448,277.30	37,094.55	0.10	
		Base	100.288476	411,182.75	109.335928	448,277.30	37,094.55	0.08	
82845LAA8	SILVERSEA CRUISE FINANCE SR SECURED 144A 02/25 7.25				7.250000	01 Feb 2025			
	670,000.000	Local	101.378088	679,233.19	103.500000	693,450.00	14,216.81	0.15	
		Base	101.378088	679,233.19	103.500000	693,450.00	14,216.81	0.13	
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845000	10 Mar 2027			
	110,124.850	Local	100.000000	110,124.85	106.218110	116,972.53	6,847.68	0.02	
Original Face:	150,000.000	Base	100.000000	110,124.85	106.218110	116,972.53	6,847.68	0.02	
83546DAG3	SONIC CAPITAL LLC SONIC 2020 1A A21 144A				3.845000	20 Jan 2050			
	699,125.000	Local	104.901471	733,392.41	106.698000	745,952.39	12,559.98	0.16	
Original Face:	705,000.000	Base	104.901471	733,392.41	106.698000	745,952.39	12,559.98	0.14	
83600VAD3	SOTERA HEALTH HOLDINGS LLC 2019 TERM LOAN					11 Dec 2026			
	340,976.890	Local	99.068512	337,800.73	100.275000	341,914.58	4,113.85	0.07	
		Base	99.068512	337,800.73	100.275000	341,914.58	4,113.85	0.06	
83614BAA7	SOUND POINT CLO LTD SNDPT 2019 2A A1 144A				1.636880	15 Apr 2032			

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Holdings

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STATE STREET

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Original Face:	580,000.000	Local	100.000000	580,000.00	100.057900	580,335.82	335.82	0.12	
	580,000.000	Base	100.000000	580,000.00	100.057900	580,335.82	335.82	0.11	
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
	1,050,000.000	Local	102.541769	1,076,688.57	112.000000	1,176,000.00	99,311.43	0.25	
		Base	102.541769	1,076,688.57	112.000000	1,176,000.00	99,311.43	0.21	
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
	1,380,000.000	Local	120.157528	1,658,173.88	158.337500	2,185,057.50	526,883.62	0.46	
		Base	120.157528	1,658,173.88	158.337500	2,185,057.50	526,883.62	0.40	
85236FAA1	SRM ESCROW ISSUER LLC SR SECURED 144A 11/28 6					6.000000	01 Nov 2028		
	840,000.000	Local	100.000000	840,000.00	104.515500	877,930.20	37,930.20	0.19	
		Base	100.000000	840,000.00	104.515500	877,930.20	37,930.20	0.16	
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					0.868000	25 Sep 2035		
	282,614.910	Local	94.490875	267,045.30	99.527260	281,278.88	14,233.58	0.06	
Original Face:	620,000.000	Base	94.490875	267,045.30	99.527260	281,278.88	14,233.58	0.05	
86614RAN7	SUMMIT MATERIALS LLC/FIN COMPANY GUAR 144A 01/29 5.25					5.250000	15 Jan 2029		
	290,000.000	Local	100.000000	290,000.00	105.000000	304,500.00	14,500.00	0.06	
		Base	100.000000	290,000.00	105.000000	304,500.00	14,500.00	0.06	
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A					4.870000	20 Jul 2048		
	837,354.640	Local	100.614648	842,501.42	107.048100	896,372.23	53,870.81	0.19	
Original Face:	900,000.000	Base	100.614648	842,501.42	107.048100	896,372.23	53,870.81	0.16	
86772FAA9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A					3.610000	01 Feb 2055		
	497,544.390	Local	99.953287	497,311.97	106.845960	531,606.08	34,294.11	0.11	
Original Face:	510,000.000	Base	99.953287	497,311.97	106.845960	531,606.08	34,294.11	0.10	
86875TAB3	SURF HOLDINGS, LLC USD TERM LOAN						05 Mar 2027		
	378,100.000	Local	100.676366	380,657.34	98.975000	374,224.48	-6,432.86	0.08	
		Base	100.676366	380,657.34	98.975000	374,224.48	-6,432.86	0.07	
86880NAU7	SURGERY CTR HLDGS INC FIRST LIEN						03 Sep 2024		
	557,120.820	Local	95.151815	530,110.57	98.229200	547,255.32	17,144.75	0.12	
		Base	95.151815	530,110.57	98.229200	547,255.32	17,144.75	0.10	
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		

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Holdings

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		1,210,000.000	Local 102.672780	1,242,340.64	120.251000	1,455,037.10	212,696.46	0.31
			Base 102.672780	1,242,340.64	120.251000	1,455,037.10	212,696.46	0.27
87105NAA8	SWITCH LTD COMPANY GUAR 144A 09/28 3.75				3.750000	15 Sep 2028		
		510,000.000	Local 100.000000	510,000.00	101.500000	517,650.00	7,650.00	0.11
			Base 100.000000	510,000.00	101.500000	517,650.00	7,650.00	0.09
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A				1.190130	16 Apr 2031		
		500,000.000	Local 99.095216	495,476.08	99.520300	497,601.50	2,125.42	0.11
Original Face:		500,000.000	Base 99.095216	495,476.08	99.520300	497,601.50	2,125.42	0.09
87166BAA0	SYNEOS HEALTH INC COMPANY GUAR 144A 01/29 3.625				3.625000	15 Jan 2029		
		580,000.000	Local 100.000000	580,000.00	100.276500	581,603.70	1,603.70	0.12
			Base 100.000000	580,000.00	100.276500	581,603.70	1,603.70	0.11
87229WAG6	TCI SYMPHONY CLO TSYP 2016 1A BR 144A				1.874130	13 Oct 2029		
		1,000,000.000	Local 98.003269	980,032.69	99.441800	994,418.00	14,385.31	0.21
Original Face:		1,000,000.000	Base 98.003269	980,032.69	99.441800	994,418.00	14,385.31	0.18
87229WAL5	TCI SYMPHONY CLO TSYP 2016 1A DR 144A				3.224130	13 Oct 2029		
		750,000.000	Local 92.579355	694,345.16	97.846900	733,851.75	39,506.59	0.16
Original Face:		750,000.000	Base 92.579355	694,345.16	97.846900	733,851.75	39,506.59	0.13
87256FAB0	TKC HLDGS INC FIRST LIEN					01 Feb 2023		
		562,158.270	Local 99.445585	559,041.58	97.925000	550,493.49	-8,548.09	0.12
			Base 99.445585	559,041.58	97.925000	550,493.49	-8,548.09	0.10
87264AAP0	T MOBILE USA INC COMPANY GUAR 01/26 6.5				6.500000	15 Jan 2026		
		500,000.000	Local 102.681550	513,407.75	103.500000	517,500.00	4,092.25	0.11
			Base 102.681550	513,407.75	103.500000	517,500.00	4,092.25	0.09
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	107.489000	150,484.60	10,484.60	0.03
			Base 100.000000	140,000.00	107.489000	150,484.60	10,484.60	0.03
87422VAE8	TALEN ENERGY SUPPLY LLC COMPANY GUAR 144A 01/26 10.5				10.500000	15 Jan 2026		
		450,000.000	Local 103.175053	464,287.74	88.953000	400,288.50	-63,999.24	0.08
			Base 103.175053	464,287.74	88.953000	400,288.50	-63,999.24	0.07
87470LAJ0	TALLGRASS NRG PRTNR/FIN SR UNSECURED 144A 12/30 6				6.000000	31 Dec 2030		

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	440,000.000	Local	100.000000		440,000.00	102.905000	452,782.00	12,782.00	0.10
		Base	100.000000		440,000.00	102.905000	452,782.00	12,782.00	0.08
87612BBR2	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 02/31 4.875					4.875000	01 Feb 2031		
	550,000.000	Local	100.000000		550,000.00	108.959000	599,274.50	49,274.50	0.13
		Base	100.000000		550,000.00	108.959000	599,274.50	49,274.50	0.11
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	150,000.000	Local	102.831473		154,247.21	125.294633	187,941.95	33,694.74	0.04
		Base	102.831473		154,247.21	125.294633	187,941.95	33,694.74	0.03
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4					5.400000	01 Feb 2043		
	390,000.000	Local	96.516926		376,416.01	119.436417	465,802.03	89,386.02	0.10
		Base	96.516926		376,416.01	119.436417	465,802.03	89,386.02	0.09
88033GDA5	TENET HEALTHCARE CORP SR SECURED 144A 11/27 5.125					5.125000	01 Nov 2027		
	120,000.000	Local	101.717292		122,060.75	105.875000	127,050.00	4,989.25	0.03
		Base	101.717292		122,060.75	105.875000	127,050.00	4,989.25	0.02
88033GDE7	TENET HEALTHCARE CORP SR SECURED 144A 04/25 7.5					7.500000	01 Apr 2025		
	430,000.000	Local	100.080095		430,344.41	109.250000	469,775.00	39,430.59	0.10
		Base	100.080095		430,344.41	109.250000	469,775.00	39,430.59	0.09
88033GDG2	TENET HEALTHCARE CORP SR SECURED 144A 06/28 4.625					4.625000	15 Jun 2028		
	200,000.000	Local	100.118305		200,236.61	104.750000	209,500.00	9,263.39	0.04
		Base	100.118305		200,236.61	104.750000	209,500.00	9,263.39	0.04
88145LAB0	TERRIER MEDIA BUYER INC TERM LOAN B						17 Dec 2026		
	752,375.180	Local	99.559326		749,059.66	99.861100	751,330.13	2,270.47	0.16
		Base	99.559326		749,059.66	99.861100	751,330.13	2,270.47	0.14
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
	390,000.000	Local	91.162069		355,532.07	96.126000	374,891.40	19,359.33	0.08
		Base	91.162069		355,532.07	96.126000	374,891.40	19,359.33	0.07
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					2.152750	11 Nov 2034		
	850,584.270	Local	100.639464		856,023.45	93.398800	794,435.50	-61,587.95	0.17
Original Face:	1,050,000.000	Base	100.639464		856,023.45	93.398800	794,435.50	-61,587.95	0.15
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		

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		60,000.000	Local 96.585550	57,951.33	133.475937	80,085.56	22,134.23	0.02
			Base 96.585550	57,951.33	133.475937	80,085.56	22,134.23	0.01
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5					16 Nov 2026		
		515,148.110	Local 98.413693	506,976.28	99.645800	513,323.46	6,347.18	0.11
			Base 98.413693	506,976.28	99.645800	513,323.46	6,347.18	0.09
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5				6.500000	15 Mar 2040		
		1,270,000.000	Local 105.831205	1,344,056.30	110.060000	1,397,762.00	53,705.70	0.30
			Base 105.831205	1,344,056.30	110.060000	1,397,762.00	53,705.70	0.26
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25				3.250000	15 May 2030		
		170,000.000	Local 107.025606	181,943.53	112.059215	190,500.67	8,557.14	0.04
			Base 107.025606	181,943.53	112.059215	190,500.67	8,557.14	0.03
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25				6.250000	15 Mar 2026		
		1,720,000.000	Local 102.871980	1,769,398.05	106.500000	1,831,800.00	62,401.95	0.39
			Base 102.871980	1,769,398.05	106.500000	1,831,800.00	62,401.95	0.33
893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8				8.000000	15 Dec 2025		
		980,000.000	Local 102.816219	1,007,598.95	110.530000	1,083,194.00	75,595.05	0.23
			Base 102.816219	1,007,598.95	110.530000	1,083,194.00	75,595.05	0.20
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75				6.750000	02 May 2025		
		1,330,000.000	Local 92.730043	1,233,309.57	91.751000	1,220,288.30	-13,021.27	0.26
			Base 92.730043	1,233,309.57	91.751000	1,220,288.30	-13,021.27	0.22
89473LAP9	TREMAN PARK CLO LTD TRMPK 2015 1A DRR 144A				2.868380	20 Oct 2028		
		250,000.000	Local 99.074196	247,685.49	99.551900	248,879.75	1,194.26	0.05
Original Face:		250,000.000	Base 99.074196	247,685.49	99.551900	248,879.75	1,194.26	0.05
89656YAB1	TRINITY RAIL LEASING L.P. TRL 2020 2A A2 144A				2.560000	19 Nov 2050		
		730,000.000	Local 100.225674	731,647.42	101.665190	742,155.89	10,508.47	0.16
Original Face:		730,000.000	Base 100.225674	731,647.42	101.665190	742,155.89	10,508.47	0.14
90171VAA3	BALLY S CORP COMPANY GUAR 144A 06/27 6.75				6.750000	01 Jun 2027		
		180,000.000	Local 99.270972	178,687.75	107.250000	193,050.00	14,362.25	0.04
			Base 99.270972	178,687.75	107.250000	193,050.00	14,362.25	0.04
90184LAG7	TWITTER INC SR UNSECURED 144A 12/27 3.875				3.875000	15 Dec 2027		

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	530,000.000	Local	100.000000		530,000.00	106.500000	564,450.00	34,450.00	0.12
		Base	100.000000		530,000.00	106.500000	564,450.00	34,450.00	0.10
90266UAF0	UFC HOLDINGS, LLC TERM LOAN						29 Apr 2026		
	494,683.250	Local	100.130012		495,326.40	99.675000	493,075.53	-2,250.87	0.10
		Base	100.130012		495,326.40	99.675000	493,075.53	-2,250.87	0.09
90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B						26 Jun 2026		
	422,689.700	Local	97.883225		413,742.31	99.416700	420,224.15	6,481.84	0.09
		Base	97.883225		413,742.31	99.416700	420,224.15	6,481.84	0.08
90351HAD0	US FOODS INC 2019 TERM LOAN B						13 Sep 2026		
	1,243,702.780	Local	94.541264		1,175,812.33	98.125000	1,220,383.35	44,571.02	0.26
		Base	94.541264		1,175,812.33	98.125000	1,220,383.35	44,571.02	0.22
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	760,000.000	Local	102.016178		775,322.95	109.625000	833,150.00	57,827.05	0.18
		Base	102.016178		775,322.95	109.625000	833,150.00	57,827.05	0.15
90385KAB7	ULTIMATE SOFTWARE GROUP INC TERM LOAN B						04 May 2026		
	554,190.190	Local	99.093522		549,166.58	99.850000	553,358.90	4,192.32	0.12
		Base	99.093522		549,166.58	99.850000	553,358.90	4,192.32	0.10
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
	540,000.000	Local	100.000000		540,000.00	120.951000	653,135.40	113,135.40	0.14
		Base	100.000000		540,000.00	120.951000	653,135.40	113,135.40	0.12
904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR					5.459000	30 Jun 2035		
	830,000.000	Local	100.319748		832,653.91	110.033758	913,280.19	80,626.28	0.19
		Base	100.319748		832,653.91	110.033758	913,280.19	80,626.28	0.17
90932LAB3	UNITED AIR 2015 1 A PTT PASS THRU CE 06/24 3.7					3.700000	01 Jun 2024		
	220,000.000	Local	93.214791		205,072.54	99.102700	218,025.94	12,953.40	0.05
		Base	93.214791		205,072.54	99.102700	218,025.94	12,953.40	0.04
910047AH2	UNITED AIRLINES HOLDINGS COMPANY GUAR 02/24 5					5.000000	01 Feb 2024		
	500,000.000	Local	84.951938		424,759.69	99.250000	496,250.00	71,490.31	0.11
		Base	84.951938		424,759.69	99.250000	496,250.00	71,490.31	0.09
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		

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		1,630,000.000	Local 97.638719	1,591,511.12	118.751000	1,935,641.30	344,130.18	0.41
			Base 97.638719	1,591,511.12	118.751000	1,935,641.30	344,130.18	0.35
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6				3.600000	30 Jan 2025		
		240,000.000	Local 100.892763	242,142.63	111.367000	267,280.80	25,138.17	0.06
			Base 100.892763	242,142.63	111.367000	267,280.80	25,138.17	0.05
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028		
		2,195,000.000	Local 95.341932	2,092,755.41	106.500000	2,337,675.00	244,919.59	0.50
			Base 95.341932	2,092,755.41	106.500000	2,337,675.00	244,919.59	0.43
912810SN9	US TREASURY N/B 05/50 1.25				1.250000	15 May 2050		
		130,000.000	Local 95.900154	124,670.20	90.718750	117,934.38	-6,735.82	0.03
			Base 95.900154	124,670.20	90.718750	117,934.38	-6,735.82	0.02
912810SP4	US TREASURY N/B 08/50 1.375				1.375000	15 Aug 2050		
		80,000.000	Local 91.724938	73,379.95	93.656250	74,925.00	1,545.05	0.02
			Base 91.724938	73,379.95	93.656250	74,925.00	1,545.05	0.01
912828YS3	US TREASURY N/B 11/29 1.75				1.750000	15 Nov 2029		
		13,300.000	Local 99.708346	13,261.21	108.074219	14,373.87	1,112.66	0.00
			Base 99.708346	13,261.21	108.074219	14,373.87	1,112.66	0.00
912828ZQ6	US TREASURY N/B 05/30 0.625				0.625000	15 May 2030		
		100,000.000	Local 100.257790	100,257.79	97.765625	97,765.63	-2,492.16	0.02
			Base 100.257790	100,257.79	97.765625	97,765.63	-2,492.16	0.02
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025		
		480,000.000	Local 100.136298	480,654.23	99.707031	478,593.75	-2,060.48	0.10
			Base 100.136298	480,654.23	99.707031	478,593.75	-2,060.48	0.09
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
		210,000.000	Local 99.363048	208,662.40	99.570312	209,097.66	435.26	0.04
			Base 99.363048	208,662.40	99.570312	209,097.66	435.26	0.04
914906AT9	UNIVISION COMMUNICATIONS SR SECURED 144A 05/25 9.5				9.500000	01 May 2025		
		1,160,000.000	Local 103.706156	1,202,991.41	111.250000	1,290,500.00	87,508.59	0.27
			Base 103.706156	1,202,991.41	111.250000	1,290,500.00	87,508.59	0.24
914908AY4	UNIVISION COMMUNICATIONS INC 2020 REPLACEMENT TERM LOAN					15 Mar 2026		

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	586,273.000	Local		97.625958	572,354.63	99.928600	585,854.40	13,499.77	0.12
		Base		97.625958	572,354.63	99.928600	585,854.40	13,499.77	0.11
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 2026		
	820,349.680	Local		98.888573	811,232.09	99.925000	819,734.42	8,502.33	0.17
		Base		98.888573	811,232.09	99.925000	819,734.42	8,502.33	0.15
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	1,180,000.000	Local		88.174733	1,040,461.85	99.250000	1,171,150.00	130,688.15	0.25
		Base		88.174733	1,040,461.85	99.250000	1,171,150.00	130,688.15	0.21
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	480,000.000	Local		108.944856	522,935.31	148.876000	714,604.80	191,669.49	0.15
		Base		108.944856	522,935.31	148.876000	714,604.80	191,669.49	0.13
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	650,000.000	Local		108.945409	708,145.16	124.000000	806,000.00	97,854.84	0.17
		Base		108.945409	708,145.16	124.000000	806,000.00	97,854.84	0.15
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5					8.500000	31 Jan 2027		
	1,230,000.000	Local		103.872873	1,277,636.34	111.217000	1,367,969.10	90,332.76	0.29
		Base		103.872873	1,277,636.34	111.217000	1,367,969.10	90,332.76	0.25
92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A					1.248380	20 Apr 2031		
	560,000.000	Local		98.900141	553,840.79	99.254800	555,826.88	1,986.09	0.12
Original Face:	560,000.000	Base		98.900141	553,840.79	99.254800	555,826.88	1,986.09	0.10
92531HAB3	VERSCEND HLDG CORP TERM LOAN B						27 Aug 2025		
	177,726.430	Local		100.104188	177,911.60	99.800000	177,370.98	-540.62	0.04
		Base		100.104188	177,911.60	99.800000	177,370.98	-540.62	0.03
92564RAB1	VICI PROPERTIES / NOTE COMPANY GUAR 144A 12/29 4.625					4.625000	01 Dec 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
92564RAE5	VICI PROPERTIES / NOTE COMPANY GUAR 144A 08/30 4.125					4.125000	15 Aug 2030		
	190,000.000	Local		98.277711	186,727.65	105.563000	200,569.70	13,842.05	0.04
		Base		98.277711	186,727.65	105.563000	200,569.70	13,842.05	0.04
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		

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	1,065,000.000	Local	95.796098	1,020,228.44	98.250000	1,046,362.50	26,134.06	0.22	
		Base	95.796098	1,020,228.44	98.250000	1,046,362.50	26,134.06	0.19	
92676XAD9	VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875					5.875000	15 Sep 2027		
	530,000.000	Local	98.713862	523,183.47	97.797880	518,328.76	-4,854.71	0.11	
		Base	98.713862	523,183.47	97.797880	518,328.76	-4,854.71	0.09	
928298AP3	VISHAY INTERTECHNOLOGY SR UNSECURED 06/25 2.25					2.250000	15 Jun 2025		
	330,000.000	Local	95.154288	314,009.15	104.159792	343,727.31	29,718.16	0.07	
		Base	95.154288	314,009.15	104.159792	343,727.31	29,718.16	0.06	
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C					4.513000	15 May 2047		
	400,000.000	Local	99.986455	399,945.82	92.815160	371,260.64	-28,685.18	0.08	
Original Face:	400,000.000	Base	99.986455	399,945.82	92.815160	371,260.64	-28,685.18	0.07	
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C					3.760095	15 Sep 2057		
	900,000.000	Local	96.581992	869,237.93	97.249220	875,242.98	6,005.05	0.19	
Original Face:	900,000.000	Base	96.581992	869,237.93	97.249220	875,242.98	6,005.05	0.16	
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A					3.767750	17 Apr 2030		
	600,000.000	Local	100.000000	600,000.00	97.238100	583,428.60	-16,571.40	0.12	
Original Face:	600,000.000	Base	100.000000	600,000.00	97.238100	583,428.60	-16,571.40	0.11	
92915UAC8	VOYA CLO LTD VOYA 2017 2A A2A 144A					1.946880	07 Jun 2030		
	650,000.000	Local	100.025480	650,165.62	99.668100	647,842.65	-2,322.97	0.14	
Original Face:	650,000.000	Base	100.025480	650,165.62	99.668100	647,842.65	-2,322.97	0.12	
92937JAM5	WP CPP HLDGS LLC TERM LOAN B 1						30 Apr 2025		
	955,329.320	Local	87.702308	837,845.86	93.300000	891,322.26	53,476.40	0.19	
		Base	87.702308	837,845.86	93.300000	891,322.26	53,476.40	0.16	
92940KAG0	WP CITYMD BIDCO LLC 2019 TERM LOAN B						13 Aug 2026		
	704,675.000	Local	98.916999	697,043.36	99.958300	704,381.15	7,337.79	0.15	
		Base	98.916999	697,043.36	99.958300	704,381.15	7,337.79	0.13	
938SCMII7	TRUGREEN LIMITED PARTNERSHIP 2020 2ND LIEN TERM LOAN						02 Nov 2028		
	240,000.000	Local	98.023625	235,256.70	100.000000	240,000.00	4,743.30	0.05	
		Base	98.023625	235,256.70	100.000000	240,000.00	4,743.30	0.04	
938TTTII2	NIELSEN FINANCE LLC 2020 USD TERM LOAN B5						04 Jun 2025		

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	89,550.000	Local		98.851547	88,521.56	100.593800	90,081.75	1,560.19	0.02
		Base		98.851547	88,521.56	100.593800	90,081.75	1,560.19	0.02
938UPWII6	VERTICAL US NEWCO INC TERM LOAN B						30 Jul 2027		
	1,330,000.000	Local		98.615511	1,311,586.29	100.328100	1,334,363.73	22,777.44	0.28
		Base		98.615511	1,311,586.29	100.328100	1,334,363.73	22,777.44	0.24
938VEYII2	TUTOR PERINI CORPORATION TERM LOAN B						13 Aug 2027		
	500,000.000	Local		98.080002	490,400.01	100.250000	501,250.00	10,849.99	0.11
		Base		98.080002	490,400.01	100.250000	501,250.00	10,849.99	0.09
938YCFII9	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
	170,000.000	Local		98.750000	167,875.00	98.937500	168,193.75	318.75	0.04
		Base		98.750000	167,875.00	98.937500	168,193.75	318.75	0.03
948626AA4	WW INTERNATIONAL INC COMPANY GUAR 144A 12/25 8.625					8.625000	01 Dec 2025		
	725,000.000	Local		101.954083	739,167.10	104.100000	754,725.00	15,557.90	0.16
		Base		101.954083	739,167.10	104.100000	754,725.00	15,557.90	0.14
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458000	15 Aug 2050		
	1,900,000.000	Local		99.247204	1,885,696.88	92.951300	1,766,074.70	-119,622.18	0.37
Original Face:	1,900,000.000	Base		99.247204	1,885,696.88	92.951300	1,766,074.70	-119,622.18	0.32
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	570,000.000	Local		121.470458	692,381.61	142.121709	810,093.74	117,712.13	0.17
		Base		121.470458	692,381.61	142.121709	810,093.74	117,712.13	0.15
950590AG4	WENDY S INTERNATIONAL SR UNSECURED 12/25 7					7.000000	15 Dec 2025		
	640,000.000	Local		102.361352	655,112.65	109.750000	702,400.00	47,287.35	0.15
		Base		102.361352	655,112.65	109.750000	702,400.00	47,287.35	0.13
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	98,767.350	Local		100.173397	98,938.61	99.725000	98,495.74	-442.87	0.02
		Base		100.173397	98,938.61	99.725000	98,495.74	-442.87	0.02
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	1,140,000.000	Local		91.976188	1,048,528.54	101.127000	1,152,847.80	104,319.26	0.24
		Base		91.976188	1,048,528.54	101.127000	1,152,847.80	104,319.26	0.21
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		

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	830,000.000	Local		78.529001	651,790.71	99.096000	822,496.80	170,706.09	0.17
		Base		78.529001	651,790.71	99.096000	822,496.80	170,706.09	0.15
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.1					4.100000	01 Feb 2025		
	400,000.000	Local		98.301713	393,206.85	103.057000	412,228.00	19,021.15	0.09
		Base		98.301713	393,206.85	103.057000	412,228.00	19,021.15	0.08
96244UAD9	WHATABRANDS LLC 2020 TERM LOAN B						31 Jul 2026		
	134,008.670	Local		95.464898	127,931.24	98.982100	132,644.60	4,713.36	0.03
		Base		95.464898	127,931.24	98.982100	132,644.60	4,713.36	0.02
96466CAA6	WHITEBOX CLO I LTD WBOX 2020 2A A1 144A					1.991660	24 Oct 2031		
	250,000.000	Local		100.000000	250,000.00	100.507000	251,267.50	1,267.50	0.05
Original Face:	250,000.000	Base		100.000000	250,000.00	100.507000	251,267.50	1,267.50	0.05
967KVTII2	SYMPLR SOFTWARE INC 2020 TERM LOAN						23 Nov 2027		
	580,000.000	Local		98.501731	571,310.04	98.718800	572,569.04	1,259.00	0.12
		Base		98.501731	571,310.04	98.718800	572,569.04	1,259.00	0.10
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	160,000.000	Local		124.341525	198,946.44	146.284117	234,054.59	35,108.15	0.05
		Base		124.341525	198,946.44	146.284117	234,054.59	35,108.15	0.04
97381JAE3	WINDSTREAM SERVICES LLC 2020 EXIT TERM LOAN B						21 Sep 2027		
	867,825.000	Local		96.118603	834,141.27	97.600000	846,997.20	12,855.93	0.18
		Base		96.118603	834,141.27	97.600000	846,997.20	12,855.93	0.15
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	60,000.000	Local		70.433000	42,259.80	105.962000	63,577.20	21,317.40	0.01
		Base		70.433000	42,259.80	105.962000	63,577.20	21,317.40	0.01
98212BAL7	WPX ENERGY INC SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
	1,040,000.000	Local		96.790223	1,006,618.32	106.000000	1,102,400.00	95,781.68	0.23
		Base		96.790223	1,006,618.32	106.000000	1,102,400.00	95,781.68	0.20
98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B						30 May 2025		
	323,400.000	Local		100.150513	323,886.76	98.642900	319,011.14	-4,875.62	0.07
		Base		100.150513	323,886.76	98.642900	319,011.14	-4,875.62	0.06
983133AB5	WYNN RESORTS FINANCE LLC SR UNSECURED 144A 04/25 7.75					7.750000	15 Apr 2025		

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	880,000.000	Local	101.610605	894,173.32	108.375000	953,700.00	59,526.68	0.20	
		Base	101.610605	894,173.32	108.375000	953,700.00	59,526.68	0.17	
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	340,000.000	Local	100.000000	340,000.00	102.125000	347,225.00	7,225.00	0.07	
		Base	100.000000	340,000.00	102.125000	347,225.00	7,225.00	0.06	
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
	1,630,000.000	Local	100.988661	1,646,115.18	105.250000	1,715,575.00	69,459.82	0.36	
		Base	100.988661	1,646,115.18	105.250000	1,715,575.00	69,459.82	0.31	
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5					8.500000	23 Mar 2021		
	230,000.000	Local	99.803770	229,548.67	95.500000	219,650.00	-9,898.67	0.05	
		Base	99.803770	229,548.67	95.500000	219,650.00	-9,898.67	0.04	
98875JAL8	ZAIS MATRIX CDO I ZAIS 2020 16A D1 144A					5.769680	20 Oct 2031		
	390,000.000	Local	94.146921	367,172.99	100.100000	390,390.00	23,217.01	0.08	
Original Face:	390,000.000	Base	94.146921	367,172.99	100.100000	390,390.00	23,217.01	0.07	
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75					5.750000	14 Jul 2026		
	450,000.000	Local	101.144349	455,149.57	117.126000	527,067.00	71,917.43	0.11	
		Base	101.144349	455,149.57	117.126000	527,067.00	71,917.43	0.10	
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625					4.625000	12 Nov 2023		
	250,000.000	Local	102.019192	255,047.98	108.498771	271,246.93	16,198.95	0.06	
		Base	102.019192	255,047.98	108.498771	271,246.93	16,198.95	0.05	
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375000	19 Jun 2024		
	400,000.000	Local	100.660930	402,643.72	108.579800	434,319.20	31,675.48	0.09	
		Base	100.660930	402,643.72	108.579800	434,319.20	31,675.48	0.08	
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
	210,000.000	Local	101.833271	213,849.87	112.028000	235,258.80	21,408.93	0.05	
Original Face:	210,000.000	Base	101.833271	213,849.87	112.028000	235,258.80	21,408.93	0.04	
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
	430,000.000	Local	99.693781	428,683.26	108.796600	467,825.38	39,142.12	0.10	
		Base	99.693781	428,683.26	108.796600	467,825.38	39,142.12	0.09	
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		410,000.000	Local 99.803351	409,193.74	118.163400	484,469.94	75,276.20	0.10
			Base 99.803351	409,193.74	118.163400	484,469.94	75,276.20	0.09
BYZ39BI19	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/21 9.95					09 Jun 2021		
		1,870,000.000	Local 61.571719	1,151,391.14	40.750000	762,025.00	-389,366.14	0.16
Original Face:		1,870,000.000	Base 61.571719	1,151,391.14	40.750000	762,025.00	-389,366.14	0.14
C0102MAK1	AIR CANADA 2019 TERM LOAN					06 Oct 2023		
		1,245,733.790	Local 94.424941	1,176,283.40	97.600000	1,215,836.18	39,552.78	0.26
			Base 94.424941	1,176,283.40	97.600000	1,215,836.18	39,552.78	0.22
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B					30 Oct 2026		
		968,762.170	Local 98.266119	951,964.99	100.031200	969,064.42	17,099.43	0.21
			Base 98.266119	951,964.99	100.031200	969,064.42	17,099.43	0.18
C4R803AF3	HUBBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625				7.625000	15 Jan 2025		
		320,000.000	Local 103.384481	330,830.34	103.875000	332,400.00	1,569.66	0.07
			Base 103.384481	330,830.34	103.875000	332,400.00	1,569.66	0.06
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN					30 May 2025		
		334,500.210	Local 99.428870	332,589.78	100.000000	334,500.21	1,910.43	0.07
			Base 99.428870	332,589.78	100.000000	334,500.21	1,910.43	0.06
C8000CAB9	PANTHER BF AGGREGATOR 2 LP TERM LOAN B					30 Apr 2026		
		688,446.430	Local 99.354627	684,003.38	99.500000	685,004.20	1,000.82	0.15
			Base 99.354627	684,003.38	99.500000	685,004.20	1,000.82	0.13
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM					02 Jun 2025		
		596,371.610	Local 98.433946	587,032.11	99.515600	593,482.79	6,450.68	0.13
			Base 98.433946	587,032.11	99.515600	593,482.79	6,450.68	0.11
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375				7.375000	01 May 2026		
		250,000.000	Local 101.321908	253,304.77	105.250000	263,125.00	9,820.23	0.06
			Base 101.321908	253,304.77	105.250000	263,125.00	9,820.23	0.05
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN					31 Jan 2027		
		378,100.000	Local 99.777212	377,257.64	98.900000	373,940.90	-3,316.74	0.08
			Base 99.777212	377,257.64	98.900000	373,940.90	-3,316.74	0.07
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5				5.500000	15 Feb 2024		

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		210,000.000	Local 102.394490	215,028.43	109.063518	229,033.39	14,004.96	0.05	
			Base 102.394490	215,028.43	109.063518	229,033.39	14,004.96	0.04	
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375				4.375000	17 Oct 2023			
		550,000.000	Local 103.721825	570,470.04	108.887163	598,879.40	28,409.36	0.13	
			Base 103.721825	570,470.04	108.887163	598,879.40	28,409.36	0.11	
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N					31 Jan 2028			
		1,115,495.000	Local 98.676957	1,100,736.52	98.946400	1,103,742.14	3,005.62	0.23	
			Base 98.676957	1,100,736.52	98.946400	1,103,742.14	3,005.62	0.20	
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q					31 Jan 2029			
		680,000.000	Local 98.500000	669,800.00	99.656200	677,662.16	7,862.16	0.14	
			Base 98.500000	669,800.00	99.656200	677,662.16	7,862.16	0.12	
L2968EAB8	ENDO LUXEMBOURG FIN CO I S A TERM LOAN B					29 Apr 2024			
		217,743.600	Local 98.162224	213,741.96	98.312500	214,069.18	327.22	0.05	
			Base 98.162224	213,741.96	98.312500	214,069.18	327.22	0.04	
L7555YAB2	PARTICLE INVESTMENTS SARL TERM LOAN					18 Feb 2027			
		358,200.000	Local 94.343392	337,938.03	99.500000	356,409.00	18,470.97	0.08	
			Base 94.343392	337,938.03	99.500000	356,409.00	18,470.97	0.07	
N02175AB8	ALCOA NEDERLAND HOLDING COMPANY GUAR REGS 09/26 7				7.000000	30 Sep 2026			
		220,000.000	Local 104.532714	229,971.97	106.500000	234,300.00	4,328.03	0.05	
			Base 104.532714	229,971.97	106.500000	234,300.00	4,328.03	0.04	
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75				4.750000	02 Nov 2026			
		230,000.000	Local 100.137348	230,315.90	113.940000	262,062.00	31,746.10	0.06	
			Base 100.137348	230,315.90	113.940000	262,062.00	31,746.10	0.05	
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B					10 Jul 2025			
		262,011.240	Local 99.398175	260,434.39	100.291700	262,775.53	2,341.14	0.06	
			Base 99.398175	260,434.39	100.291700	262,775.53	2,341.14	0.05	
P1910WNX3	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 02/23 6.5					15 Feb 2023			
		3,850,000.000	Local 73.699816	2,837,442.90	40.500000	1,559,250.00	-1,278,192.90	0.33	
Original Face:		3,850,000.000	Base 73.699816	2,837,442.90	40.500000	1,559,250.00	-1,278,192.90	0.28	
P19110AC2	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 01/21 10.875					26 Jan 2021			

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Holdings

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STATE STREET

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Original Face:	66,666.730	Local	68.228740	45,485.87	42.000000	28,000.03	-17,485.84	0.01	
	200,000.000	Base	68.228740	45,485.87	42.000000	28,000.03	-17,485.84	0.01	
P19110AG3	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/21 9.95						09 Jun 2021		
Original Face:	500,000.000	Local	82.223208	411,116.04	40.750000	203,750.00	-207,366.04	0.04	
	500,000.000	Base	82.223208	411,116.04	40.750000	203,750.00	-207,366.04	0.04	
P989MJBG5	YPF SOCIEDAD ANONIMA SR UNSECURED REGS 03/21 8.5						23 Mar 2021		
Original Face:	940,000.000	Local	98.936755	930,005.50	95.500000	897,700.00	-32,305.50	0.19	
		Base	98.936755	930,005.50	95.500000	897,700.00	-32,305.50	0.16	
U9098VAP7	BAUSCH HEALTH AMERICAS COMPANY GUAR REGS 01/27 8.5						31 Jan 2027		
Original Face:	700,000.000	Local	110.316919	772,218.43	111.217000	778,519.00	6,300.57	0.17	
		Base	110.316919	772,218.43	111.217000	778,519.00	6,300.57	0.14	
V25125BD2	IVORY COAST SR UNSECURED REGS 12/32 VAR						31 Dec 2032		
Original Face:	281,750.000	Local	99.515049	280,383.65	100.886000	284,246.31	3,862.66	0.06	
	350,000.000	Base	99.515049	280,383.65	100.886000	284,246.31	3,862.66	0.05	
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125						18 Jan 2026		
Original Face:	340,000.000	Local	99.580244	338,572.83	112.028000	380,895.20	42,322.37	0.08	
	340,000.000	Base	99.580244	338,572.83	112.028000	380,895.20	42,322.37	0.07	
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5						22 Oct 2025		
Original Face:	500,000.000	Local	100.359948	501,799.74	108.796600	543,983.00	42,183.26	0.12	
		Base	100.359948	501,799.74	108.796600	543,983.00	42,183.26	0.10	
V73789AW5	IVORY COAST SR UNSECURED REGS 06/33 6.125						15 Jun 2033		
Original Face:	640,000.000	Local	101.392523	648,912.15	112.656250	721,000.00	72,087.85	0.15	
	640,000.000	Base	101.392523	648,912.15	112.656250	721,000.00	72,087.85	0.13	
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25						17 Jan 2042		
Original Face:	2,250,000.000	Local	111.329380	2,504,911.05	129.298000	2,909,205.00	404,293.95	0.62	
		Base	111.329380	2,504,911.05	129.298000	2,909,205.00	404,293.95	0.53	
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125						21 Jul 2025		
Original Face:	560,000.000	Local	108.254018	606,222.50	118.163400	661,715.04	55,492.54	0.14	
		Base	108.254018	606,222.50	118.163400	661,715.04	55,492.54	0.12	

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US DOLLAR Total								
		365,550,294.430	Local	351,457,727.95		367,179,430.86	15,721,702.91	77.92
Original Face:		166,920,101.240	Base	351,457,727.16		367,179,430.86	15,721,703.70	67.05
FIXED INCOME Total								
		125,039,851,834.430	Base	377,801,449.61		394,534,478.10	16,733,028.49	72.05
Original Face:		172,895,641.240						

Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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OPTIONS PURCHASED - CALLS

US DOLLAR							Exchange Rate:	1.000000
ADI1T8MS7	US BOND FUTR OPTN FEB21C 173 JAN21 173 CALL					22 Jan 2021		
28,000.000		28.000	Local	1.806976	50,595.32	1.625000	45,500.00	-5,095.32
			Base	1.806976	50,595.32	1.625000	45,500.00	-5,095.32
AEIB11482	USMXC0149 USDC MXNP JAN21 21.3 CALL					25 Jan 2021		
2,800,000.000		2,800,000.000	Local	0.030333	84,932.40	0.002542	7,117.60	-77,814.80
			Base	0.030333	84,932.40	0.002542	7,117.60	-77,814.80
US DOLLAR Total								
2,828,000.000		2,800,028.000	Local		135,527.72		52,617.60	-82,910.12
			Base		135,527.72		52,617.60	-82,910.12
OPTIONS PURCHASED - CALLS Total								
2,828,000.000		2,800,028.000	Base		135,527.72		52,617.60	-82,910.12

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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

OPTIONS PURCHASED - PUTS

								Exchange Rate:	1.000000
US DOLLAR									
ADI1SJCH9	S+P EMINI 3RD WK JAN21P 2900	JAN21 2900	PUT			15 Jan 2021			
550.000	11.000	Local	68.042000	37,423.10	1.350000	742.50	-36,680.60	0.00	
		Base	68.042000	37,423.10	1.350000	742.50	-36,680.60	0.00	
ADI1T1MH6	S+P EMINI 3RD WK JAN21P 3200	JAN21 3200	PUT			15 Jan 2021			
1,150.000	23.000	Local	34.042000	39,148.30	3.000000	3,450.00	-35,698.30	0.00	
		Base	34.042000	39,148.30	3.000000	3,450.00	-35,698.30	0.00	
ADI1T3X23	S+P EMINI 3RD WK FEB21P 3300	FEB21 3300	PUT			19 Feb 2021			
3,200.000	64.000	Local	56.752938	181,609.40	21.500000	68,800.00	-112,809.40	0.01	
		Base	56.752938	181,609.40	21.500000	68,800.00	-112,809.40	0.01	
ADI1TL7J5	S+P500 EMINI OPTN MAR21P 3400	MAR21 3400	PUT			19 Mar 2021			
2,250.000	45.000	Local	73.219778	164,744.50	52.500000	118,125.00	-46,619.50	0.03	
		Base	73.219778	164,744.50	52.500000	118,125.00	-46,619.50	0.02	
AEIB14023	USRUP0082 USDP RUBC JAN21 77	PUT				28 Jan 2021			
4,910,000.000	4,910,000.000	Local	0.018890	92,749.90	0.039747	195,157.77	102,407.87	0.04	
		Base	0.018890	92,749.90	0.039747	195,157.77	102,407.87	0.04	
US DOLLAR Total									
4,917,150.000	4,910,143.000	Local		515,675.20		386,275.27	-129,399.93	0.08	
		Base		515,675.20		386,275.27	-129,399.93	0.07	
OPTIONS PURCHASED - PUTS Total									
4,917,150.000	4,910,143.000	Base		515,675.20		386,275.27	-129,399.93	0.07	

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR								Exchange Rate:	1.000000
AD11T3Y30	US BOND FUTR OPTN FEB21C 175 JAN21 175 CALL					22 Jan 2021			
-28,000.000		-28.000	Local	0.999386	-27,982.82	0.734375	-20,562.50	7,420.32	0.00
			Base	0.999386	-27,982.82	0.734375	-20,562.50	7,420.32	0.00
AEIB11490	USMXC0150 USDC MXNP JAN21 22.45 CALL					25 Jan 2021			
-5,600,000.000		-5,600,000.000	Local	0.015007	-84,036.40	0.000597	-3,343.20	80,693.20	0.00
			Base	0.015007	-84,036.40	0.000597	-3,343.20	80,693.20	0.00
US DOLLAR Total									
-5,628,000.000		-5,600,028.000	Local		-112,019.22		-23,905.70	88,113.52	0.01
			Base		-112,019.22		-23,905.70	88,113.52	0.00
OPTIONS WRITTEN - CALLS Total									
-5,628,000.000		-5,600,028.000	Base		-112,019.22		-23,905.70	88,113.52	0.00

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI1SMH79	US BOND FUTR OPTN FEB21P 167 JAN21 167 PUT					22 Jan 2021			
-28,000.000		-28.000	Local 0.458650	-12,842.19	0.109375		-3,062.50	9,779.69	0.00
			Base 0.458650	-12,842.19	0.109375		-3,062.50	9,779.69	0.00

ADI1T3WT5	S+P EMINI 3RD WK FEB21P 3000 FEB21 3000 PUT					19 Feb 2021			
-2,500.000		-50.000	Local 25.333000	-63,332.50	8.500000		-21,250.00	42,082.50	0.00
			Base 25.333000	-63,332.50	8.500000		-21,250.00	42,082.50	0.00

ADI1TDM07	S+P500 EMINI OPTN MAR21P 3100 MAR21 3100 PUT					19 Mar 2021			
-2,250.000		-45.000	Local 36.291333	-81,655.50	23.750000		-53,437.50	28,218.00	0.01
			Base 36.291333	-81,655.50	23.750000		-53,437.50	28,218.00	0.01

AEIB14049	USRUP0083 USDP RUBC JAN21 75.1 PUT					28 Jan 2021			
-9,820,000.000		-9,820,000.000	Local 0.010520	-103,306.40	0.021460		-210,737.20	-107,430.80	0.04
			Base 0.010520	-103,306.40	0.021460		-210,737.20	-107,430.80	0.04

AEIB22596	USEUP0186 USDP EURC JAN21 1.2075 PUT					07 Jan 2021			
-4,380,000.000		-4,380,000.000	Local 0.004605	-20,169.90	0.014025		-61,429.50	-41,259.60	0.01
			Base 0.004605	-20,169.90	0.014025		-61,429.50	-41,259.60	0.01

US DOLLAR Total									
-14,232,750.000		-14,200,123.000	Local	-281,306.49			-349,916.70	-68,610.21	0.07
			Base	-281,306.49			-349,916.70	-68,610.21	0.06

OPTIONS WRITTEN - PUTS Total

-14,232,750.000		-14,200,123.000	Base	-281,306.49			-349,916.70	-68,610.21	0.06
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 5.194200

99S19OPI3	OWP296510 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		3,000,000.000	Local 100.000000	3,000,000.00	105.897559		3,176,926.77	176,926.77	5.60
			Base 26.592916	797,787.48	20.387655		611,629.66	-186,157.82	0.11

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S19OPJ1	OWP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
		-3,000,000.000	Local 100.000000	-3,000,000.00	100.000000	-3,000,000.00	0.00	5.29
			Base 26.592916	-797,787.48	19.252243	-577,567.29	220,220.19	0.11
99S19OYU6	OWP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027		
		2,400,000.000	Local 100.000000	2,400,000.00	105.988203	2,543,716.87	143,716.87	4.49
			Base 26.592916	638,229.99	20.405106	489,722.55	-148,507.44	0.09
99S19OYV4	OWP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
		-2,400,000.000	Local 100.000000	-2,400,000.00	100.000000	-2,400,000.00	0.00	4.23
			Base 26.592916	-638,229.99	19.252243	-462,053.83	176,176.16	0.08
99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
		3,500,000.000	Local 100.158961	3,505,563.63	105.897559	3,706,414.57	200,850.94	6.54
			Base 26.865253	940,283.86	20.387655	713,567.94	-226,715.92	0.13
99S19P816	OWP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
		-3,500,000.000	Local 100.000000	-3,500,000.00	100.000000	-3,500,000.00	0.00	6.17
			Base 26.820437	-938,715.30	19.252243	-673,828.50	264,886.80	0.12
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
		3,799,000.000	Local 100.184927	3,806,025.36	105.897559	4,023,048.27	217,022.91	7.09
			Base 26.739871	1,015,847.70	20.387655	774,527.02	-241,320.68	0.14
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	6.70
			Base 26.688037	-1,013,878.53	19.252243	-731,392.71	282,485.82	0.13
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	65.981311	8,095,906.86	-4,174,093.14	14.27
			Base 26.538222	3,256,239.81	12.702882	1,558,643.65	-1,697,596.16	0.28
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	21.63
			Base 26.538222	-3,256,239.81	19.252243	-2,362,250.20	893,989.61	0.43
BRAZILIAN REAL Total								
			Local	12,588.99		-3,422,986.66	-3,435,575.65	82.02
			Base	3,537.73		-659,001.71	-662,539.44	1.64

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

Exchange Rate: 0.818565

UNITED STATES OF AMERICA (THE)

99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
		0.000	Local	0.000000	-0.02	0.000000	0.00	0.02
			Base	0.000000	-0.02	0.000000	0.00	0.02
99S1C6H30	0WP297799 CDS EUR R F 1.00000 2 CORPORATE				1.000000	20 Dec 2024		
		1,050,000.000	Local	100.905150	1,059,504.07	101.461392	1,065,344.62	5,840.55
			Base	110.991062	1,165,406.15	123.950318	1,301,478.34	136,072.19
99S1C6H48	0WP297799 CDS EUR P V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024		
		-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00
			Base	110.004951	-1,155,051.99	122.165008	-1,282,732.59	-127,680.60
99S1C6H63	0WP297815 CDS EUR R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024		
		1,050,000.000	Local	98.122580	1,030,287.09	97.838085	1,027,299.89	-2,987.20
			Base	107.959599	1,133,575.79	119.523905	1,255,001.00	121,425.21
99S1C6H71	0WP297815 CDS EUR P F 1.00000 2 CORPORATE				1.000000	20 Dec 2024		
		-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00
			Base	110.004951	-1,155,051.99	122.165008	-1,282,732.59	-127,680.60

UNITED STATES OF AMERICA (THE) Total

Base -11,122.06 -8,985.84 2,136.22 0.94

EURO CURRENCY Total

Local -10,208.86 -7,355.49 2,853.37 44.49
Base -11,122.06 -8,985.84 2,136.22 0.94

MEXICAN PESO

Exchange Rate: 19.899500

99S19RJ69	SWS031609 IRS MXN R F 7.20000 2 CCPVANILLA				7.200000	17 Jul 2024		
		211,305,600.000	Local	100.000000	211,305,600.00	108.989155	230,300,187.91	18,994,587.91
			Base	5.213153	11,015,683.77	5.476980	11,573,164.55	557,480.78
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.482500	17 Jul 2024		
		-211,305,600.000	Local	100.000000	-211,305,600.00	100.000000	-211,305,600.00	0.00

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	5.213153	-11,015,683.77	5.025252	-10,618,638.66	397,045.11	1.94
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	29,840,000.000	Local	100.707291	30,051,055.51	115.827312	34,562,869.90	4,511,814.39	5.81
		Base	5.199946	1,551,663.89	5.820614	1,736,871.27	185,207.38	0.32
99S19WB5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.471000	18 Jul 2029		
	-29,840,000.000	Local	100.000000	-29,840,000.00	100.000000	-29,840,000.00	0.00	5.01
		Base	5.163436	-1,540,769.34	5.025252	-1,499,535.16	41,234.18	0.27
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	31,050,000.000	Local	100.855766	31,315,715.20	115.758119	35,942,895.95	4,627,180.75	6.04
		Base	5.175680	1,607,048.63	5.817137	1,806,221.06	199,172.43	0.33
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.496500	20 Jul 2029		
	-31,050,000.000	Local	100.000000	-31,050,000.00	100.000000	-31,050,000.00	0.00	5.22
		Base	5.131392	-1,593,297.36	5.025252	-1,560,340.71	32,956.65	0.28
MEXICAN PESO Total								
		Local		476,770.71		28,610,353.76	28,133,583.05	96.24
		Base		24,645.82		1,437,742.35	1,413,096.53	5.26
SWEDISH KRONA							Exchange Rate:	8.227600
99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S					14 Mar 2019		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
SWEDISH KRONA Total								
		Local		0.02		0.00	-0.02	0.00
		Base		0.00		0.00	0.00	0.00
US DOLLAR							Exchange Rate:	1.000000
99S11ATC0	0WP292139 CDS USD R V 03MEVENT 0WP292139-0WR292137_PRO				1.000000	20 Jun 2023		
	0.000	Local	0.000000	-8.58	0.000000	0.00	8.58	0.00
		Base	0.000000	-8.58	0.000000	0.00	8.58	0.00

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Books Open

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1F6A91	SWS035428 IRS USD R F	.38000	2 CCPVANILLA		0.380000	31 Aug 2024			
		16,078,000.000	Local	100.051750	16,086,320.41	100.326188	16,130,444.51	44,124.10	3.42
			Base	100.051750	16,086,320.41	100.326188	16,130,444.51	44,124.10	2.95
99S1F6AA8	SWS035428 IRS USD P V 03MLIBOR 1 CCPVANILLA	-16,078,000.000	Local	100.000000	-16,078,000.00	100.000000	-16,078,000.00	0.00	3.41
			Base	100.000000	-16,078,000.00	100.000000	-16,078,000.00	0.00	2.94
99S1GSWF4	BWS036004 IRS USD R V 12MLIBOR 20450720 IRS P F L	5,690,000.000	Local	100.257319	5,704,641.43	100.000000	5,690,000.00	-14,641.43	1.21
			Base	100.257319	5,704,641.43	100.000000	5,690,000.00	-14,641.43	1.04
99S1GSWG2	BWS036004 IRS USD P F .56000 20450720 IRS P F S	-5,690,000.000	Local	100.000000	-5,690,000.00	87.710301	-4,990,716.13	699,283.87	1.06
			Base	100.000000	-5,690,000.00	87.710301	-4,990,716.13	699,283.87	0.91
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS	750,000.000	Local	100.000000	750,000.00	100.000000	750,000.00	0.00	0.16
			Base	100.000000	750,000.00	100.000000	750,000.00	0.00	0.14
99S1H9R46	BWS036087 IRS USD P F .74000 2 CCPOIS	-750,000.000	Local	100.000000	-750,000.00	91.683355	-687,625.16	62,374.84	0.15
			Base	100.000000	-750,000.00	91.683355	-687,625.16	62,374.84	0.13
99S1HBYL5	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA	1,693,000.000	Local	101.196610	1,713,258.61	100.000000	1,693,000.00	-20,258.61	0.36
			Base	101.196610	1,713,258.61	100.000000	1,693,000.00	-20,258.61	0.31
99S1HBYM3	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA	-1,693,000.000	Local	100.000000	-1,693,000.00	91.070855	-1,541,829.58	151,170.42	0.33
			Base	100.000000	-1,693,000.00	91.070855	-1,541,829.58	151,170.42	0.28
99S1I07R5	BWS039529 CDS USD R V 03MEVENT 1 CCPCDX	712,000.000	Local	96.078789	684,080.98	100.000000	712,000.00	27,919.02	0.15
			Base	96.078789	684,080.98	100.000000	712,000.00	27,919.02	0.13
99S1I07S3	BWS039529 CDS USD P F 5.00000 2 CCPCDX	-712,000.000	Local	100.000000	-712,000.00	109.312500	-778,305.00	-66,305.00	0.17
			Base	100.000000	-712,000.00	109.312500	-778,305.00	-66,305.00	0.14

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1J5FF0	SWS040261 IRS USD R F	.84000	2 CCPVANILLA		0.840000	27 Nov 2025			
		20,443,000.000	Local	99.956256	20,434,057.47	100.010286	20,445,102.77	11,045.30	4.34
			Base	99.956256	20,434,057.47	100.010286	20,445,102.77	11,045.30	3.73
99S1J5FG8	SWS040261 IRS USD P V 03MLIBOR 1		CCPVANILLA		1.000000	27 Nov 2025			
		-20,443,000.000	Local	100.000000	-20,443,000.00	100.000000	-20,443,000.00	0.00	4.34
			Base	100.000000	-20,443,000.00	100.000000	-20,443,000.00	0.00	3.73
US DOLLAR Total			Local		6,350.32		901,071.41	894,721.09	19.09
			Base		6,350.32		901,071.41	894,721.09	16.42
SWAPS FIXED INCOME Total		0.000	Base		23,411.81		1,670,826.21	1,647,414.40	24.25

Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-12,115,600.000	131,112,467,810.400	Base		391,601,940.03		409,036,631.59	17,434,691.56	99.97
Original Face:	172,895,641.240							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.297101

ADI1SQT6	AUST 10Y BOND FUT MAR21 XSFE 20210315						15 Mar 2021			
17.000	1,700,000.000	Local	2,502,911.36	2,491,279.28	98.980000	11,632.08		9,607.89	2,024.19	
		Base	1,929,619.48		76.308630	8,967.75		7,407.20	1,560.55	0.00

AUSTRALIAN DOLLAR Total

17.000	1,700,000.000	Local	2,502,911.36	2,491,279.28		11,632.08		9,607.89	2,024.19	
		Base				8,967.75		7,407.20	1,560.55	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI1NDN10	US ULTRA BOND CBT MAR21 XCBT 20210322						22 Mar 2021			
151.000	15,100,000.000	Local	32,247,937.50	32,483,177.38	213.562500	-235,239.88		-348,489.88	113,250.00	
		Base	32,247,937.50		213.562500	-235,239.88		-348,489.88	113,250.00	0.02

ADI1P2MG0	US 2YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021			
497.000	99,400,000.000	Local	109,825,351.31	109,708,305.01	110.488281	117,046.30		105,398.61	11,647.69	
		Base	109,825,351.31		110.488281	117,046.30		105,398.61	11,647.69	0.00

ADI1PN2R2	US 10YR ULTRA FUT MAR21 XCBT 20210322						22 Mar 2021			
3.000	300,000.000	Local	469,078.13	470,559.88	156.359375	-1,481.75		-2,138.00	656.25	
		Base	469,078.13		156.359375	-1,481.75		-2,138.00	656.25	0.00

US DOLLAR Total

651.000	114,800,000.000	Local	142,542,366.94	142,662,042.27		-119,675.33		-245,229.27	125,553.94	
		Base				-119,675.33		-245,229.27	125,553.94	0.02

FUTURES LONG Total

668.000	116,500,000.000	Base				-110,707.58		-237,822.07	127,114.49	0.02
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Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.818565

GERMANY

ADI1NDN77	EURO-BUXL 30Y BND MAR21 XEUR 20210308	08 Mar 2021						
-1.000	-100,000.000	Local	-225,240.00	-221,978.80	225.240000	-3,261.20	-3,261.20	0.00
		Base	-275,164.46		275.164465	-3,984.05	-3,984.05	0.00

ADI1NDP00	EURO-BUND FUTURE MAR21 XEUR 20210308	08 Mar 2021						
-35.000	-3,500,000.000	Local	-6,217,400.00	-6,210,448.00	177.640000	-6,952.00	-6,952.00	0.00
		Base	-7,595,487.22		217.013921	-8,492.91	-8,492.91	0.00

GERMANY Total								
-36.000	-3,600,000.000	Local	-6,442,640.00	-6,432,426.80		-10,213.20	-10,213.20	0.00
		Base				-12,476.96	-12,476.96	0.00

EURO CURRENCY Total								
-36.000	-3,600,000.000	Local	-6,442,640.00	-6,432,426.80		-10,213.20	-10,213.20	0.00
		Base				-12,476.96	-12,476.96	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315	15 Mar 2021						
-166.000	-41,500,000.000	Local	-41,429,450.00	-41,362,126.40	99.830000	-67,323.60	-67,323.60	0.00
		Base	-41,429,450.00		99.830000	-67,323.60	-67,323.60	0.00

ADI1NDLP9	US 10YR NOTE (CBT)MAR21 XCBT 20210322	22 Mar 2021						
-46.000	-4,600,000.000	Local	-6,351,593.75	-6,341,823.01	138.078125	-9,770.74	-4,739.49	-5,031.25
		Base	-6,351,593.75		138.078125	-9,770.74	-4,739.49	-5,031.25

ADI1NDMR4	US LONG BOND(CBT) MAR21 XCBT 20210322	22 Mar 2021						
-106.000	-10,600,000.000	Local	-18,357,875.00	-18,528,769.75	173.187500	170,894.75	207,332.25	-36,437.50
		Base	-18,357,875.00		173.187500	170,894.75	207,332.25	-36,437.50

ADI1P2PL6	US 5YR NOTE (CBT) MAR21 XCBT 20210331	31 Mar 2021						
-339.000	-33,900,000.000	Local	-42,769,617.36	-42,676,851.18	126.164063	-92,766.18	-76,875.55	-15,890.63
		Base	-42,769,617.36		126.164063	-92,766.18	-76,875.55	-15,890.63

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund	
Contracts	Notional Par									
US DOLLAR Total										
-657.000	-90,600,000.000	Local	-108,908,536.11		-108,909,570.34		1,034.23	58,393.61	-57,359.38	
		Base					1,034.23	58,393.61	-57,359.38	0.01
FUTURES SHORT Total										
-693.000	-94,200,000.000	Base					-11,442.73	45,916.65	-57,359.38	0.01

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-25.000	22,300,000.000	Base			-122,150.31		-191,905.42	69,755.11	0.03



As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 84.083850

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		102,433.420	Local	1.000000	102,433.42	1.000000	102,433.42	0.00	1.31
			Base	0.013756	1,409.05	0.011893	1,218.23	-190.82	0.00

ARGENTINE PESO Total

		102,433.420	Local		102,433.42		102,433.42	0.00	1.31
			Base		1,409.05		1,218.23	-190.82	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.297101

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		244,460.440	Local	1.000000	244,460.44	1.000000	244,460.44	0.00	99.18
			Base	0.685486	167,574.16	0.770950	188,466.77	20,892.61	0.03

AUSTRALIAN DOLLAR Total

		244,460.440	Local		244,460.44		244,460.44	0.00	99.18
			Base		167,574.16		188,466.77	20,892.61	0.03

BRAZILIAN REAL

Exchange Rate: 5.194200

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		279,639.060	Local	1.000000	279,639.06	1.000000	279,639.06	0.00	0.49
			Base	0.177487	49,632.22	0.192522	53,836.79	4,204.57	0.01

BRAZILIAN REAL Total

		279,639.060	Local		279,639.06		279,639.06	0.00	0.49
			Base		49,632.22		53,836.79	4,204.57	0.01

CANADIAN DOLLAR

Exchange Rate: 1.272900

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		4,300,969.790	Local	1.000000	4,300,969.79	1.000000	4,300,969.79	0.00	100.00
			Base	0.775465	3,335,250.55	0.785608	3,378,874.84	43,624.29	0.62

& 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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CANADIAN DOLLAR Total								
		4,300,969.790	Local	4,300,969.79		4,300,969.79	0.00	100.00
			Base	3,335,250.55		3,378,874.84	43,624.29	0.62
							Exchange Rate:	0.818565
EURO CURRENCY								
INTERNATIONAL								
EUR	EURO CURRENCY							
		218,269.590	Local	218,269.59	1.000000	218,269.59	0.00	2.32
			Base	252,236.92	1.221650	266,649.06	14,412.14	0.05
INTERNATIONAL Total								
		218,269.590	Local	218,269.59		218,269.59	0.00	2.32
			Base	252,236.92		266,649.06	14,412.14	0.05
EURO CURRENCY Total								
		218,269.590	Local	218,269.59		218,269.59	0.00	2.32
			Base	252,236.92		266,649.06	14,412.14	0.05
							Exchange Rate:	14,050.000000
INDONESIAN RUPIAH								
IDR	INDONESIAN RUPIAH							
		6,093,547,273.000	Local	6,093,547,273.00	1.000000	6,093,547,273.00	0.00	4.34
			Base	423,024.33	0.000071	433,704.43	10,680.10	0.08
INDONESIAN RUPIAH Total								
		6,093,547,273.000	Local	6,093,547,273.00		6,093,547,273.00	0.00	4.34
			Base	423,024.33		433,704.43	10,680.10	0.08
							Exchange Rate:	103.255000
JAPANESE YEN								
JPY	JAPANESE YEN							
		2,124,806.000	Local	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	20,154.90	0.009685	20,578.24	423.34	0.00
JAPANESE YEN Total								
		2,124,806.000	Local	2,124,806.00		2,124,806.00	0.00	100.00

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		20,154.90		20,578.24	423.34	0.00	
MEXICAN PESO							Exchange Rate:	19.899500	
MXN	MEXICAN PESO (NEW)								
		-22,376,075.280	Local	1.000000	-22,376,075.28	1.000000	-22,376,075.28	0.00	3.76
			Base	0.045131	-1,009,849.04	0.050253	-1,124,454.15	-114,605.11	0.21
MEXICAN PESO Total									
		-22,376,075.280	Local		-22,376,075.28		-22,376,075.28	0.00	3.76
			Base		-1,009,849.04		-1,124,454.15	-114,605.11	0.21
POUND STERLING							Exchange Rate:	0.731261	
GBP	POUND STERLING								
		356,158.770	Local	1.000000	356,158.77	1.000000	356,158.77	0.00	28.99
			Base	1.284839	457,606.58	1.367501	487,047.40	29,440.82	0.09
POUND STERLING Total									
		356,158.770	Local		356,158.77		356,158.77	0.00	28.99
			Base		457,606.58		487,047.40	29,440.82	0.09
SWEDISH KRONA							Exchange Rate:	8.227600	
SEK	SWEDISH KRONA								
		97,265.460	Local	1.000000	97,265.46	1.000000	97,265.46	0.00	100.00
			Base	0.104463	10,160.68	0.121542	11,821.85	1,661.17	0.00
SWEDISH KRONA Total									
		97,265.460	Local		97,265.46		97,265.46	0.00	100.00
			Base		10,160.68		11,821.85	1,661.17	0.00
TURKISH LIRA							Exchange Rate:	7.433000	
TRY	TURKISH LIRA								
		79,500.000	Local	1.000000	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	0.138496	11,010.42	0.134535	10,695.55	-314.87	0.00

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
TURKISH LIRA Total								
		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	11,010.42		10,695.55	-314.87	0.00
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
		-2,084,570.140	Local	-2,084,570.14	1.000000	-2,084,570.14	0.00	0.44
			Base	-2,084,570.14	1.000000	-2,084,570.14	0.00	0.38
US DOLLAR Total								
		-2,084,570.140	Local	-2,084,570.14		-2,084,570.14	0.00	0.44
			Base	-2,084,570.14		-2,084,570.14	0.00	0.38
CASH Total								
		6,076,890,130.110	Base	1,633,640.63		1,643,868.87	10,228.24	1.47
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.019654	31 Dec 2030		
		7,455,039.100	Local	7,455,039.10	100.000000	7,455,039.10	0.00	1.58
			Base	7,455,039.10	100.000000	7,455,039.10	0.00	1.36
912828Z52	US TREASURY N/B 01/25 1.375				1.375000	31 Jan 2025		
		155,000.000	Local	154,949.93	104.500000	161,975.00	7,025.07	0.03
			Base	154,949.93	104.500000	161,975.00	7,025.07	0.03
US DOLLAR Total								
		7,610,039.100	Local	7,609,989.03		7,617,014.10	7,025.07	1.62
			Base	7,609,989.03		7,617,014.10	7,025.07	1.39
CASH EQUIVALENT Total								
		7,610,039.100	Base	7,609,989.03		7,617,014.10	7,025.07	1.39

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

EURO CURRENCY Exchange Rate: 0.818565

UNITED KINGDOM

977LXC902	SWAP CITIBANK COC EUR FORWARDS CASH COLLATERAL								
		44,600.540	Local	1.000000	44,600.54	1.000000	44,600.54	0.00	0.47
			Base	1.127975	50,308.29	1.221650	54,486.25	4,177.96	0.01

982QPG904	SWAP CITIBANK BOC EUR FORWARDS CASH COLLATERAL								
		-33,171.780	Local	1.000000	-33,171.78	1.000000	-33,171.78	0.00	0.35
			Base	1.164650	-38,633.53	1.221650	-40,524.31	-1,890.78	0.01

UNITED KINGDOM Total

		11,428.760	Local		11,428.76		11,428.76	0.00	0.83
			Base		11,674.76		13,961.94	2,287.18	0.02

EURO CURRENCY Total

		11,428.760	Local		11,428.76		11,428.76	0.00	0.83
			Base		11,674.76		13,961.94	2,287.18	0.02

POUND STERLING Exchange Rate: 0.731261

924NFA906	SWAP COC CITIBANK GBP SWAP COC CITIBANK GBP								
		60,000.000	Local	1.000000	60,000.00	1.000000	60,000.00	0.00	4.88
			Base	1.231550	73,892.99	1.367501	82,050.05	8,157.06	0.01

POUND STERLING Total

		60,000.000	Local		60,000.00		60,000.00	0.00	4.88
			Base		73,892.99		82,050.05	8,157.06	0.01

US DOLLAR Exchange Rate: 1.000000

08579X101	BERRY CORP COMMON STOCK USD.001								
		8,521.000	Local	12.252206	104,401.05	3.680000	31,357.28	-73,043.77	0.01
			Base	12.252206	104,401.05	3.680000	31,357.28	-73,043.77	0.01

55336V308	MPLX LP PREFERRED STOCK 6.5								
		87,555.000		32.500000	2,845,537.50	32.529818	2,848,148.21	2,610.71	0.60

& 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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Local						
		Base	32.500000	2,845,537.50	32.529818	2,848,148.21	2,610.71	0.52
674215207	OASIS PETROLEUM INC COMMON STOCK							
	12,200.000	Local	82.809516	1,010,276.10	37.060000	452,132.00	-558,144.10	0.10
		Base	82.809516	1,010,276.10	37.060000	452,132.00	-558,144.10	0.08
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
	26,082.000	Local	8.810265	229,789.34	2.980000	77,724.36	-152,064.98	0.02
		Base	8.810265	229,789.34	2.980000	77,724.36	-152,064.98	0.01
US DOLLAR Total								
	134,358.000	Local		4,190,003.99		3,409,361.85	-780,642.14	0.72
		Base		4,190,003.99		3,409,361.85	-780,642.14	0.62
EQUITY Total								
	205,786.760	Base		4,275,571.74		3,505,373.84	-770,197.90	0.65

FIXED INCOME

ARGENTINE PESO

Exchange Rate: 84.083850

ACI1JWNB3	BONCER BONDS 08/21 1				1.000000	05 Aug 2021		
	5,815,540.000	Local	97.810021	5,688,180.87	133.000000	7,734,668.20	2,046,487.33	98.69
Original Face:	5,815,540.000	Base	2.750219	159,940.08	1.581754	91,987.56	-67,952.52	0.02

ARGENTINE PESO Total

	5,815,540.000	Local		5,688,180.87		7,734,668.20	2,046,487.33	98.69
Original Face:	5,815,540.000	Base		159,940.08		91,987.56	-67,952.52	0.02

BRAZILIAN REAL

Exchange Rate: 5.194200

ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
	6,866,000.000	Local	104.438338	7,170,736.32	118.218931	8,116,911.80	946,175.48	14.31
		Base	25.456095	1,747,815.47	22.759796	1,562,687.57	-185,127.90	0.29

ACI0ZV4S3	NOTA DO TESOURO NACIONAL NOTES 01/29 10				10.000000	01 Jan 2029		
	1,500,000.000	Local	123.373917	1,850,608.76	120.223333	1,803,350.00	-47,258.76	3.18

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	30.709179	460,637.68	23.145688	347,185.32	-113,452.36	0.06
BRAZILIAN REAL Total								
	8,366,000.000	Local		9,021,345.08		9,920,261.80	898,916.72	17.49
		Base		2,208,453.15		1,909,872.89	-298,580.26	0.35
EURO CURRENCY							Exchange Rate:	0.818565
GERMANY								
BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR				5.875000	31 Dec 2099		
	600,000.000	Local	94.130225	564,781.35	104.475000	626,850.00	62,068.65	6.65
		Base	108.235502	649,413.01	127.631892	765,791.35	116,378.34	0.14
GERMANY Total								
	600,000.000	Local		564,781.35		626,850.00	62,068.65	6.65
		Base		649,413.01		765,791.35	116,378.34	0.14
INTERNATIONAL								
ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR				4.947000	31 Dec 2049		
	800,000.000	Local	100.000000	800,000.00	107.321000	858,568.00	58,568.00	9.11
		Base	115.540696	924,325.57	131.108709	1,048,869.67	124,544.10	0.19
ACI085NP5	CREDIT AGRICOLE SA JR SUBORDINA REGS 04/49 VAR				6.500000	29 Apr 2049		
	400,000.000	Local	101.080748	404,322.99	102.175000	408,700.00	4,377.01	4.34
		Base	115.465280	461,861.12	124.822097	499,288.39	37,427.27	0.09
ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR				5.250000	29 Dec 2049		
	550,000.000	Local	100.964660	555,305.63	104.250000	573,375.00	18,069.37	6.08
		Base	116.669744	641,683.59	127.357021	700,463.62	58,780.03	0.13
ACI0XFYR9	BARCLAYS PLC SUBORDINATED REGS 02/28 VAR				2.000000	07 Feb 2028		
	640,000.000	Local	99.423809	636,312.38	102.174800	653,918.72	17,606.34	6.94
		Base	109.076416	698,089.06	124.821853	798,859.86	100,770.80	0.15
ACI14W503	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/49 VAR				4.625000	31 Dec 2049		
	1,000,000.000	Local	102.069112	1,020,691.12	109.000000	1,090,000.00	69,308.88	11.57
		Base	114.699963	1,146,999.63	133.159859	1,331,598.59	184,598.96	0.24
ACI1J42G7	CYRUSONE LP/CYRUSONE FIN COMPANY GUAR 01/27 1.45				1.450000	22 Jan 2027		

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	300,000.000	Local		100.829847	302,489.54	101.114123	303,342.37	852.83	3.22
		Base		112.295510	336,886.53	123.526077	370,578.23	33,691.70	0.07
ACI1T3TK0	IVORY COAST SR UNSECURED 144A 01/32 4.875					4.875000	30 Jan 2032		
	160,000.000	Local		99.007719	158,412.35	102.588000	164,140.80	5,728.45	1.74
Original Face:	160,000.000	Base		117.740194	188,384.31	125.326639	200,522.62	12,138.31	0.04
INTERNATIONAL Total									
	3,850,000.000	Local			3,877,534.01		4,052,044.89	174,510.88	43.00
Original Face:	160,000.000	Base			4,398,229.81		4,950,180.98	551,951.17	0.90
UNITED KINGDOM									
G3679YAD4	FRONERI INTERNATIONAL PLC 2020 EUR TERM LOAN						31 Jan 2027		
	260,000.000	Local		100.000000	260,000.00	98.515600	256,140.56	-3,859.44	2.72
		Base		110.329977	286,857.94	120.351591	312,914.14	26,056.20	0.06
UNITED KINGDOM Total									
	260,000.000	Local			260,000.00		256,140.56	-3,859.44	2.72
		Base			286,857.94		312,914.14	26,056.20	0.06
EURO CURRENCY Total									
	4,710,000.000	Local			4,702,315.36		4,935,035.45	232,720.09	52.37
Original Face:	160,000.000	Base			5,334,500.76		6,028,886.47	694,385.71	1.10
INDONESIAN RUPIAH									
								Exchange Rate:	14,050.000000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7					7.000000	15 May 2027		
	111,780,000,000.000	Local		97.776294	109,294,341,623.37	107.631597	120,310,599,126.60	11,016,257,503.23	85.72
		Base		0.006879	7,689,108.20	0.007661	8,563,031.97	873,923.77	1.56
ACI014D27	INDONESIA GOVERNMENT BONDS 05/22 7					7.000000	15 May 2022		
	1,000,000,000.000	Local		100.989330	1,009,893,301.68	104.110000	1,041,100,000.00	31,206,698.32	0.74
		Base		0.007357	73,568.91	0.007410	74,099.64	530.73	0.01
ACI06JNF9	INDONESIA GOVERNMENT BONDS 03/34 8.375					8.375000	15 Mar 2034		
	342,000,000.000	Local		107.139671	366,417,676.50	116.461206	398,297,324.52	31,879,648.02	0.28
		Base		0.008240	28,181.24	0.008289	28,348.56	167.32	0.01
B4NPD2II4	INDONESIA GOVERNMENT BONDS 09/26 8.375					8.375000	15 Sep 2026		

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		10,940,000,000.000	Local 107.447950	11,754,805,724.21	114.360626	12,511,052,484.40	756,246,760.19	8.91
			Base 0.008187	895,701.69	0.008140	890,466.37	-5,235.32	0.16

INDONESIAN RUPIAH Total

		124,062,000,000.000	Local	122,425,458,325.76		134,261,048,935.52	11,835,590,609.76	95.66
			Base	8,686,560.04		9,555,946.54	869,386.50	1.75

POUND STERLING

Exchange Rate: 0.731261

ACIOCTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375000	29 Dec 2049		
		200,000.000	Local	100.521195	201,042.39	104.375000	208,750.00	7,707.61
			Base	153.585585	307,171.17	142.732896	285,465.79	-21,705.38

ACI1H1H46	MPT OPER PARTNERSP/FINL COMPANY GUAR 06/28 3.692				3.692000	05 Jun 2028		
		402,000.000	Local	103.251925	415,072.74	107.979000	434,075.58	19,002.84
			Base	134.860714	542,140.07	147.661369	593,598.70	51,458.63

B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.500000	08 Jul 2026		
		140,000.000	Local	105.351950	147,492.73	120.997479	169,396.47	21,903.74
			Base	162.713821	227,799.35	165.464149	231,649.81	3,850.46

POUND STERLING Total

		742,000.000	Local	763,607.86		812,222.05	48,614.19	66.12
			Base	1,077,110.59		1,110,714.30	33,603.71	0.20

RUSSIAN RUBLE

Exchange Rate: 73.946250

ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
		592,668,000.000	Local	99.183310	587,827,737.73	108.020000	640,199,973.60	52,372,235.87
			Base	1.497830	8,877,157.83	1.460791	8,657,639.48	-219,518.35

RUSSIAN RUBLE Total

		592,668,000.000	Local	587,827,737.73		640,199,973.60	52,372,235.87	100.00
			Base	8,877,157.83		8,657,639.48	-219,518.35	1.58

US DOLLAR

Exchange Rate: 1.000000

00130HCF0	AES CORP/THE SR UNSECURED 144A 01/31 2.45				2.450000	15 Jan 2031		
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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
	410,000.000	Local	99.962234	409,845.16	101.348809	415,530.12	5,684.96	0.09	
		Base	99.962234	409,845.16	101.348809	415,530.12	5,684.96	0.08	
00169QAF6	GLOBAL MEDICAL RESPONSE INC 2020 TERM LOAN B						02 Oct 2025		
	1,333,726.320	Local	98.202118	1,309,747.50	99.250000	1,323,723.37	13,975.87	0.28	
		Base	98.202118	1,309,747.50	99.250000	1,323,723.37	13,975.87	0.24	
00186XAB9	API GROUP DE INC TERM LOAN B						01 Oct 2026		
	673,200.000	Local	100.000163	673,201.10	99.583300	670,394.78	-2,806.32	0.14	
		Base	100.000163	673,201.10	99.583300	670,394.78	-2,806.32	0.12	
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5					6.500000	30 Jun 2027		
	890,000.000	Local	100.817393	897,274.80	106.750000	950,075.00	52,800.20	0.20	
		Base	100.817393	897,274.80	106.750000	950,075.00	52,800.20	0.17	
00192RAL2	ARES CLO LTD ARES 2015 35RA D 144A					3.236880	15 Jul 2030		
	250,000.000	Local	92.197200	230,493.00	99.106200	247,765.50	17,272.50	0.05	
Original Face:	250,000.000	Base	92.197200	230,493.00	99.106200	247,765.50	17,272.50	0.05	
00215JAA7	AIR METHODS CORP SR UNSECURED 144A 05/25 8					8.000000	15 May 2025		
	475,000.000	Local	90.001851	427,508.79	84.500000	401,375.00	-26,133.79	0.09	
		Base	90.001851	427,508.79	84.500000	401,375.00	-26,133.79	0.07	
00215NAJ9	VERRA MOBILITY CORPORATION 2020 TERM LOAN B						28 Feb 2025		
	218,704.100	Local	100.844035	220,550.04	99.250000	217,063.82	-3,486.22	0.05	
		Base	100.844035	220,550.04	99.250000	217,063.82	-3,486.22	0.04	
00252GAD1	AAMES MORTGAGE INVESTMENT TRUS AMIT 2006 1 A4					0.708000	25 Apr 2036		
	1,051,030.060	Local	96.184204	1,010,924.90	100.183980	1,052,963.75	42,038.85	0.22	
Original Face:	1,991,000.000	Base	96.184204	1,010,924.90	100.183980	1,052,963.75	42,038.85	0.19	
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05					4.050000	21 Nov 2039		
	640,000.000	Local	109.691166	702,023.46	121.022466	774,543.78	72,520.32	0.16	
		Base	109.691166	702,023.46	121.022466	774,543.78	72,520.32	0.14	
00400YAJ0	ACADEMY LTD 2020 TERM LOAN						28 Oct 2027		
	1,010,000.000	Local	99.020133	1,000,103.34	99.750000	1,007,475.00	7,371.66	0.21	
		Base	99.020133	1,000,103.34	99.750000	1,007,475.00	7,371.66	0.18	
00488PAL9	ACRISURE, LLC 2020 TERM LOAN B						15 Feb 2027		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	297,750.000	Local		99.776205	297,083.65	97.975000	291,720.56	-5,363.09	0.06
		Base		99.776205	297,083.65	97.975000	291,720.56	-5,363.09	0.05
00489DAH4	ACPRODUCTS, INC. 2020 TERM LOAN B						18 Aug 2025		
	404,875.000	Local		95.375402	386,151.16	102.500000	414,996.88	28,845.72	0.09
		Base		95.375402	386,151.16	102.500000	414,996.88	28,845.72	0.08
00653VAA9	ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125					6.125000	01 Aug 2028		
	370,000.000	Local		100.000000	370,000.00	107.375000	397,287.50	27,287.50	0.08
		Base		100.000000	370,000.00	107.375000	397,287.50	27,287.50	0.07
00653VAC5	ADAPTHEALTH LLC SR UNSECURED 144A 08/29 4.625					4.625000	01 Aug 2029		
	490,000.000	Local		100.534327	492,618.20	102.750000	503,475.00	10,856.80	0.11
		Base		100.534327	492,618.20	102.750000	503,475.00	10,856.80	0.09
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1					0.793000	25 Dec 2035		
	500,000.000	Local		98.037622	490,188.11	95.098050	475,490.25	-14,697.86	0.10
Original Face:	500,000.000	Base		98.037622	490,188.11	95.098050	475,490.25	-14,697.86	0.09
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5					4.500000	15 Sep 2023		
	320,000.000	Local		99.458853	318,268.33	108.422256	346,951.22	28,682.89	0.07
		Base		99.458853	318,268.33	108.422256	346,951.22	28,682.89	0.06
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15					3.150000	15 Feb 2024		
	400,000.000	Local		99.220615	396,882.46	104.826355	419,305.42	22,422.96	0.09
		Base		99.220615	396,882.46	104.826355	419,305.42	22,422.96	0.08
007903AX5	ADVANCED MICRO DEVICES SR UNSECURED 08/22 7.5					7.500000	15 Aug 2022		
	250,000.000	Local		106.277244	265,693.11	109.000000	272,500.00	6,806.89	0.06
		Base		106.277244	265,693.11	109.000000	272,500.00	6,806.89	0.05
008911AZ2	AIR CANADA COMPANY GUAR 144A 04/21 7.75					7.750000	15 Apr 2021		
	190,000.000	Local		98.964279	188,032.13	100.500000	190,950.00	2,917.87	0.04
		Base		98.964279	188,032.13	100.500000	190,950.00	2,917.87	0.03
00912YAL6	AIR METHODS CORP TERM LOAN B						22 Apr 2024		
	135,763.270	Local		100.295669	136,164.68	96.083300	130,445.83	-5,718.85	0.03
		Base		100.295669	136,164.68	96.083300	130,445.83	-5,718.85	0.02
01021FAA7	AKUMIN INC SR SECURED 144A 11/25 7					7.000000	01 Nov 2025		

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	740,000.000	Local	100.000000	740,000.00	105.000000	777,000.00	37,000.00	0.16	
		Base	100.000000	740,000.00	105.000000	777,000.00	37,000.00	0.14	
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.750000	30 Sep 2024		
	200,000.000	Local	100.175290	200,350.58	104.155000	208,310.00	7,959.42	0.04	
		Base	100.175290	200,350.58	104.155000	208,310.00	7,959.42	0.04	
013822AC5	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125					6.125000	15 May 2028		
	200,000.000	Local	98.572090	197,144.18	109.250000	218,500.00	21,355.82	0.05	
		Base	98.572090	197,144.18	109.250000	218,500.00	21,355.82	0.04	
01771JAE3	ALLEN MEDIA LLC 2020 TERM LOAN B						10 Feb 2027		
	1,093,374.720	Local	98.396007	1,075,837.07	99.541700	1,088,363.78	12,526.71	0.23	
		Base	98.396007	1,075,837.07	99.541700	1,088,363.78	12,526.71	0.20	
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5					10.500000	15 Feb 2028		
	620,000.000	Local	99.093892	614,382.13	103.750000	643,250.00	28,867.87	0.14	
		Base	99.093892	614,382.13	103.750000	643,250.00	28,867.87	0.12	
01862LAW8	ALLIANCE LAUNDRY SYSTEMS LLC TERM LOAN B						08 Oct 2027		
	1,400,000.000	Local	99.268945	1,389,765.23	99.895800	1,398,541.20	8,775.97	0.30	
		Base	99.268945	1,389,765.23	99.895800	1,398,541.20	8,775.97	0.26	
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
	750,000.000	Local	102.438835	768,291.26	106.630000	799,725.00	31,433.74	0.17	
		Base	102.438835	768,291.26	106.630000	799,725.00	31,433.74	0.15	
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B						10 Jul 2026		
	1,292,859.920	Local	99.647673	1,288,304.82	99.500000	1,286,395.62	-1,909.20	0.27	
		Base	99.647673	1,288,304.82	99.500000	1,286,395.62	-1,909.20	0.23	
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5					10.500000	15 May 2027		
	720,000.000	Local	111.293467	801,312.96	112.250000	808,200.00	6,887.04	0.17	
		Base	111.293467	801,312.96	112.250000	808,200.00	6,887.04	0.15	
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	620,000.000	Local	135.172415	838,068.97	140.095891	868,594.52	30,525.55	0.18	
		Base	135.172415	838,068.97	140.095891	868,594.52	30,525.55	0.16	
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		

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	574,633.990	Local	98.179175	564,170.91	98.343800	565,116.90	945.99	0.12	
		Base	98.179175	564,170.91	98.343800	565,116.90	945.99	0.10	
02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5					8.500000	01 Sep 2026		
	1,598,248.000	Local	86.049705	1,375,287.69	112.500000	1,798,029.00	422,741.31	0.38	
		Base	86.049705	1,375,287.69	112.500000	1,798,029.00	422,741.31	0.33	
03027WAJ1	AMERICAN TOWER TRUSTE I AMTT 13 2A 144A					3.070000	15 Mar 2048		
	850,000.000	Local	97.618634	829,758.39	101.962050	866,677.43	36,919.04	0.18	
Original Face:	850,000.000	Base	97.618634	829,758.39	101.962050	866,677.43	36,919.04	0.16	
03078CAC8	AMERILIFE HOLDINGS LLC 2020 TERM LOAN						18 Mar 2027		
	129,368.000	Local	99.797995	129,106.67	97.750000	126,457.22	-2,649.45	0.03	
		Base	99.797995	129,106.67	97.750000	126,457.22	-2,649.45	0.02	
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	120,000.000	Local	114.527208	137,432.65	142.187311	170,624.77	33,192.12	0.04	
		Base	114.527208	137,432.65	142.187311	170,624.77	33,192.12	0.03	
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	90,000.000	Local	99.649678	89,684.71	153.938209	138,544.39	48,859.68	0.03	
		Base	99.649678	89,684.71	153.938209	138,544.39	48,859.68	0.03	
03762UAB1	APOLLO CMMRL REAL EST FI SR UNSECURED 08/22 4.75					4.750000	23 Aug 2022		
	2,010,000.000	Local	94.535899	1,900,171.56	95.259242	1,914,710.76	14,539.20	0.41	
		Base	94.535899	1,900,171.56	95.259242	1,914,710.76	14,539.20	0.35	
03765VAJ9	PRIME SECURITY SVCS BRWR LLC 2019 TERM LOAN B1						23 Sep 2026		
	1,021,351.870	Local	99.009876	1,011,239.22	100.100000	1,022,373.22	11,134.00	0.22	
		Base	99.009876	1,011,239.22	100.100000	1,022,373.22	11,134.00	0.19	
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A21 144A					4.194000	07 Jun 2049		
	85,785.000	Local	95.660931	82,062.73	98.632000	84,611.46	2,548.73	0.02	
Original Face:	86,000.000	Base	95.660931	82,062.73	98.632000	84,611.46	2,548.73	0.02	
03835EAC8	APPLOVIN CORP TERM LOAN B						15 Aug 2025		
	412,631.590	Local	100.489146	414,649.96	99.625000	411,084.22	-3,565.74	0.09	
		Base	100.489146	414,649.96	99.625000	411,084.22	-3,565.74	0.08	
03835EAE4	APPLOVIN CORPORATION 2020 INCREMENTAL TERM LOAN B						15 Aug 2025		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		208,425.000	Local Base	98.737536 98.737536	205,793.71 205,793.71	99.687500 99.687500	207,773.67 207,773.67	1,979.96 1,979.96	0.04 0.04
03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003				7.600300	01 Mar 2029			
		410,000.000	Local Base	100.000000 100.000000	410,000.00 410,000.00	114.802000 114.802000	470,688.20 470,688.20	60,688.20 60,688.20	0.10 0.09
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1					11 Mar 2025			
		165,185.750	Local Base	100.509517 100.509517	166,027.40 166,027.40	98.575000 98.575000	162,831.85 162,831.85	-3,195.55 -3,195.55	0.03 0.03
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6				3.600000	16 Jul 2024			
		10,000.000	Local Base	102.087900 102.087900	10,208.79 10,208.79	107.914812 107.914812	10,791.48 10,791.48	582.69 582.69	0.00 0.00
03967YAB6	GANNETT HOLDINGS LLC FIXED TERM LOAN					19 Nov 2024			
		424,953.180	Local Base	95.868608 95.868608	407,396.70 407,396.70	95.000000 95.000000	403,705.52 403,705.52	-3,691.18 -3,691.18	0.09 0.07
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1				1.008000	25 Jan 2034			
		293,836.280	Local	87.966857	258,478.54	96.120320	282,436.37	23,957.83	0.06
Original Face:		22,150,000.000	Base	87.966857	258,478.54	96.120320	282,436.37	23,957.83	0.05
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				0.125000	09 Jul 2030			
		591,700.000	Local	53.126191	314,347.67	40.500000	239,638.50	-74,709.17	0.05
Original Face:		591,700.000	Base	53.126191	314,347.67	40.500000	239,638.50	-74,709.17	0.04
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029			
		25,400.000	Local	56.271142	14,292.87	43.376000	11,017.50	-3,275.37	0.00
Original Face:		25,400.000	Base	56.271142	14,292.87	43.376000	11,017.50	-3,275.37	0.00
04016DAG0	ARES CLO LTD ARES 2016 41A D 144A				4.436880	15 Jan 2029			
		250,000.000	Local	97.885696	244,714.24	100.025100	250,062.75	5,348.51	0.05
Original Face:		250,000.000	Base	97.885696	244,714.24	100.025100	250,062.75	5,348.51	0.05
04016NAF0	ARES CLO LTD ARES 2017 44A C 144A				3.686880	15 Oct 2029			
		300,000.000	Local	95.137880	285,413.64	98.246900	294,740.70	9,327.06	0.06
Original Face:		300,000.000	Base	95.137880	285,413.64	98.246900	294,740.70	9,327.06	0.05
04021LAA8	PETSMART INC COMPANY GUAR 144A 03/23 7.125				7.125000	15 Mar 2023			

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	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
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3						19 Oct 2024		
	190,124.650	Local		100.267183	190,632.63	98.875000	187,985.75	-2,646.88	0.04
		Base		100.267183	190,632.63	98.875000	187,985.75	-2,646.88	0.03
04044PAH7	ARISTOCRAT LEISURE LIMITED 2020 INCREMENTAL TERM LOAN B						19 Oct 2024		
	139,000.760	Local		99.015581	137,632.41	100.500000	139,695.76	2,063.35	0.03
		Base		99.015581	137,632.41	100.500000	139,695.76	2,063.35	0.03
04649VAT7	ASURION LLC TERM LOAN B 4						04 Aug 2022		
	796,934.310	Local		99.039675	789,281.15	99.785700	795,226.48	5,945.33	0.17
		Base		99.039675	789,281.15	99.785700	795,226.48	5,945.33	0.15
04649VAU4	ASURION LLC SECOND LIEN						04 Aug 2025		
	394,545.450	Local		101.555235	400,681.56	100.562500	396,764.77	-3,916.79	0.08
		Base		101.555235	400,681.56	100.562500	396,764.77	-3,916.79	0.07
04649VAV2	ASURION LLC TERM LOAN B 6						03 Nov 2023		
	335,516.880	Local		98.870379	331,726.81	99.484400	333,786.95	2,060.14	0.07
		Base		98.870379	331,726.81	99.484400	333,786.95	2,060.14	0.06
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
	666,331.680	Local		99.648475	663,989.36	99.156200	660,709.17	-3,280.19	0.14
		Base		99.648475	663,989.36	99.156200	660,709.17	-3,280.19	0.12
04685YAK5	ATHENAHEALTH INC TERM LOAN B						11 Feb 2026		
	1,294,310.150	Local		98.767012	1,278,351.46	99.791700	1,291,614.10	13,262.64	0.27
		Base		98.767012	1,278,351.46	99.791700	1,291,614.10	13,262.64	0.24
05367AAJ2	AVIATION CAPITAL GROUP SR UNSECURED 144A 01/22 2.875					2.875000	20 Jan 2022		
	310,000.000	Local		88.087977	273,072.73	101.257035	313,896.81	40,824.08	0.07
		Base		88.087977	273,072.73	101.257035	313,896.81	40,824.08	0.06
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5					5.500000	15 Dec 2024		
	430,000.000	Local		99.131765	426,266.59	110.706754	476,039.04	49,772.45	0.10
		Base		99.131765	426,266.59	110.706754	476,039.04	49,772.45	0.09
05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A					3.150000	20 Mar 2026		

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Original Face:		500,000.000 Local	99.995202	499,976.01	99.612860	498,064.30	-1,911.71	0.11
		500,000.000 Base	99.995202	499,976.01	99.612860	498,064.30	-1,911.71	0.09
05377REC4	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A C 144A				4.250000	20 Feb 2027		
		370,000.000 Local	99.998965	369,996.17	102.555110	379,453.91	9,457.74	0.08
Original Face:		370,000.000 Base	99.998965	369,996.17	102.555110	379,453.91	9,457.74	0.07
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125				5.125000	01 Oct 2023		
		220,000.000 Local	98.800200	217,360.44	106.978185	235,352.01	17,991.57	0.05
			98.800200	217,360.44	106.978185	235,352.01	17,991.57	0.04
05401AAL5	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 04/26 4.25				4.250000	15 Apr 2026		
		390,000.000 Local	99.975446	389,904.24	107.736856	420,173.74	30,269.50	0.09
			99.975446	389,904.24	107.736856	420,173.74	30,269.50	0.08
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4				3.063000	15 Nov 2052		
		710,000.000 Local	102.897152	730,569.78	112.290040	797,259.28	66,689.50	0.17
Original Face:		710,000.000 Base	102.897152	730,569.78	112.290040	797,259.28	66,689.50	0.15
055287AA4	BBSG MORTGAGE TRUST BBSG 2016 MRP A 144A				3.275000	05 Jun 2036		
		880,000.000 Local	103.360564	909,572.96	99.078830	871,893.70	-37,679.26	0.19
Original Face:		880,000.000 Base	103.360564	909,572.96	99.078830	871,893.70	-37,679.26	0.16
05606FAN3	BX TRUST 2019 OC11 BX 2019 OC11 E 144A				4.075460	09 Dec 2041		
		1,250,000.000 Local	97.036158	1,212,951.97	100.994850	1,262,435.63	49,483.66	0.27
Original Face:		1,250,000.000 Base	97.036158	1,212,951.97	100.994850	1,262,435.63	49,483.66	0.23
05608BAQ3	BX TRUST BX 2019 IMC F 144A				3.059000	15 Apr 2034		
		1,370,000.000 Local	100.000000	1,370,000.00	88.966380	1,218,839.41	-151,160.59	0.26
Original Face:		1,370,000.000 Base	100.000000	1,370,000.00	88.966380	1,218,839.41	-151,160.59	0.22
058498AW6	BALL CORP COMPANY GUAR 08/30 2.875				2.875000	15 Aug 2030		
		690,000.000 Local	100.000000	690,000.00	99.750000	688,275.00	-1,725.00	0.15
			100.000000	690,000.00	99.750000	688,275.00	-1,725.00	0.13
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625000	31 Dec 2099		
		470,000.000 Local	94.901519	446,037.14	113.251000	532,279.70	86,242.56	0.11
			94.901519	446,037.14	113.251000	532,279.70	86,242.56	0.10
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099		

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	200,000.000	Local	100.000000		200,000.00	107.500000	215,000.00	15,000.00	0.05
		Base	100.000000		200,000.00	107.500000	215,000.00	15,000.00	0.04
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
	580,000.000	Local	100.000000		580,000.00	111.500000	646,700.00	66,700.00	0.14
		Base	100.000000		580,000.00	111.500000	646,700.00	66,700.00	0.12
07014QAK7	BASS PRO GROUP LLC TERM LOAN B						25 Sep 2024		
	227,539.920	Local	99.073552		225,431.88	100.140600	227,859.84	2,427.96	0.05
		Base	99.073552		225,431.88	100.140600	227,859.84	2,427.96	0.04
07335BAA4	US RENAL CARE INC SR UNSECURED 144A 07/27 10.625					10.625000	15 Jul 2027		
	840,000.000	Local	102.368319		859,893.88	110.500000	928,200.00	68,306.12	0.20
		Base	102.368319		859,893.88	110.500000	928,200.00	68,306.12	0.17
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A					0.788000	25 Dec 2034		
	287,294.290	Local	95.950400		275,660.02	98.953820	284,288.67	8,628.65	0.06
Original Face:	10,280,000.000	Base	95.950400		275,660.02	98.953820	284,288.67	8,628.65	0.05
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
	40,000.000	Local	108.691775		43,476.71	123.512501	49,405.00	5,928.29	0.01
		Base	108.691775		43,476.71	123.512501	49,405.00	5,928.29	0.01
08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA					1.046893	15 May 2052		
	8,592,344.330	Local	6.486335		557,328.26	6.734210	578,626.51	21,298.25	0.12
Original Face:	8,620,000.000	Base	6.486335		557,328.26	6.734210	578,626.51	21,298.25	0.11
08579JBD3	BERRY GLOBAL INC TERM LOAN W						01 Oct 2022		
	188,044.970	Local	99.907772		187,871.54	99.831700	187,728.49	-143.05	0.04
		Base	99.907772		187,871.54	99.831700	187,728.49	-143.05	0.03
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
	1,700,000.000	Local	88.731194		1,508,430.30	85.000000	1,445,000.00	-63,430.30	0.31
		Base	88.731194		1,508,430.30	85.000000	1,445,000.00	-63,430.30	0.26
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B						06 Aug 2026		
	762,300.000	Local	99.148968		755,812.58	99.791700	760,712.13	4,899.55	0.16
		Base	99.148968		755,812.58	99.791700	760,712.13	4,899.55	0.14
092174AA9	BLACK KNIGHT INFOSERV LL COMPANY GUAR 144A 09/28 3.625					3.625000	01 Sep 2028		

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		490,000.000	Local 100.000000	490,000.00	102.375000	501,637.50	11,637.50	0.11
			Base 100.000000	490,000.00	102.375000	501,637.50	11,637.50	0.09
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375				4.375000	05 May 2022		
		1,880,000.000	Local 96.444023	1,813,147.63	99.810000	1,876,428.00	63,280.37	0.40
			Base 96.444023	1,813,147.63	99.810000	1,876,428.00	63,280.37	0.34
09257WAC4	BLACKSTONE MORTGAGE TR SR UNSECURED 03/23 4.75				4.750000	15 Mar 2023		
		400,000.000	Local 95.773373	383,093.49	99.549876	398,199.50	15,106.01	0.08
			Base 95.773373	383,093.49	99.549876	398,199.50	15,106.01	0.07
095796AA6	BLUE RACER MID LLC/FINAN COMPANY GUAR 144A 11/22 6.125				6.125000	15 Nov 2022		
		0.000	Local 0.000000	40.50	0.000000	0.00	-40.50	0.00
			Base 0.000000	40.50	0.000000	0.00	-40.50	0.00
095796AH1	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 12/25 7.625				7.625000	15 Dec 2025		
		830,000.000	Local 102.580478	851,417.97	106.500000	883,950.00	32,532.03	0.19
			Base 102.580478	851,417.97	106.500000	883,950.00	32,532.03	0.16
09626RAW5	BLUEMOUNTAIN CLO LTD BLUEM 2012 2A AR2 144A				1.273750	20 Nov 2028		
		280,000.000	Local 99.876429	279,654.00	99.950200	279,860.56	206.56	0.06
Original Face:		280,000.000	Base 99.876429	279,654.00	99.950200	279,860.56	206.56	0.05
09628BAQ1	BLUEMOUNTAIN CLO LTD BLUEM 2015 2A CR 144A				2.267750	18 Jul 2027		
		700,000.000	Local 99.799513	698,596.59	98.103900	686,727.30	-11,869.29	0.15
Original Face:		700,000.000	Base 99.799513	698,596.59	98.103900	686,727.30	-11,869.29	0.13
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060		
		980,000.000	Local 103.408561	1,013,403.90	141.859391	1,390,222.03	376,818.13	0.30
			Base 103.408561	1,013,403.90	141.859391	1,390,222.03	376,818.13	0.25
097023CY9	BOEING CO SR UNSECURED 05/30 5.15				5.150000	01 May 2030		
		500,000.000	Local 109.402394	547,011.97	121.025146	605,125.73	58,113.76	0.13
			Base 109.402394	547,011.97	121.025146	605,125.73	58,113.76	0.11
09702EBS9	BOEING COMPANY THE TERM LOAN					07 Feb 2022		
		2,030,000.000	Local 97.267785	1,974,536.03	98.625000	2,002,087.50	27,551.47	0.42
			Base 97.267785	1,974,536.03	98.625000	2,002,087.50	27,551.47	0.37
103304BS9	BOYD GAMING CORP COMPANY GUAR 144A 06/25 8.625				8.625000	01 Jun 2025		

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	290,000.000	Local		108.003528	313,210.23	111.219000	322,535.10	9,324.87	0.07
		Base		108.003528	313,210.23	111.219000	322,535.10	9,324.87	0.06
10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
	740,136.910	Local		97.187812	719,322.87	99.071400	733,264.00	13,941.13	0.16
		Base		97.187812	719,322.87	99.071400	733,264.00	13,941.13	0.13
103557AA2	BOYNE USA INC SECURED 144A 05/25 7.25					7.250000	01 May 2025		
	840,000.000	Local		103.063989	865,737.51	104.875000	880,950.00	15,212.49	0.19
		Base		103.063989	865,737.51	104.875000	880,950.00	15,212.49	0.16
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5					4.500000	10 Jan 2028		
	570,000.000	Local		95.988544	547,134.70	105.270000	600,039.00	52,904.30	0.13
		Base		95.988544	547,134.70	105.270000	600,039.00	52,904.30	0.11
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	1,460,000.000	Local		88.137221	1,286,803.42	111.000000	1,620,600.00	333,796.58	0.34
		Base		88.137221	1,286,803.42	111.000000	1,620,600.00	333,796.58	0.30
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
	340,000.000	Local		103.656697	352,432.77	115.776221	393,639.15	41,206.38	0.08
		Base		103.656697	352,432.77	115.776221	393,639.15	41,206.38	0.07
11284EAL7	BROOKFIELD WEC HOLDINGS INC 2020 TERM LOAN						01 Aug 2025		
	918,137.550	Local		100.161026	919,615.99	99.660700	915,022.31	-4,593.68	0.19
		Base		100.161026	919,615.99	99.660700	915,022.31	-4,593.68	0.17
12434LAA2	BXMT LTD BXMT 2020 FL2 A 144A					1.052500	16 Feb 2037		
	1,070,000.000	Local		100.000000	1,070,000.00	99.319160	1,062,715.01	-7,284.99	0.23
Original Face:	1,070,000.000	Base		100.000000	1,070,000.00	99.319160	1,062,715.01	-7,284.99	0.19
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
	1,380,000.000	Local		103.496659	1,428,253.89	105.750000	1,459,350.00	31,096.11	0.31
		Base		103.496659	1,428,253.89	105.750000	1,459,350.00	31,096.11	0.27
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5					4.500000	01 May 2032		
	710,000.000	Local		102.014755	724,304.76	106.772000	758,081.20	33,776.44	0.16
		Base		102.014755	724,304.76	106.772000	758,081.20	33,776.44	0.14
1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25					4.250000	01 Feb 2031		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		500,000.000	Local 100.000000	500,000.00	105.386000	526,930.00	26,930.00	0.11
			Base 100.000000	500,000.00	105.386000	526,930.00	26,930.00	0.10
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN					18 Nov 2024		
		110,364.580	Local 100.300133	110,695.82	97.312500	107,398.53	-3,297.29	0.02
			Base 100.300133	110,695.82	97.312500	107,398.53	-3,297.29	0.02
12508EAJ0	CDK GLOBAL INC SR UNSECURED 144A 05/29 5.25				5.250000	15 May 2029		
		400,000.000	Local 100.000000	400,000.00	110.792000	443,168.00	43,168.00	0.09
			Base 100.000000	400,000.00	110.792000	443,168.00	43,168.00	0.08
12513GBE8	CDW LLC/CDW FINANCE COMPANY GUAR 05/25 4.125				4.125000	01 May 2025		
		420,000.000	Local 100.191912	420,806.03	104.618000	439,395.60	18,589.57	0.09
			Base 100.191912	420,806.03	104.618000	439,395.60	18,589.57	0.08
12513GBF5	CDW LLC/CDW FINANCE COMPANY GUAR 02/29 3.25				3.250000	15 Feb 2029		
		460,000.000	Local 100.000000	460,000.00	101.970000	469,062.00	9,062.00	0.10
			Base 100.000000	460,000.00	101.970000	469,062.00	9,062.00	0.09
12513VAF3	CEC ENTERTAINMENT INC 2019 TERM LOAN B					30 Aug 2026		
		566.620	Local -34.109280	-193.27	64.166700	363.58	556.85	0.00
			Base -34.109280	-193.27	64.166700	363.58	556.85	0.00
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038		
		300,000.000	Local 126.111447	378,334.34	130.283906	390,851.72	12,517.38	0.08
			Base 126.111447	378,334.34	130.283906	390,851.72	12,517.38	0.07
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4				3.400000	15 Mar 2050		
		60,000.000	Local 109.785617	65,871.37	112.524964	67,514.98	1,643.61	0.01
			Base 109.785617	65,871.37	112.524964	67,514.98	1,643.61	0.01
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C				4.445860	10 Dec 2047		
		280,000.000	Local 98.102304	274,686.45	97.488950	272,969.06	-1,717.39	0.06
Original Face:		280,000.000	Base 98.102304	274,686.45	97.488950	272,969.06	-1,717.39	0.05
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7				6.700000	01 May 2034		
		890,000.000	Local 101.081230	899,622.95	118.934250	1,058,514.83	158,891.88	0.22
			Base 101.081230	899,622.95	118.934250	1,058,514.83	158,891.88	0.19
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5				6.500000	01 Feb 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	
		1,160,000.000	Local 100.242919	1,162,817.86	112.905000	1,309,698.00	146,880.14	0.28	
			Base 100.242919	1,162,817.86	112.905000	1,309,698.00	146,880.14	0.24	
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C				4.562897	15 Nov 2048			
		1,000,000.000	Local 99.974946	999,749.46	102.619990	1,026,199.90	26,450.44	0.22	
Original Face:		1,000,000.000	Base 99.974946	999,749.46	102.619990	1,026,199.90	26,450.44	0.19	
126390AA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC A 144A				3.250000	15 Dec 2035			
		1,160,000.000	Local 100.000000	1,160,000.00	100.379710	1,164,404.64	4,404.64	0.25	
Original Face:		1,160,000.000	Base 100.000000	1,160,000.00	100.379710	1,164,404.64	4,404.64	0.21	
126390AG8	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC B 144A				5.250000	15 Dec 2035			
		1,380,000.000	Local 100.000000	1,380,000.00	100.193890	1,382,675.68	2,675.68	0.29	
Original Face:		1,380,000.000	Base 100.000000	1,380,000.00	100.193890	1,382,675.68	2,675.68	0.25	
12653BAL4	CREDIT SUISSE COMMERCIAL MORTG CSWF 2018 TOP D 144A				1.958630	15 Aug 2035			
		1,104,000.000	Local 100.314100	1,107,467.66	96.646360	1,066,975.81	-40,491.85	0.23	
Original Face:		1,380,000.000	Base 100.314100	1,107,467.66	96.646360	1,066,975.81	-40,491.85	0.19	
12654TAA8	CNX MIDSTREAM PTR/CNX SR UNSECURED 144A 03/26 6.5				6.500000	15 Mar 2026			
		430,000.000	Local 96.251307	413,880.62	101.750000	437,525.00	23,644.38	0.09	
			Base 96.251307	413,880.62	101.750000	437,525.00	23,644.38	0.08	
12655UAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 4R 1A1 144A				3.152750	25 Jun 2047			
		788,805.840	Local 100.000000	788,805.84	100.833600	795,381.33	6,575.49	0.17	
Original Face:		880,000.000	Base 100.000000	788,805.84	100.833600	795,381.33	6,575.49	0.15	
12656AAC3	CNT HOLDINGS I CORP 2020 TERM LOAN					08 Nov 2027			
		890,000.000	Local 99.508328	885,624.12	99.910700	889,205.23	3,581.11	0.19	
			Base 99.508328	885,624.12	99.910700	889,205.23	3,581.11	0.16	
12658HAC6	CP ATLAS BUYER INC 2020 TERM LOAN B1					23 Nov 2027			
		375,000.000	Local 99.010584	371,289.69	100.031200	375,117.00	3,827.31	0.08	
			Base 99.010584	371,289.69	100.031200	375,117.00	3,827.31	0.07	
12658HAD4	CP ATLAS BUYER INC 2020 DELAYED DRAW TERM LOAN B2					23 Nov 2027			
		125,000.000	Local 99.010584	123,763.23	100.031200	125,039.00	1,275.77	0.03	
			Base 99.010584	123,763.23	100.031200	125,039.00	1,275.77	0.02	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045			

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	40,000.000	Local	101.986700	40,794.68	134.636137	53,854.45	13,059.77	0.01	
		Base	101.986700	40,794.68	134.636137	53,854.45	13,059.77	0.01	
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	300,000.000	Local	134.804110	404,412.33	135.527846	406,583.54	2,171.21	0.09	
		Base	134.804110	404,412.33	135.527846	406,583.54	2,171.21	0.07	
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					0.278630	15 Apr 2037		
	107,819.220	Local	90.359437	97,424.84	95.492360	102,959.12	5,534.28	0.02	
Original Face:	2,630,000.000	Base	90.359437	97,424.84	95.492360	102,959.12	5,534.28	0.02	
12670UAB3	CWGS GROUP LLC TERM LOAN						08 Nov 2023		
	1,397,716.950	Local	94.946319	1,327,080.79	98.750000	1,380,245.49	53,164.70	0.29	
		Base	94.946319	1,327,080.79	98.750000	1,380,245.49	53,164.70	0.25	
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
	1,070,271.800	Local	94.242584	1,008,651.80	97.944400	1,048,271.29	39,619.49	0.22	
		Base	94.242584	1,008,651.80	97.944400	1,048,271.29	39,619.49	0.19	
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN						21 Jul 2025		
	708,225.000	Local	97.235301	688,644.71	100.012500	708,313.53	19,668.82	0.15	
		Base	97.235301	688,644.71	100.012500	708,313.53	19,668.82	0.13	
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25					5.250000	01 Jun 2026		
	100,000.000	Local	97.188930	97,188.93	101.156000	101,156.00	3,967.07	0.02	
		Base	97.188930	97,188.93	101.156000	101,156.00	3,967.07	0.02	
14153EAC9	CARDINAL PARENT INC 2020 TERM LOAN B						12 Nov 2027		
	750,750.000	Local	98.525646	739,681.29	98.500000	739,488.75	-192.54	0.16	
		Base	98.525646	739,681.29	98.500000	739,488.75	-192.54	0.14	
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A					1.271000	15 May 2031		
	660,375.830	Local	99.210341	655,161.11	99.325100	655,918.95	757.84	0.14	
Original Face:	670,000.000	Base	99.210341	655,161.11	99.325100	655,918.95	757.84	0.12	
14317PAC7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 2A A2 144A					1.836880	15 Oct 2031		
	400,000.000	Local	99.414855	397,659.42	99.593500	398,374.00	714.58	0.08	
Original Face:	400,000.000	Base	99.414855	397,659.42	99.593500	398,374.00	714.58	0.07	
143658BJ0	CARNIVAL CORP SECURED 144A 08/27 9.875					9.875000	01 Aug 2027		

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		330,000.000	Local 117.516767	387,805.33	115.000000	379,500.00	-8,305.33	0.08
			Base 117.516767	387,805.33	115.000000	379,500.00	-8,305.33	0.07
14852DAC5	CASTLE US HOLDING CORPORATION USD TERM LOAN B					29 Jan 2027		
		298,125.000	Local 100.000000	298,125.00	97.800000	291,566.25	-6,558.75	0.06
			Base 100.000000	298,125.00	97.800000	291,566.25	-6,558.75	0.05
149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A				1.918380	20 Apr 2029		
		950,000.000	Local 99.958169	949,602.61	100.003400	950,032.30	429.69	0.20
Original Face:		950,000.000	Base 99.958169	949,602.61	100.003400	950,032.30	429.69	0.17
15135BAM3	CENTENE CORP SR UNSECURED 144A 08/26 5.375				5.375000	15 Aug 2026		
		420,000.000	Local 104.967383	440,863.01	105.625000	443,625.00	2,761.99	0.09
			Base 104.967383	440,863.01	105.625000	443,625.00	2,761.99	0.08
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375				3.375000	15 Feb 2030		
		120,000.000	Local 100.000000	120,000.00	105.209000	126,250.80	6,250.80	0.03
			Base 100.000000	120,000.00	105.209000	126,250.80	6,250.80	0.02
15135UAS8	CENOVUS ENERGY INC SR UNSECURED 07/25 5.375				5.375000	15 Jul 2025		
		480,000.000	Local 100.000000	480,000.00	112.745004	541,176.02	61,176.02	0.11
			Base 100.000000	480,000.00	112.745004	541,176.02	61,176.02	0.10
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375				5.375000	01 Jun 2026		
		300,000.000	Local 101.846827	305,540.48	105.471000	316,413.00	10,872.52	0.07
			Base 101.846827	305,540.48	105.471000	316,413.00	10,872.52	0.06
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B					01 Mar 2024		
		611,896.530	Local 98.455139	602,443.58	99.458300	608,581.89	6,138.31	0.13
			Base 98.455139	602,443.58	99.458300	608,581.89	6,138.31	0.11
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038		
		50,000.000	Local 98.939940	49,469.97	124.894231	62,447.12	12,977.15	0.01
			Base 98.939940	49,469.97	124.894231	62,447.12	12,977.15	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		
		290,000.000	Local 108.193707	313,761.75	130.844300	379,448.47	65,686.72	0.08
			Base 108.193707	313,761.75	130.844300	379,448.47	65,686.72	0.07
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125				5.125000	01 Jul 2049		

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	700,000.000	Local		124.860600	874,024.20	122.051423	854,359.96	-19,664.24	0.18
		Base		124.860600	874,024.20	122.051423	854,359.96	-19,664.24	0.16
16411QAG6	CHENIERE ENERGY PARTNERS COMPANY GUAR 10/29 4.5					4.500000	01 Oct 2029		
	500,000.000	Local		101.042944	505,214.72	105.778000	528,890.00	23,675.28	0.11
		Base		101.042944	505,214.72	105.778000	528,890.00	23,675.28	0.10
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25					4.250000	15 Mar 2045		
	1,600,000.000	Local		73.993603	1,183,897.65	78.127068	1,250,033.09	66,135.44	0.27
		Base		73.993603	1,183,897.65	78.127068	1,250,033.09	66,135.44	0.23
16412EAA5	CHEPLAPHARM ARZNEIMITTEL SR SECURED 144A 01/28 5.5					5.500000	15 Jan 2028		
	700,000.000	Local		100.447724	703,134.07	104.500000	731,500.00	28,365.93	0.16
		Base		100.447724	703,134.07	104.500000	731,500.00	28,365.93	0.13
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	310,000.000	Local		94.488606	292,914.68	110.213764	341,662.67	48,747.99	0.07
		Base		94.488606	292,914.68	110.213764	341,662.67	48,747.99	0.06
172442AS4	CINEMARK USA INC FIRST LIEN TERM LOAN						31 Mar 2025		
	179,076.920	Local		91.716688	164,243.42	92.000000	164,750.77	507.35	0.03
		Base		91.716688	164,243.42	92.000000	164,750.77	507.35	0.03
17288YAC6	CITADEL SECURITIES LP 2020 TERM LOAN B						27 Feb 2026		
	1,137,128.460	Local		99.274757	1,128,881.51	99.958300	1,136,654.28	7,772.77	0.24
		Base		99.274757	1,128,881.51	99.958300	1,136,654.28	7,772.77	0.21
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	301,000.000	Local		155.512724	468,093.30	178.753639	538,048.45	69,955.15	0.11
		Base		155.512724	468,093.30	178.753639	538,048.45	69,955.15	0.10
18269PAB8	CLAROS MORTGAGE TRUST INC TERM LOAN B						09 Aug 2026		
	480,000.000	Local		97.400396	467,521.90	100.250000	481,200.00	13,678.10	0.10
		Base		97.400396	467,521.90	100.250000	481,200.00	13,678.10	0.09
19240CAA1	COGENT COMMUNICATIONS GR SR SECURED 144A 03/22 5.375					5.375000	01 Mar 2022		
	910,000.000	Local		101.177057	920,711.22	102.875000	936,162.50	15,451.28	0.20
		Base		101.177057	920,711.22	102.875000	936,162.50	15,451.28	0.17
197363AA2	CENT CLO LP CECLO 2020 29A A1N 144A					1.919440	20 Jul 2031		

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Original Face:		770,000.000	Local	100.000000	770,000.00	100.561200	774,321.24	4,321.24	0.16
		770,000.000	Base	100.000000	770,000.00	100.561200	774,321.24	4,321.24	0.14
20337EAQ4	COMMSCOPE INC TERM LOAN B					06 Apr 2026			
		770,250.000	Local	99.234451	764,353.36	99.053600	762,960.35	-1,393.01	0.16
			Base	99.234451	764,353.36	99.053600	762,960.35	-1,393.01	0.14
20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5				5.000000	15 Mar 2027			
		140,000.000	Local	94.243057	131,940.28	98.500000	137,900.00	5,959.72	0.03
			Base	94.243057	131,940.28	98.500000	137,900.00	5,959.72	0.03
20338QAA1	COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25				8.250000	01 Mar 2027			
		620,000.000	Local	101.529821	629,484.89	106.750000	661,850.00	32,365.11	0.14
			Base	101.529821	629,484.89	106.750000	661,850.00	32,365.11	0.12
205768AR5	COMSTOCK RESOURCES INC COMPANY GUAR 08/26 9.75				9.750000	15 Aug 2026			
		1,100,000.000	Local	97.146036	1,068,606.40	107.750000	1,185,250.00	116,643.60	0.25
			Base	97.146036	1,068,606.40	107.750000	1,185,250.00	116,643.60	0.22
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A				2.548000	25 Apr 2031			
		296,990.990	Local	100.000000	296,990.99	99.922020	296,759.40	-231.59	0.06
Original Face:		570,000.000	Base	100.000000	296,990.99	99.922020	296,759.40	-231.59	0.05
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028			
		400,000.000	Local	95.075175	380,300.70	102.520000	410,080.00	29,779.30	0.09
			Base	95.075175	380,300.70	102.520000	410,080.00	29,779.30	0.07
21871QAF1	CORECIVIC INC 2019 TERM LOAN					18 Dec 2024			
		294,500.000	Local	95.871508	282,341.59	98.500000	290,082.50	7,740.91	0.06
			Base	95.871508	282,341.59	98.500000	290,082.50	7,740.91	0.05
21925DAA7	CORNERSTONE BUILDING COMPANY GUAR 144A 01/29 6.125				6.125000	15 Jan 2029			
		290,000.000	Local	100.000000	290,000.00	106.250000	308,125.00	18,125.00	0.07
			Base	100.000000	290,000.00	106.250000	308,125.00	18,125.00	0.06
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625				4.625000	01 May 2023			
		350,000.000	Local	96.360649	337,262.27	96.250000	336,875.00	-387.27	0.07
			Base	96.360649	337,262.27	96.250000	336,875.00	-387.27	0.06
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125000	29 Dec 2049			

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	440,000.000	Local	111.791925	491,884.47	121.500000	534,600.00	42,715.53	0.11	
		Base	111.791925	491,884.47	121.500000	534,600.00	42,715.53	0.10	
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	109.000000	228,900.00	18,900.00	0.05	
		Base	100.000000	210,000.00	109.000000	228,900.00	18,900.00	0.04	
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	112.523364	225,046.73	25,046.73	0.05	
		Base	100.000000	200,000.00	112.523364	225,046.73	25,046.73	0.04	
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR				6.375000	31 Dec 2099			
	200,000.000	Local	106.246320	212,492.64	111.375000	222,750.00	10,257.36	0.05	
		Base	106.246320	212,492.64	111.375000	222,750.00	10,257.36	0.04	
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR				4.194000	01 Apr 2031			
	310,000.000	Local	113.698323	352,464.80	117.697359	364,861.81	12,397.01	0.08	
		Base	113.698323	352,464.80	117.697359	364,861.81	12,397.01	0.07	
23076RAQ4	CUMBERLAND PARK CLO LTD CPARK 2015 2A DR 144A				2.918380	20 Jul 2028			
	750,000.000	Local	99.284797	744,635.98	99.873100	749,048.25	4,412.27	0.16	
Original Face:	750,000.000	Base	99.284797	744,635.98	99.873100	749,048.25	4,412.27	0.14	
23311VAD9	DCP MIDSTREAM OPERATING COMPANY GUAR 03/23 3.875				3.875000	15 Mar 2023			
	200,000.000	Local	100.954440	201,908.88	103.000000	206,000.00	4,091.12	0.04	
		Base	100.954440	201,908.88	103.000000	206,000.00	4,091.12	0.04	
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048			
	1,180,000.000	Local	99.870501	1,178,471.91	127.320000	1,502,376.00	323,904.09	0.32	
		Base	99.870501	1,178,471.91	127.320000	1,502,376.00	323,904.09	0.27	
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75				5.750000	15 Nov 2023			
	1,210,000.000	Local	99.519760	1,204,189.10	102.750000	1,243,275.00	39,085.90	0.26	
		Base	99.519760	1,204,189.10	102.750000	1,243,275.00	39,085.90	0.23	
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B					16 Oct 2026			
	932,950.000	Local	99.378326	927,150.09	99.825000	931,317.34	4,167.25	0.20	
		Base	99.378326	927,150.09	99.825000	931,317.34	4,167.25	0.17	
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B					09 Apr 2027			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	557,200.000	Local	98.308798	547,776.62	100.015600	557,286.92	9,510.30	0.12	
		Base	98.308798	547,776.62	100.015600	557,286.92	9,510.30	0.10	
24440EAF4	DUFF + PHELPS CORPORATION 2020 2ND LIEN TERM LOAN						07 Apr 2028		
	660,000.000	Local	98.609214	650,820.81	101.500000	669,900.00	19,079.19	0.14	
		Base	98.609214	650,820.81	101.500000	669,900.00	19,079.19	0.12	
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4						19 Apr 2021		
	0.000	Local	0.000000	2,353.90	0.000000	0.00	-2,353.90	0.00	
		Base	0.000000	2,353.90	0.000000	0.00	-2,353.90	0.00	
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9						28 Oct 2024		
	1,170,000.000	Local	82.624668	966,708.61	98.663116	1,154,358.46	187,649.85	0.24	
		Base	82.624668	966,708.61	98.663116	1,154,358.46	187,649.85	0.21	
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7						01 May 2025		
	400,000.000	Local	100.000000	400,000.00	115.455234	461,820.94	61,820.94	0.10	
		Base	100.000000	400,000.00	115.455234	461,820.94	61,820.94	0.08	
24736CBM5	DELTA AIR LINES INC 2020 GSR TERM LOAN B						29 Apr 2023		
	1,830,800.000	Local	99.296244	1,817,915.64	101.437500	1,857,117.75	39,202.11	0.39	
		Base	99.296244	1,817,915.64	101.437500	1,857,117.75	39,202.11	0.34	
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	880,000.000	Local	99.017510	871,354.09	103.500000	910,800.00	39,445.91	0.19	
		Base	99.017510	871,354.09	103.500000	910,800.00	39,445.91	0.17	
24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B						01 Dec 2027		
	1,060,000.000	Local	99.504060	1,054,743.04	99.937500	1,059,337.50	4,594.46	0.22	
		Base	99.504060	1,054,743.04	99.937500	1,059,337.50	4,594.46	0.19	
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6						15 Jul 2041		
	10,000.000	Local	101.135900	10,113.59	122.297748	12,229.77	2,116.18	0.00	
		Base	101.135900	10,113.59	122.297748	12,229.77	2,116.18	0.00	
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5						15 Jun 2045		
	130,000.000	Local	99.127685	128,865.99	117.787483	153,123.73	24,257.74	0.03	
		Base	99.127685	128,865.99	117.787483	153,123.73	24,257.74	0.03	
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375						31 May 2025		

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		520,000.000	Local 101.123917	525,844.37	104.101606	541,328.35	15,483.98	0.11
			Base 101.123917	525,844.37	104.101606	541,328.35	15,483.98	0.10
25278XAL3	DIAMONDBACK ENERGY INC COMPANY GUAR 12/24 2.875				2.875000	01 Dec 2024		
		190,000.000	Local 101.249721	192,374.47	105.115015	199,718.53	7,344.06	0.04
			Base 101.249721	192,374.47	105.115015	199,718.53	7,344.06	0.04
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375				3.375000	15 Aug 2026		
		1,020,000.000	Local 93.738510	956,132.80	95.323165	972,296.28	16,163.48	0.21
			Base 93.738510	956,132.80	95.323165	972,296.28	16,163.48	0.18
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026		
		1,665,000.000	Local 91.423632	1,522,203.48	112.001000	1,864,816.65	342,613.17	0.40
			Base 91.423632	1,522,203.48	112.001000	1,864,816.65	342,613.17	0.34
25525PAA5	DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75				9.750000	15 Jun 2025		
		420,000.000	Local 100.000000	420,000.00	113.614000	477,178.80	57,178.80	0.10
			Base 100.000000	420,000.00	113.614000	477,178.80	57,178.80	0.09
257867BE0	RR DONNELLEY + SONS CO SR UNSECURED 07/27 8.25				8.250000	01 Jul 2027		
		465,000.000	Local 102.117927	474,848.36	114.625000	533,006.25	58,157.89	0.11
			Base 102.117927	474,848.36	114.625000	533,006.25	58,157.89	0.10
25820NAG9	DORCHESTER PARK CLO LTD DORPK 2015 1A DR 144A				2.618380	20 Apr 2028		
		500,000.000	Local 92.896914	464,484.57	98.826800	494,134.00	29,649.43	0.10
Original Face:		500,000.000	Base 92.896914	464,484.57	98.826800	494,134.00	29,649.43	0.09
25960EAK0	DOUGLAS DYNAMICS HOLDINGS INC 2020 ADD TERM LOAN B					08 Jun 2026		
		109,725.000	Local 99.768512	109,471.00	100.500000	110,273.63	802.63	0.02
			Base 99.768512	109,471.00	100.500000	110,273.63	802.63	0.02
26112TAJ5	DOWNSTREAM DEVELOPMENT SR SECURED 144A 02/23 10.5				10.500000	15 Feb 2023		
		460,000.000	Local 100.002178	460,010.02	101.500000	466,900.00	6,889.98	0.10
			Base 100.002178	460,010.02	101.500000	466,900.00	6,889.98	0.09
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9				3.900000	01 Oct 2027		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
26884LAH2	EQT CORP SR UNSECURED 02/25 7.875				7.875000	01 Feb 2025		

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	300,000.000	Local	102.169073	306,507.22	113.875000	341,625.00	35,117.78	0.07	
		Base	102.169073	306,507.22	113.875000	341,625.00	35,117.78	0.06	
26885BAF7	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/25 6				6.000000	01 Jul 2025			
	190,000.000	Local	100.000000	190,000.00	109.500000	208,050.00	18,050.00	0.04	
		Base	100.000000	190,000.00	109.500000	208,050.00	18,050.00	0.04	
26885BAH3	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5				6.500000	01 Jul 2027			
	170,000.000	Local	100.000000	170,000.00	112.603500	191,425.95	21,425.95	0.04	
		Base	100.000000	170,000.00	112.603500	191,425.95	21,425.95	0.03	
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN					01 Oct 2026			
	150,000.000	Local	98.599160	147,898.74	98.125000	147,187.50	-711.24	0.03	
		Base	98.599160	147,898.74	98.125000	147,187.50	-711.24	0.03	
28470RAH5	CAESARS ENTERTAIN INC SR SECURED 144A 07/25 6.25				6.250000	01 Jul 2025			
	450,000.000	Local	100.000000	450,000.00	106.500000	479,250.00	29,250.00	0.10	
		Base	100.000000	450,000.00	106.500000	479,250.00	29,250.00	0.09	
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A				1.248000	25 May 2037			
	240,775.650	Local	100.464939	241,895.11	99.879460	240,485.42	-1,409.69	0.05	
Original Face:	410,000.000	Base	100.464939	241,895.11	99.879460	240,485.42	-1,409.69	0.04	
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047			
	630,000.000	Local	107.169402	675,167.23	125.625000	791,437.50	116,270.27	0.17	
		Base	107.169402	675,167.23	125.625000	791,437.50	116,270.27	0.14	
29135LAD2	ABU DHABI GOVT INT L SR UNSECURED 144A 09/24 2.125				2.125000	30 Sep 2024			
	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	
29163VAC7	EMPIRE COMMUNITIES CORP SR UNSECURED 144A 12/25 7				7.000000	15 Dec 2025			
	680,000.000	Local	101.592988	690,832.32	105.386000	716,624.80	25,792.48	0.15	
		Base	101.592988	690,832.32	105.386000	716,624.80	25,792.48	0.13	
29260FAD2	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/26 5.5				5.500000	30 Jan 2026			
	290,000.000	Local	91.675717	265,859.58	102.615000	297,583.50	31,723.92	0.06	
		Base	91.675717	265,859.58	102.615000	297,583.50	31,723.92	0.05	
29260FAE0	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75				5.750000	30 Jan 2028			

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	670,000.000	Local	101.926407	682,906.93	107.870000	722,729.00	39,822.07	0.15		
		Base	101.926407	682,906.93	107.870000	722,729.00	39,822.07	0.13		
29260FAF7	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 07/25 6.625					6.625000	15 Jul 2025			
	300,000.000	Local	100.445837	301,337.51	107.000000	321,000.00	19,662.49	0.07		
		Base	100.445837	301,337.51	107.000000	321,000.00	19,662.49	0.06		
29362UAC8	ENTEGRIS INC COMPANY GUAR 144A 04/28 4.375					4.375000	15 Apr 2028			
	410,000.000	Local	100.000000	410,000.00	106.625000	437,162.50	27,162.50	0.09		
		Base	100.000000	410,000.00	106.625000	437,162.50	27,162.50	0.08		
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051			
	200,000.000	Local	107.934710	215,869.42	110.077910	220,155.82	4,286.40	0.05		
		Base	107.934710	215,869.42	110.077910	220,155.82	4,286.40	0.04		
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060			
	320,000.000	Local	102.027763	326,488.84	110.696074	354,227.44	27,738.60	0.08		
		Base	102.027763	326,488.84	110.696074	354,227.44	27,738.60	0.06		
29446CAR5	EQUINOX HOLDINGS INC 2020 TERM LOAN B2						08 Mar 2024			
	218,900.000	Local	97.362686	213,126.92	100.000000	218,900.00	5,773.08	0.05		
		Base	97.362686	213,126.92	100.000000	218,900.00	5,773.08	0.04		
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050			
	350,000.000	Local	111.189914	389,164.70	130.925591	458,239.57	69,074.87	0.10		
		Base	111.189914	389,164.70	130.925591	458,239.57	69,074.87	0.08		
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						18 Feb 2027			
	490,885.120	Local	99.887318	490,331.98	97.250000	477,385.78	-12,946.20	0.10		
		Base	99.887318	490,331.98	97.250000	477,385.78	-12,946.20	0.09		
30233PAC4	EYECARE PARTNERS LLC 2020 DELAYED DRAW TERM LOAN						18 Feb 2027			
	115,405.410	Local	99.889373	115,277.74	97.250000	112,231.76	-3,045.98	0.02		
		Base	99.889373	115,277.74	97.250000	112,231.76	-3,045.98	0.02		
30233PAF7	EYECARE PARTNERS LLC 2020 2ND LIEN TERM LOAN						18 Feb 2028			
	440,000.000	Local	99.069786	435,907.06	90.333300	397,466.52	-38,440.54	0.08		
		Base	99.069786	435,907.06	90.333300	397,466.52	-38,440.54	0.07		
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2					2.148000	25 Mar 2031			

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Original Face:		738,734.710 Local 1,310,000.000 Base	100.000000	738,734.71	99.356470	733,980.73	-4,753.98	0.16
			100.000000	738,734.71	99.356470	733,980.73	-4,753.98	0.13
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2				4.548000	25 Jan 2024		
Original Face:		250,957.010 Local 360,000.000 Base	107.780914	270,483.76	100.797960	252,959.55	-17,524.21	0.05
			107.780914	270,483.76	100.797960	252,959.55	-17,524.21	0.05
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2				3.148000	25 Jul 2024		
Original Face:		395,279.070 Local 710,000.000 Base	104.238889	412,034.51	97.054140	383,634.70	-28,399.81	0.08
			104.238889	412,034.51	97.054140	383,634.70	-28,399.81	0.07
30711XAT1	FANNIE MAE CAS CAS 2015 C01 1M2				4.448000	25 Feb 2025		
Original Face:		576,461.620 Local 1,780,000.000 Base	94.915596	547,151.98	101.925750	587,562.83	40,410.85	0.12
			94.915596	547,151.98	101.925750	587,562.83	40,410.85	0.11
30711XCB8	FANNIE MAE CAS CAS 2016 C02 1M2				6.148000	25 Sep 2028		
Original Face:		382,417.960 Local 820,000.000 Base	109.106714	417,243.67	106.048950	405,550.23	-11,693.44	0.09
			109.106714	417,243.67	106.048950	405,550.23	-11,693.44	0.07
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				4.398000	25 Jan 2029		
Original Face:		913,428.680 Local 1,390,000.000 Base	109.056757	996,155.70	104.084760	950,740.05	-45,415.65	0.20
			109.056757	996,155.70	104.084760	950,740.05	-45,415.65	0.17
30711XEP5	FANNIE MAE CAS CAS 2017 C01 1M2				3.698000	25 Jul 2029		
Original Face:		539,015.510 Local 770,000.000 Base	102.459070	552,270.28	102.904070	554,668.90	2,398.62	0.12
			102.459070	552,270.28	102.904070	554,668.90	2,398.62	0.10
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1				3.898000	25 Oct 2030		
Original Face:		1,250,000.000 Local 1,250,000.000 Base	100.000000	1,250,000.00	100.820490	1,260,256.13	10,256.13	0.27
			100.000000	1,250,000.00	100.820490	1,260,256.13	10,256.13	0.23
30711XJ70	FANNIE MAE CAS CAS 2018 C03 1M2				2.298000	25 Oct 2030		
Original Face:		1,064,811.430 Local 1,440,000.000 Base	98.480106	1,048,627.43	99.809640	1,062,784.45	14,157.02	0.23
			98.480106	1,048,627.43	99.809640	1,062,784.45	14,157.02	0.19
30711XQX5	FANNIE MAE CAS CAS 2017 C06 1M2				2.798000	25 Feb 2030		
Original Face:		290,337.810 Local 390,000.000 Base	103.702077	301,086.34	100.254610	291,077.04	-10,009.30	0.06
			103.702077	301,086.34	100.254610	291,077.04	-10,009.30	0.05
3137BF4Y4	FREDDIE MAC FHR 4415 IO				2.372287	15 Apr 2041		

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Original Face:		36,623.140 Local 200,000.000 Base	11.917738 11.917738	4,364.65 4,364.65	6.041210 6.041210	2,212.48 2,212.48	-2,152.17 -2,152.17	0.00 0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3				4.898000	25 Oct 2024		
Original Face:		159,145.450 Local 600,000.000 Base	101.218784 101.218784	161,085.09 161,085.09	101.007010 101.007010	160,748.06 160,748.06	-337.03 -337.03	0.03 0.03
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				7.698000	25 Dec 2027		
Original Face:		326,728.660 Local 330,000.000 Base	99.971441 99.971441	326,635.35 326,635.35	109.828390 109.828390	358,840.83 358,840.83	32,205.48 32,205.48	0.08 0.07
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3				4.798000	25 Oct 2028		
Original Face:		397,379.700 Local 570,000.000 Base	102.114705 102.114705	405,783.11 405,783.11	104.049010 104.049010	413,469.64 413,469.64	7,686.53 7,686.53	0.09 0.08
3137G0NX3	FREDDIE MAC STACR STACR 2017 DNA2 M2				3.598000	25 Oct 2029		
Original Face:		380,000.000 Local 380,000.000 Base	107.573326 107.573326	408,778.64 408,778.64	103.278640 103.278640	392,458.83 392,458.83	-16,319.81 -16,319.81	0.08 0.07
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2				2.648000	25 Mar 2030		
Original Face:		730,000.000 Local 730,000.000 Base	102.421581 102.421581	747,677.54 747,677.54	101.365990 101.365990	739,971.73 739,971.73	-7,705.81 -7,705.81	0.16 0.14
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2				1.948000	25 Jul 2030		
Original Face:		519,083.330 Local 600,000.000 Base	100.000000 100.000000	519,083.33 519,083.33	99.147640 99.147640	514,658.87 514,658.87	-4,424.46 -4,424.46	0.11 0.09
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1				3.298000	25 Jul 2030		
Original Face:		600,000.000 Local 600,000.000 Base	100.000000 100.000000	600,000.00 600,000.00	98.504520 98.504520	591,027.12 591,027.12	-8,972.88 -8,972.88	0.13 0.11
31394UEC2	FANNIE MAE FNR 2005 88 IP				2.222637	25 Oct 2035		
Original Face:		50,072.250 Local 1,400,000.000 Base	17.632601 17.632601	8,829.04 8,829.04	5.577640 5.577640	2,792.85 2,792.85	-6,036.19 -6,036.19	0.00 0.00
31395BT78	FANNIE MAE FNR 2006 28 IP				2.409233	25 Mar 2036		
Original Face:		33,640.620 Local 2,700,000.000 Base	14.683796 14.681448	4,939.72 4,938.93	6.709760 6.709760	2,257.20 2,257.20	-2,682.52 -2,681.73	0.00 0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP				3.127915	25 Jul 2036		

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WESTERN ASSET INCOME CIF
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	56,118.940	Local		20.838455	11,694.32	8.426060	4,728.62	-6,965.70	0.00
	1,400,000.000	Base		20.838455	11,694.32	8.426060	4,728.62	-6,965.70	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					0.210130	25 Dec 2036		
Original Face:	45,892.300	Local		31.474605	14,444.42	8.493140	3,897.70	-10,546.72	0.00
	1,700,000.000	Base		31.474605	14,444.42	8.493140	3,897.70	-10,546.72	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					0.210130	25 Dec 2036		
Original Face:	48,380.870	Local		19.728169	9,544.66	6.657900	3,221.15	-6,323.51	0.00
	1,600,000.000	Base		19.728169	9,544.66	6.657900	3,221.15	-6,323.51	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
Original Face:	14,894.910	Local		1.279699	190.61	0.703350	104.76	-85.85	0.00
	425,601.240	Base		1.279699	190.61	0.703350	104.76	-85.85	0.00
3140HXEV8	FNMA POOL BL5547 FN 01/35 FIXED 2.68					2.680000	01 Jan 2035		
Original Face:	100,000.000	Local		101.517460	101,517.46	110.071822	110,071.82	8,554.36	0.02
	100,000.000	Base		101.517460	101,517.46	110.071822	110,071.82	8,554.36	0.02
3140JA4J4	FNMA POOL BM6224 FN 01/35 VARIABLE					2.790000	01 Jan 2035		
Original Face:	238,997.630	Local		102.756358	245,585.26	111.666528	266,880.36	21,295.10	0.06
	240,000.000	Base		102.756358	245,585.26	111.666528	266,880.36	21,295.10	0.05
317386AA8	FINANCE OF AMERICA FUNDI SR UNSECURED 144A 11/25 7.875					7.875000	15 Nov 2025		
Original Face:	510,000.000	Local		99.025955	505,032.37	98.750000	503,625.00	-1,407.37	0.11
		Base		99.025955	505,032.37	98.750000	503,625.00	-1,407.37	0.09
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					1.018000	25 Sep 2034		
Original Face:	220,375.020	Local		98.810237	217,753.08	100.167530	220,744.21	2,991.13	0.05
	1,029,400.000	Base		98.810237	217,753.08	100.167530	220,744.21	2,991.13	0.04
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25					7.250000	01 Apr 2023		
Original Face:	2,340,000.000	Local		93.210297	2,181,120.94	103.067500	2,411,779.50	230,658.56	0.51
		Base		93.210297	2,181,120.94	103.067500	2,411,779.50	230,658.56	0.44
335934AL9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/25 7.5					7.500000	01 Apr 2025		
Original Face:	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		

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		740,000.000	Local 100.000000	740,000.00	108.500000	802,900.00	62,900.00	0.17
			Base 100.000000	740,000.00	108.500000	802,900.00	62,900.00	0.15
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031		
		250,000.000	Local 120.460788	301,151.97	142.596441	356,491.10	55,339.13	0.08
			Base 120.460788	301,151.97	142.596441	356,491.10	55,339.13	0.07
337932AP2	FIRSTENERGY CORP SR UNSECURED 09/30 2.25				2.250000	01 Sep 2030		
		340,000.000	Local 96.027953	326,495.04	96.730278	328,882.95	2,387.91	0.07
			Base 96.027953	326,495.04	96.730278	328,882.95	2,387.91	0.06
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875				7.875000	15 Nov 2025		
		1,330,000.000	Local 98.453226	1,309,427.91	105.855000	1,407,871.50	98,443.59	0.30
			Base 98.453226	1,309,427.91	105.855000	1,407,871.50	98,443.59	0.26
33882GAA6	FLATIRON CLO LTD FLAT 2017 1A A 144A				1.471000	15 May 2030		
		410,000.000	Local 99.915259	409,652.56	100.004800	410,019.68	367.12	0.09
Original Face:		410,000.000	Base 99.915259	409,652.56	100.004800	410,019.68	367.12	0.07
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN					03 Jul 2024		
		1,130,284.210	Local 99.274848	1,122,087.93	99.200000	1,121,241.94	-845.99	0.24
			Base 99.274848	1,122,087.93	99.200000	1,121,241.94	-845.99	0.20
345370CV0	FORD MOTOR COMPANY SR UNSECURED 04/23 8.5				8.500000	21 Apr 2023		
		730,000.000	Local 101.769630	742,918.30	112.551000	821,622.30	78,704.00	0.17
			Base 101.769630	742,918.30	112.551000	821,622.30	78,704.00	0.15
345370CW8	FORD MOTOR COMPANY SR UNSECURED 04/25 9				9.000000	22 Apr 2025		
		710,000.000	Local 99.906432	709,335.67	122.601000	870,467.10	161,131.43	0.18
			Base 99.906432	709,335.67	122.601000	870,467.10	161,131.43	0.16
345397A29	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/23 3.087				3.087000	09 Jan 2023		
		520,000.000	Local 90.579631	471,014.08	101.744500	529,071.40	58,057.32	0.11
			Base 90.579631	471,014.08	101.744500	529,071.40	58,057.32	0.10
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125				5.125000	16 Jun 2025		
		360,000.000	Local 100.000000	360,000.00	108.730000	391,428.00	31,428.00	0.08
			Base 100.000000	360,000.00	108.730000	391,428.00	31,428.00	0.07
345397YT4	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815				3.815000	02 Nov 2027		

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	400,000.000	Local	95.902930	383,611.72	102.750000	411,000.00	27,388.28	0.09	
		Base	95.902930	383,611.72	102.750000	411,000.00	27,388.28	0.08	
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	290,000.000	Local	135.164407	391,976.78	137.132130	397,683.18	5,706.40	0.08	
		Base	135.164407	391,976.78	137.132130	397,683.18	5,706.40	0.07	
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A					4.500000	25 Feb 2059		
	1,220,000.000	Local	100.361956	1,224,415.86	101.647900	1,240,104.38	15,688.52	0.26	
Original Face:	1,220,000.000	Base	100.361956	1,224,415.86	101.647900	1,240,104.38	15,688.52	0.23	
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A					0.977340	25 Dec 2050		
	820,000.000	Local	100.000000	820,000.00	100.015730	820,128.99	128.99	0.17	
Original Face:	820,000.000	Base	100.000000	820,000.00	100.015730	820,128.99	128.99	0.15	
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	1,290,000.000	Local	88.929500	1,147,190.55	124.500000	1,606,050.00	458,859.45	0.34	
		Base	88.929500	1,147,190.55	124.500000	1,606,050.00	458,859.45	0.29	
35906ABE7	FRONTIER COMMUNICATIONS SR SECURED 144A 10/27 5.875					5.875000	15 Oct 2027		
	430,000.000	Local	100.000000	430,000.00	108.125000	464,937.50	34,937.50	0.10	
		Base	100.000000	430,000.00	108.125000	464,937.50	34,937.50	0.08	
35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75					6.750000	01 May 2029		
	440,000.000	Local	100.000000	440,000.00	107.000000	470,800.00	30,800.00	0.10	
		Base	100.000000	440,000.00	107.000000	470,800.00	30,800.00	0.09	
36159RAK9	GEO GROUP INC/THE COMPANY GUAR 01/22 5.875					5.875000	15 Jan 2022		
	360,000.000	Local	99.161283	356,980.62	99.197000	357,109.20	128.58	0.08	
		Base	99.161283	356,980.62	99.197000	357,109.20	128.58	0.07	
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875					5.875000	15 Oct 2024		
	110,000.000	Local	93.064382	102,370.82	83.000000	91,300.00	-11,070.82	0.02	
		Base	93.064382	102,370.82	83.000000	91,300.00	-11,070.82	0.02	
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6					6.000000	15 Apr 2026		
	540,000.000	Local	94.471915	510,148.34	79.500000	429,300.00	-80,848.34	0.09	
		Base	94.471915	510,148.34	79.500000	429,300.00	-80,848.34	0.08	
36168QAE4	GFL ENVIRONMENTAL INC SR UNSECURED 144A 05/27 8.5					8.500000	01 May 2027		

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		414,000.000	Local 104.324698	431,904.25	111.000000	459,540.00	27,635.75	0.10
			Base 104.324698	431,904.25	111.000000	459,540.00	27,635.75	0.08
36168QAF1	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.125				5.125000	15 Dec 2026		
		280,000.000	Local 101.290457	283,613.28	106.375000	297,850.00	14,236.72	0.06
			Base 101.290457	283,613.28	106.375000	297,850.00	14,236.72	0.05
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25				4.250000	01 Jun 2025		
		320,000.000	Local 100.000000	320,000.00	103.750000	332,000.00	12,000.00	0.07
			Base 100.000000	320,000.00	103.750000	332,000.00	12,000.00	0.06
36168QAK0	GFL ENVIRONMENTAL INC SR SECURED 144A 08/25 3.75				3.750000	01 Aug 2025		
		980,000.000	Local 100.000000	980,000.00	102.500000	1,004,500.00	24,500.00	0.21
			Base 100.000000	980,000.00	102.500000	1,004,500.00	24,500.00	0.18
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C				1.188000	25 Aug 2033		
		303,029.850	Local 96.798523	293,328.42	98.454060	298,345.19	5,016.77	0.06
Original Face:		3,970,000.000	Base 96.798523	293,328.42	98.454060	298,345.19	5,016.77	0.05
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2				0.688000	25 Dec 2035		
		734,941.970	Local 95.326854	700,597.06	95.123940	699,105.76	-1,491.30	0.15
Original Face:		2,210,000.000	Base 95.326854	700,597.06	95.123940	699,105.76	-1,491.30	0.13
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C				4.006050	10 Oct 2049		
		430,000.000	Local 99.229416	426,686.49	93.171720	400,638.40	-26,048.09	0.09
Original Face:		430,000.000	Base 99.229416	426,686.49	93.171720	400,638.40	-26,048.09	0.07
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A				0.304750	26 Sep 2037		
		814,389.380	Local 98.049315	798,503.21	98.555920	802,628.95	4,125.74	0.17
Original Face:		2,660,000.000	Base 98.049315	798,503.21	98.555920	802,628.95	4,125.74	0.15
36258BAA6	GS MORTGAGE SECURITIES TRUST GSMS 2020 DUNE A 144A				1.258630	15 Dec 2036		
		1,470,000.000	Local 100.000000	1,470,000.00	97.068810	1,426,911.51	-43,088.49	0.30
Original Face:		1,470,000.000	Base 100.000000	1,470,000.00	97.068810	1,426,911.51	-43,088.49	0.26
36472TAA7	GANNETT CO INC NEW 12/27 6				6.000000	01 Dec 2027		
		198,000.000	Local 95.049859	188,198.72	96.500000	191,070.00	2,871.28	0.04
			Base 95.049859	188,198.72	96.500000	191,070.00	2,871.28	0.03
366651AE7	GARTNER INC COMPANY GUAR 144A 10/30 3.75				3.750000	01 Oct 2030		

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	740,000.000	Local	100.000000		740,000.00	105.376000	779,782.40	39,782.40	0.17
		Base	100.000000		740,000.00	105.376000	779,782.40	39,782.40	0.14
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25					4.250000	01 May 2040		
	180,000.000	Local	100.468939		180,844.09	118.220565	212,797.02	31,952.93	0.05
		Base	100.468939		180,844.09	118.220565	212,797.02	31,952.93	0.04
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
	20,000.000	Local	99.653950		19,930.79	121.614829	24,322.97	4,392.18	0.01
		Base	99.653950		19,930.79	121.614829	24,322.97	4,392.18	0.00
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	1,200,000.000	Local	113.536491		1,362,437.89	147.208224	1,766,498.69	404,060.80	0.37
		Base	113.536491		1,362,437.89	147.208224	1,766,498.69	404,060.80	0.32
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
	340,000.000	Local	99.909409		339,691.99	121.296873	412,409.37	72,717.38	0.09
		Base	99.909409		339,691.99	121.296873	412,409.37	72,717.38	0.08
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125					8.125000	26 Mar 2032		
	630,000.000	Local	97.176933		612,214.68	105.637200	665,514.36	53,299.68	0.14
Original Face:	630,000.000	Base	97.176933		612,214.68	105.637200	665,514.36	53,299.68	0.12
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	175,000.000	Local	103.407103		180,962.43	113.118240	197,956.92	16,994.49	0.04
		Base	103.407103		180,962.43	113.118240	197,956.92	16,994.49	0.04
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	250,000.000	Local	95.218296		238,045.74	112.690000	281,725.00	43,679.26	0.06
		Base	95.218296		238,045.74	112.690000	281,725.00	43,679.26	0.05
37959BAC2	GLOBALTRANZ ENTERPRISES INC 2019 TERM LOAN						15 May 2026		
	431,714.750	Local	98.372782		424,689.81	92.000000	397,177.57	-27,512.24	0.08
		Base	98.372782		424,689.81	92.000000	397,177.57	-27,512.24	0.07
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN						29 Nov 2025		
	472,122.020	Local	98.358206		464,370.75	92.291700	435,729.44	-28,641.31	0.09
		Base	98.358206		464,370.75	92.291700	435,729.44	-28,641.31	0.08
37959JAE1	GLOBAL TEL LINK CORP IDAHO 2ND LIEN TERM LOAN						29 Nov 2026		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	120,000.000	Local	83.805508	100,566.61	68.666700	82,400.04	-18,166.57	0.02	
		Base	83.805508	100,566.61	68.666700	82,400.04	-18,166.57	0.02	
37960BAA3	GLOBAL MEDICAL RESPONSE SR SECURED 144A 10/25 6.5					6.500000	01 Oct 2025		
	820,000.000	Local	100.000000	820,000.00	104.500000	856,900.00	36,900.00	0.18	
		Base	100.000000	820,000.00	104.500000	856,900.00	36,900.00	0.16	
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
	1,531,325.000	Local	89.414877	1,369,232.37	89.250000	1,366,707.56	-2,524.81	0.29	
		Base	89.414877	1,369,232.37	89.250000	1,366,707.56	-2,524.81	0.25	
38113YAE9	GOLDEN NUGGET INC SR UNSECURED 144A 10/24 6.75					6.750000	15 Oct 2024		
	490,000.000	Local	81.945078	401,530.88	99.282000	486,481.80	84,950.92	0.10	
		Base	81.945078	401,530.88	99.282000	486,481.80	84,950.92	0.09	
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	100,000.000	Local	125.600360	125,600.36	153.016106	153,016.11	27,415.75	0.03	
		Base	125.600360	125,600.36	153.016106	153,016.11	27,415.75	0.03	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	130,000.000	Local	96.670746	125,671.97	139.357829	181,165.18	55,493.21	0.04	
		Base	96.670746	125,671.97	139.357829	181,165.18	55,493.21	0.03	
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					2.113820	20 Nov 2042		
	44,486.540	Local	0.000202	0.09	3.850860	1,713.11	1,713.02	0.00	
Original Face:	300,000.000	Base	0.000202	0.09	3.850860	1,713.11	1,713.02	0.00	
38469EAC7	GRAHAM PACKAGING COMPANY INC. TERM LOAN						04 Aug 2027		
	646,576.270	Local	99.285843	641,958.70	100.187500	647,788.60	5,829.90	0.14	
		Base	99.285843	641,958.70	100.187500	647,788.60	5,829.90	0.12	
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027		
	376,200.000	Local	100.412775	377,752.86	98.839300	371,833.45	-5,919.41	0.08	
		Base	100.412775	377,752.86	98.839300	371,833.45	-5,919.41	0.07	
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875					3.875000	15 Dec 2028		
	770,000.000	Local	100.000000	770,000.00	101.070000	778,239.00	8,239.00	0.17	
		Base	100.000000	770,000.00	101.070000	778,239.00	8,239.00	0.14	
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	400,000.000	Local		103.969650	415,878.60	133.571090	534,284.36	118,405.76	0.11
		Base		103.969650	415,878.60	133.571090	534,284.36	118,405.76	0.10
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		
	900,000.000	Local		99.965833	899,692.50	118.000000	1,062,000.00	162,307.50	0.23
		Base		99.965833	899,692.50	118.000000	1,062,000.00	162,307.50	0.19
404280CN7	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					4.600000	31 Dec 2099		
	430,000.000	Local		100.000000	430,000.00	101.762000	437,576.60	7,576.60	0.09
		Base		100.000000	430,000.00	101.762000	437,576.60	7,576.60	0.08
41151PAN5	HARBOR FREIGHT TOOLS USA INC 2020 TERM LOAN B						19 Oct 2027		
	800,000.000	Local		98.998383	791,987.06	99.865400	798,923.20	6,936.14	0.17
		Base		98.998383	791,987.06	99.865400	798,923.20	6,936.14	0.15
42806DBQ1	HERTZ VEHICLE FINANCING LLC HERTZ 2018 1A A 144A					3.290000	25 Feb 2024		
	150,352.380	Local		98.174888	147,608.28	100.111730	150,520.37	2,912.09	0.03
Original Face:	660,000.000	Base		98.174888	147,608.28	100.111730	150,520.37	2,912.09	0.03
43133KAA3	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A AR 144A					3.250000	01 Nov 2035		
	290,000.000	Local		100.000000	290,000.00	100.000000	290,000.00	0.00	0.06
Original Face:	290,000.000	Base		100.000000	290,000.00	100.000000	290,000.00	0.00	0.05
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
	680,000.000	Local		100.311975	682,121.43	106.250000	722,500.00	40,378.57	0.15
		Base		100.311975	682,121.43	106.250000	722,500.00	40,378.57	0.13
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026		
	330,000.000	Local		100.583836	331,926.66	98.714300	325,757.19	-6,169.47	0.07
		Base		100.583836	331,926.66	98.714300	325,757.19	-6,169.47	0.06
443628AG7	HUBBAY MINERALS INC COMPANY GUAR 144A 01/25 7.625					7.625000	15 Jan 2025		
	180,000.000	Local		98.870072	177,966.13	103.875000	186,975.00	9,008.87	0.04
		Base		98.870072	177,966.13	103.875000	186,975.00	9,008.87	0.03
44413EAD0	HUDSON RIVER TRADING LLC 2020 TERM LOAN B						18 Feb 2027		
	497,487.440	Local		98.810418	491,569.42	99.583300	495,414.41	3,844.99	0.11
		Base		98.810418	491,569.42	99.583300	495,414.41	3,844.99	0.09
44988LAF4	IRB HOLDING CORP. 2020 TERM LOAN B						05 Feb 2025		

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	99,234.700	Local	89.809925	89,122.61	89,122.61	99.025000	98,267.16	9,144.55	0.02
		Base	89.809925	89,122.61	89,122.61	99.025000	98,267.16	9,144.55	0.02
45174HBE6	IHEARTCOMMUNICATIONS INC SR SECURED 144A 08/27 5.25					5.250000	15 Aug 2027		
	580,000.000	Local	96.541788	559,942.37	559,942.37	105.000000	609,000.00	49,057.63	0.13
		Base	96.541788	559,942.37	559,942.37	105.000000	609,000.00	49,057.63	0.11
45174HBG1	IHEARTCOMMUNICATIONS INC SR SECURED 144A 01/28 4.75					4.750000	15 Jan 2028		
	340,000.000	Local	100.032521	340,110.57	340,110.57	102.625000	348,925.00	8,814.43	0.07
		Base	100.032521	340,110.57	340,110.57	102.625000	348,925.00	8,814.43	0.06
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026		
	238,709.750	Local	100.000000	238,709.75	238,709.75	98.250000	234,532.33	-4,177.42	0.05
		Base	100.000000	238,709.75	238,709.75	98.250000	234,532.33	-4,177.42	0.04
45174UAG3	IHEARTCOMMUNICATIONS INC 2020 INCREMENTAL TERM LOAN						01 May 2026		
	350,100.000	Local	95.789811	335,360.13	335,360.13	99.416700	348,057.87	12,697.74	0.07
		Base	95.789811	335,360.13	335,360.13	99.416700	348,057.87	12,697.74	0.06
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	930,000.000	Local	103.584385	963,334.78	963,334.78	111.960000	1,041,228.00	77,893.22	0.22
		Base	103.584385	963,334.78	963,334.78	111.960000	1,041,228.00	77,893.22	0.19
460599AE3	INTERNATIONAL GAME TECH SR SECURED 144A 01/29 5.25					5.250000	15 Jan 2029		
	330,000.000	Local	100.000000	330,000.00	330,000.00	107.750000	355,575.00	25,575.00	0.08
		Base	100.000000	330,000.00	330,000.00	107.750000	355,575.00	25,575.00	0.06
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	800,000.000	Local	94.908443	759,267.54	759,267.54	109.407793	875,262.34	115,994.80	0.19
		Base	94.908443	759,267.54	759,267.54	109.407793	875,262.34	115,994.80	0.16
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	600,000.000	Local	94.580320	567,481.92	567,481.92	114.459203	686,755.22	119,273.30	0.15
		Base	94.580320	567,481.92	567,481.92	114.459203	686,755.22	119,273.30	0.13
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	674,003.040	Local	99.345053	669,588.68	669,588.68	98.166700	661,646.54	-7,942.14	0.14
		Base	99.345053	669,588.68	669,588.68	98.166700	661,646.54	-7,942.14	0.12
46124CAG2	ALTERRA MOUNTAIN COMPANY 2020 TERM LOAN B						01 Aug 2026		

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Holdings

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		486,325.000	Local 98.561378	479,328.62	100.416700	488,351.52	9,022.90	0.10
			Base 98.561378	479,328.62	100.416700	488,351.52	9,022.90	0.09
462222AB6	IONIS PHARMACEUTICALS IN SR UNSECURED 12/24 0.125				0.125000	15 Dec 2024		
		550,000.000	Local 95.340665	524,373.66	102.057173	561,314.45	36,940.79	0.12
			Base 95.340665	524,373.66	102.057173	561,314.45	36,940.79	0.10
46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B					02 Jan 2026		
		223,675.000	Local 99.829892	223,294.51	98.916700	221,251.93	-2,042.58	0.05
			Base 99.829892	223,294.51	98.916700	221,251.93	-2,042.58	0.04
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75				2.750000	03 Jul 2030		
		370,000.000	Local 100.000000	370,000.00	110.254000	407,939.80	37,939.80	0.09
			Base 100.000000	370,000.00	110.254000	407,939.80	37,939.80	0.07
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875				3.875000	03 Jul 2050		
		230,000.000	Local 100.000000	230,000.00	120.019600	276,045.08	46,045.08	0.06
			Base 100.000000	230,000.00	120.019600	276,045.08	46,045.08	0.05
46647BPB0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR				2.956000	13 May 2031		
		170,000.000	Local 106.766141	181,502.44	109.659099	186,420.47	4,918.03	0.04
			Base 106.766141	181,502.44	109.659099	186,420.47	4,918.03	0.03
468367AQ0	JACKSON MILL CLO LTD JAXM 2015 1A DR 144A				3.036880	15 Apr 2027		
		500,000.000	Local 99.322420	496,612.10	95.965800	479,829.00	-16,783.10	0.10
Original Face:		500,000.000	Base 99.322420	496,612.10	95.965800	479,829.00	-16,783.10	0.09
47077DAF7	JANE STREET GROUP LLC 2020 TERM LOAN					31 Jan 2025		
		609,173.490	Local 99.804497	607,982.54	99.750000	607,650.56	-331.98	0.13
			Base 99.804497	607,982.54	99.750000	607,650.56	-331.98	0.11
47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A				2.868380	20 Oct 2027		
		250,000.000	Local 99.313196	248,282.99	98.877500	247,193.75	-1,089.24	0.05
Original Face:		250,000.000	Base 99.313196	248,282.99	98.877500	247,193.75	-1,089.24	0.05
47714FAL8	JETBLUE AIRWAYS CORPORATION TERM LOAN					17 Jun 2024		
		955,500.000	Local 99.776078	953,360.43	102.696400	981,264.10	27,903.67	0.21
			Base 99.776078	953,360.43	102.696400	981,264.10	27,903.67	0.18
48250RBL9	KKR FINANCIAL CLO LTD KKR 12 DR2 144A				3.336880	15 Oct 2030		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	750,000.000	Local	100.000000	750,000.00	97.200900	729,006.75	-20,993.25	0.15	
	750,000.000	Base	100.000000	750,000.00	97.200900	729,006.75	-20,993.25	0.13	
48250WAJ4	KKR FINANCIAL CLO LTD KKR 14 BR 144A					2.036880	15 Jul 2031		
Original Face:	500,000.000	Local	97.252826	486,264.13	99.373600	496,868.00	10,603.87	0.11	
	500,000.000	Base	97.252826	486,264.13	99.373600	496,868.00	10,603.87	0.09	
48251BAL4	KKR FINANCIAL CLO LTD KKR 16 A1R 144A					1.468380	20 Jan 2029		
Original Face:	530,000.000	Local	100.000000	530,000.00	100.000300	530,001.59	1.59	0.11	
	530,000.000	Base	100.000000	530,000.00	100.000300	530,001.59	1.59	0.10	
48251BAN0	KKR FINANCIAL CLO LTD KKR 16 A2R 144A					2.018380	20 Jan 2029		
Original Face:	250,000.000	Local	100.000000	250,000.00	100.002300	250,005.75	5.75	0.05	
	250,000.000	Base	100.000000	250,000.00	100.002300	250,005.75	5.75	0.05	
48251BAS9	KKR FINANCIAL CLO LTD KKR 16 CR 144A					3.718380	20 Jan 2029		
Original Face:	750,000.000	Local	100.000000	750,000.00	97.935900	734,519.25	-15,480.75	0.16	
	750,000.000	Base	100.000000	750,000.00	97.935900	734,519.25	-15,480.75	0.13	
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75					4.750000	19 Apr 2027		
	1,350,000.000	Local	101.601201	1,371,616.22	116.000000	1,566,000.00	194,383.78	0.33	
		Base	101.601201	1,371,616.22	116.000000	1,566,000.00	194,383.78	0.29	
48668NAA9	KAZTRANSYGAS JSC COMPANY GUAR 144A 09/27 4.375					4.375000	26 Sep 2027		
	950,000.000	Local	98.371877	934,532.83	114.995000	1,092,452.50	157,919.67	0.23	
		Base	98.371877	934,532.83	114.995000	1,092,452.50	157,919.67	0.20	
50077LAY2	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 10/49 4.875					4.875000	01 Oct 2049		
	310,000.000	Local	103.431406	320,637.36	116.662332	361,653.23	41,015.87	0.08	
		Base	103.431406	320,637.36	116.662332	361,653.23	41,015.87	0.07	
50077LBA3	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 05/27 3.875					3.875000	15 May 2027		
	20,000.000	Local	100.000000	20,000.00	107.736192	21,547.24	1,547.24	0.00	
		Base	100.000000	20,000.00	107.736192	21,547.24	1,547.24	0.00	
50077LBD7	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 03/31 4.25					4.250000	01 Mar 2031		
	80,000.000	Local	100.000000	80,000.00	111.505763	89,204.61	9,204.61	0.02	
		Base	100.000000	80,000.00	111.505763	89,204.61	9,204.61	0.02	
50077LBG0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 06/50 5.5					5.500000	01 Jun 2050		

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		330,000.000	Local 101.179861	333,893.54	125.975248	415,718.32	81,824.78	0.09
			Base 101.179861	333,893.54	125.975248	415,718.32	81,824.78	0.08
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25				5.250000	01 Feb 2028		
		710,000.000	Local 90.904625	645,422.84	104.358000	740,941.80	95,518.96	0.16
			Base 90.904625	645,422.84	104.358000	740,941.80	95,518.96	0.14
501797AQ7	L BRANDS INC COMPANY GUAR 01/27 6.694				6.694000	15 Jan 2027		
		460,000.000	Local 105.282417	484,299.12	110.250000	507,150.00	22,850.88	0.11
			Base 105.282417	484,299.12	110.250000	507,150.00	22,850.88	0.09
501797AS3	L BRANDS INC SR SECURED 144A 07/25 6.875				6.875000	01 Jul 2025		
		200,000.000	Local 100.000000	200,000.00	108.578000	217,156.00	17,156.00	0.05
			Base 100.000000	200,000.00	108.578000	217,156.00	17,156.00	0.04
501797AW4	L BRANDS INC COMPANY GUAR 144A 10/30 6.625				6.625000	01 Oct 2030		
		370,000.000	Local 100.000000	370,000.00	111.250000	411,625.00	41,625.00	0.09
			Base 100.000000	370,000.00	111.250000	411,625.00	41,625.00	0.08
50220CAA0	LSTAR SECURITIES INVESTMENT LT LSTRZ 2019 1 A1 144A				1.854750	01 Mar 2024		
		279,916.530	Local 100.000000	279,916.53	99.424030	278,304.29	-1,612.24	0.06
Original Face:		670,000.000	Base 100.000000	279,916.53	99.424030	278,304.29	-1,612.24	0.05
50220KAB0	LES SCHWAB TIRE CENTERS TERM LOAN B					02 Nov 2027		
		420,000.000	Local 99.509093	417,938.19	99.875000	419,475.00	1,536.81	0.09
			Base 99.509093	417,938.19	99.875000	419,475.00	1,536.81	0.08
505742AD8	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 08/21 5.875				5.875000	01 Aug 2021		
		193,000.000	Local 99.576311	192,182.28	100.000000	193,000.00	817.72	0.04
			Base 99.576311	192,182.28	100.000000	193,000.00	817.72	0.04
505742AF3	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 03/22 5.25				5.250000	15 Mar 2022		
		60,000.000	Local 98.010417	58,806.25	100.500000	60,300.00	1,493.75	0.01
			Base 98.010417	58,806.25	100.500000	60,300.00	1,493.75	0.01
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024		
		290,000.000	Local 99.942055	289,831.96	105.917403	307,160.47	17,328.51	0.07
			Base 99.942055	289,831.96	105.917403	307,160.47	17,328.51	0.06
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025		

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		30,000.000	Local 98.175533	29,452.66	104.643271	31,392.98	1,940.32	0.01	
			Base 98.175533	29,452.66	104.643271	31,392.98	1,940.32	0.01	
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A				4.000000	25 Apr 2058			
		1,331,310.820	Local 99.804336	1,328,705.92	100.648430	1,339,943.44	11,237.52	0.28	
Original Face:		1,690,000.000	Base 99.804336	1,328,705.92	100.648430	1,339,943.44	11,237.52	0.24	
52474WAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS3 A1 144A				3.750000	25 Apr 2059			
		1,985,476.880	Local 99.200527	1,969,603.52	100.938710	2,004,114.75	34,511.23	0.43	
Original Face:		2,400,000.000	Base 99.200527	1,969,603.52	100.938710	2,004,114.75	34,511.23	0.37	
52475BAA0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS2 A1 144A				3.750000	25 Jan 2059			
		1,477,231.960	Local 95.334563	1,408,312.63	100.263900	1,481,130.38	72,817.75	0.31	
Original Face:		1,990,000.000	Base 95.334563	1,408,312.63	100.263900	1,481,130.38	72,817.75	0.27	
52706YAH6	LESLIES POOLMART INC TERM LOAN					16 Aug 2023			
		473,013.180	Local 98.686001	466,797.79	99.812500	472,126.28	5,328.49	0.10	
			Base 98.686001	466,797.79	99.812500	472,126.28	5,328.49	0.09	
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B					01 Mar 2027			
		344,074.400	Local 99.657833	342,897.09	98.339300	338,360.36	-4,536.73	0.07	
			Base 99.657833	342,897.09	98.339300	338,360.36	-4,536.73	0.06	
530715AG6	LIBERTY INTERACTIVE LLC SR UNSECURED 11/29 4				4.000000	15 Nov 2029			
		510,000.000	Local 77.457275	395,032.10	76.500000	390,150.00	-4,882.10	0.08	
			Base 77.457275	395,032.10	76.500000	390,150.00	-4,882.10	0.07	
530715AL5	LIBERTY INTERACTIVE LLC SR UNSECURED 02/30 3.75				3.750000	15 Feb 2030			
		600,000.000	Local 76.558273	459,349.64	76.625000	459,750.00	400.36	0.10	
			Base 76.558273	459,349.64	76.625000	459,750.00	400.36	0.08	
531229AG7	LIBERTY MEDIA CORP SR UNSECURED 144A 03/48 2.125				2.125000	31 Mar 2048			
		0.000	Local 0.000000	0.10	0.000000	0.00	-0.10	0.00	
			Base 0.000000	0.10	0.000000	0.00	-0.10	0.00	
53219LAS8	LEGACY LIFEPOINT HEALTH SR SECURED 144A 02/27 4.375				4.375000	15 Feb 2027			
		360,000.000	Local 100.000000	360,000.00	100.125000	360,450.00	450.00	0.08	
			Base 100.000000	360,000.00	100.125000	360,450.00	450.00	0.07	
53627NAA9	LIONS GATE CAPITAL HOLD COMPANY GUAR 144A 11/24 5.875				5.875000	01 Nov 2024			

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	920,000.000	Local		93.147718	856,959.01	101.500000	933,800.00	76,840.99	0.20
		Base		93.147718	856,959.01	101.500000	933,800.00	76,840.99	0.17
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.500000	30 Apr 2049		
	200,000.000	Local		101.620405	203,240.81	112.778000	225,556.00	22,315.19	0.05
		Base		101.620405	203,240.81	112.778000	225,556.00	22,315.19	0.04
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1					1.048000	25 Oct 2034		
	550,990.120	Local		99.826467	550,033.97	98.684240	543,740.41	-6,293.56	0.12
Original Face:	1,270,000.000	Base		99.826467	550,033.97	98.684240	543,740.41	-6,293.56	0.10
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
	450,000.000	Local		117.950398	530,776.79	134.054500	603,245.25	72,468.46	0.13
		Base		117.950398	530,776.79	134.054500	603,245.25	72,468.46	0.11
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7					7.000000	31 Mar 2024		
	398,000.000	Local		96.911231	385,706.70	101.000000	401,980.00	16,273.30	0.09
		Base		96.911231	385,706.70	101.000000	401,980.00	16,273.30	0.07
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5					6.500000	15 Jan 2025		
	340,000.000	Local		94.998591	322,995.21	103.005000	350,217.00	27,221.79	0.07
		Base		94.998591	322,995.21	103.005000	350,217.00	27,221.79	0.06
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125					7.125000	01 Feb 2027		
	500,000.000	Local		100.117606	500,588.03	103.250000	516,250.00	15,661.97	0.11
		Base		100.117606	500,588.03	103.250000	516,250.00	15,661.97	0.09
55280FAG6	MA FINANCECO LLC TERM LOAN B						21 Jun 2024		
	11,098.850	Local		99.866743	11,084.06	98.250000	10,904.62	-179.44	0.00
		Base		99.866743	11,084.06	98.250000	10,904.62	-179.44	0.00
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN						30 Dec 2026		
	316,502.760	Local		100.674471	318,637.48	99.675000	315,474.13	-3,163.35	0.07
		Base		100.674471	318,637.48	99.675000	315,474.13	-3,163.35	0.06
553283AC6	MPH ACQUISITION HOLDINGS COMPANY GUAR 144A 11/28 5.75					5.750000	01 Nov 2028		
	620,000.000	Local		100.000000	620,000.00	98.280000	609,336.00	-10,664.00	0.13
		Base		100.000000	620,000.00	98.280000	609,336.00	-10,664.00	0.11
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		

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Books Open

Prepared by State Street

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		523,940.880	Local Base	99.093060 99.093060	519,189.05 519,189.05	99.500000 99.500000	521,321.18 521,321.18	2,132.13 2,132.13	0.11 0.10
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027			
		365,000.000	Local Base	96.886063 96.886063	353,634.13 353,634.13	106.375000 106.375000	388,268.75 388,268.75	34,634.62 34,634.62	0.08 0.07
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625				4.625000	01 Aug 2029			
		186,000.000	Local Base	103.687204 103.687204	192,858.20 192,858.20	106.875000 106.875000	198,787.50 198,787.50	5,929.30 5,929.30	0.04 0.04
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A				1.936880	15 Apr 2029			
Original Face:		400,000.000	Local Base	98.451423 98.451423	393,805.69 393,805.69	97.917900 97.917900	391,671.60 391,671.60	-2,134.09 -2,134.09	0.08 0.07
56578HAJ5	MARATHON CLO LTD MCLO 2019 2A BA 144A				3.518380	20 Jan 2033			
Original Face:		270,000.000	Local Base	98.618907 98.618907	266,271.05 266,271.05	99.852200 99.852200	269,600.94 269,600.94	3,329.89 3,329.89	0.06 0.05
56589PAG0	MARAVAI INTERMEDIATE HLDGS LLC 2020 TERM LOAN B					19 Oct 2027			
		165,000.000	Local Base	99.025400 99.025400	163,391.91 163,391.91	100.312500 100.312500	165,515.63 165,515.63	2,123.72 2,123.72	0.04 0.03
56608KAG8	MARBLE POINT CLO LTD. MP14 2018 2A D 144A				3.748380	20 Jan 2032			
Original Face:		900,000.000	Local Base	92.170708 92.170708	829,536.37 829,536.37	96.515100 96.515100	868,635.90 868,635.90	39,099.53 39,099.53	0.18 0.16
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875				4.875000	01 Dec 2024			
		260,000.000	Local Base	100.799738 100.799738	262,079.32 262,079.32	114.758669 114.758669	298,372.54 298,372.54	36,293.22 36,293.22	0.06 0.05
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375				3.375000	15 Apr 2050			
		80,000.000	Local Base	99.593738 99.593738	79,674.99 79,674.99	109.241179 109.241179	87,392.94 87,392.94	7,717.95 7,717.95	0.02 0.02
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050			
		120,000.000	Local Base	99.581875 99.581875	119,498.25 119,498.25	129.071696 129.071696	154,886.04 154,886.04	35,387.79 35,387.79	0.03 0.03
57665RAN6	MATCH GROUP HLD II LLC SR UNSECURED 144A 06/28 4.625				4.625000	01 Jun 2028			

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	370,000.000	Local	100.000000		370,000.00	104.812500	387,806.25	17,806.25	0.08
		Base	100.000000		370,000.00	104.812500	387,806.25	17,806.25	0.07
57776DAB9	AMENTUM GOVT SERVI HOLDGS LLC TERM LOAN B						01 Feb 2027		
	437,800.000	Local	99.552746		435,841.92	99.375000	435,063.75	-778.17	0.09
		Base	99.552746		435,841.92	99.375000	435,063.75	-778.17	0.08
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
	627,941.630	Local	100.123461		628,716.89	99.930600	627,505.84	-1,211.05	0.13
		Base	100.123461		628,716.89	99.930600	627,505.84	-1,211.05	0.11
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	103.819869	778,649.02	28,649.02	0.17
		Base	100.000000		750,000.00	103.819869	778,649.02	28,649.02	0.14
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					0.668000	25 Jun 2035		
	102,175.460	Local	99.738166		101,907.93	98.962140	101,115.02	-792.91	0.02
Original Face:	8,410,000.000	Base	99.738166		101,907.93	98.962140	101,115.02	-792.91	0.02
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.733000	25 Aug 2036		
	880,000.000	Local	95.065172		836,573.51	99.558440	876,114.27	39,540.76	0.19
Original Face:	880,000.000	Base	95.065172		836,573.51	99.558440	876,114.27	39,540.76	0.16
594087AU2	MICHAELS STORES INC COMPANY GUAR 144A 07/27 8					8.000000	15 Jul 2027		
	1,030,000.000	Local	91.529390		942,752.72	107.500000	1,107,250.00	164,497.28	0.23
		Base	91.529390		942,752.72	107.500000	1,107,250.00	164,497.28	0.20
594088AR7	MICHAELS STORES INC 2020 TERM LOAN B						01 Oct 2027		
	1,029,380.150	Local	97.664766		1,005,341.71	99.250000	1,021,659.80	16,318.09	0.22
		Base	97.664766		1,005,341.71	99.250000	1,021,659.80	16,318.09	0.19
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A					4.116880	15 Jul 2029		
	750,000.000	Local	99.895628		749,217.21	96.284600	722,134.50	-27,082.71	0.15
Original Face:	750,000.000	Base	99.895628		749,217.21	96.284600	722,134.50	-27,082.71	0.13
59909TAC8	MILANO ACQUISITION CORP TERM LOAN B						01 Oct 2027		
	860,000.000	Local	99.028438		851,644.57	99.875000	858,925.00	7,280.43	0.18
		Base	99.028438		851,644.57	99.875000	858,925.00	7,280.43	0.16
59921PAB2	MILEAGE PLUS HOLDINGS LLC 2020 TERM LOAN B						25 Jun 2027		

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	830,000.000	Local		98.125469	814,441.39	103.972200	862,969.26	48,527.87	0.18
		Base		98.125469	814,441.39	103.972200	862,969.26	48,527.87	0.16
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
	612,429.180	Local		99.964295	612,210.51	105.950630	648,872.57	36,662.06	0.14
Original Face:	880,000.000	Base		99.964295	612,210.51	105.950630	648,872.57	36,662.06	0.12
600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25					6.250000	25 Mar 2029		
	1,000,000.000	Local		101.326967	1,013,269.67	112.500000	1,125,000.00	111,730.33	0.24
		Base		101.326967	1,013,269.67	112.500000	1,125,000.00	111,730.33	0.21
60646CAF4	MISTER CAR WASH HLDNGS INC 2019 TERM LOAN B						14 May 2026		
	270,000.000	Local		97.250000	262,575.00	97.500000	263,250.00	675.00	0.06
		Base		97.250000	262,575.00	97.500000	263,250.00	675.00	0.05
608328BF6	MOHEGAN GAMING + ENT COMPANY GUAR 144A 10/24 7.875					7.875000	15 Oct 2024		
	520,000.000	Local		100.303742	521,579.46	104.375000	542,750.00	21,170.54	0.12
		Base		100.303742	521,579.46	104.375000	542,750.00	21,170.54	0.10
610332AW8	MONROE CAPITAL BSL CLO LTD MCBSL 2015 1A BR 144A					1.962630	22 May 2027		
	400,000.000	Local		98.747273	394,989.09	99.513900	398,055.60	3,066.51	0.08
Original Face:	400,000.000	Base		98.747273	394,989.09	99.513900	398,055.60	3,066.51	0.07
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	750,000.000	Local		102.393395	767,950.46	114.964000	862,230.00	94,279.54	0.18
		Base		102.393395	767,950.46	114.964000	862,230.00	94,279.54	0.16
62886HAP6	NCL CORPORATION LTD SR UNSECURED 144A 12/24 3.625					3.625000	15 Dec 2024		
	480,000.000	Local		97.955196	470,184.94	95.000000	456,000.00	-14,184.94	0.10
		Base		97.955196	470,184.94	95.000000	456,000.00	-14,184.94	0.08
62886HAR2	NCL CORPORATION LTD SR SECURED 144A 05/24 12.25					12.250000	15 May 2024		
	500,000.000	Local		99.128074	495,640.37	120.000000	600,000.00	104,359.63	0.13
		Base		99.128074	495,640.37	120.000000	600,000.00	104,359.63	0.11
62886HAY7	NCL CORPORATION LTD SR SECURED 144A 02/26 10.25					10.250000	01 Feb 2026		
	650,000.000	Local		100.000000	650,000.00	117.000000	760,500.00	110,500.00	0.16
		Base		100.000000	650,000.00	117.000000	760,500.00	110,500.00	0.14
62886HBA8	NCL CORPORATION LTD COMPANY GUAR 144A 03/26 5.875					5.875000	15 Mar 2026		

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	430,000.000	Local	100.000000	430,000.00	105.182000	452,282.60	22,282.60	0.10	
		Base	100.000000	430,000.00	105.182000	452,282.60	22,282.60	0.08	
62912XAC8	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768					7.768000	15 Dec 2037		
	1,060,000.000	Local	119.118254	1,262,653.49	135.197896	1,433,097.70	170,444.21	0.30	
		Base	119.118254	1,262,653.49	135.197896	1,433,097.70	170,444.21	0.26	
629209AA5	NMI HOLDINGS SR SECURED 144A 06/25 7.375					7.375000	01 Jun 2025		
	500,000.000	Local	100.000000	500,000.00	112.000000	560,000.00	60,000.00	0.12	
		Base	100.000000	500,000.00	112.000000	560,000.00	60,000.00	0.10	
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25					7.250000	15 May 2026		
	300,000.000	Local	104.147060	312,441.18	105.500000	316,500.00	4,058.82	0.07	
		Base	104.147060	312,441.18	105.500000	316,500.00	4,058.82	0.06	
629377CQ3	NRG ENERGY INC SR UNSECURED 144A 02/29 3.375					3.375000	15 Feb 2029		
	130,000.000	Local	100.000000	130,000.00	102.380000	133,094.00	3,094.00	0.03	
		Base	100.000000	130,000.00	102.380000	133,094.00	3,094.00	0.02	
629377CR1	NRG ENERGY INC SR UNSECURED 144A 02/31 3.625					3.625000	15 Feb 2031		
	390,000.000	Local	100.000000	390,000.00	102.880000	401,232.00	11,232.00	0.09	
		Base	100.000000	390,000.00	102.880000	401,232.00	11,232.00	0.07	
631715AJ8	NASSAU LTD NCC 2020 1A D 144A					5.002670	20 Jul 2029		
	260,000.000	Local	94.262788	245,083.25	100.018300	260,047.58	14,964.33	0.06	
Original Face:	260,000.000	Base	94.262788	245,083.25	100.018300	260,047.58	14,964.33	0.05	
64110LAT3	NETFLIX INC SR UNSECURED 11/28 5.875					5.875000	15 Nov 2028		
	520,000.000	Local	100.631560	523,284.11	119.875000	623,350.00	100,065.89	0.13	
		Base	100.631560	523,284.11	119.875000	623,350.00	100,065.89	0.11	
64110LAX4	NETFLIX INC SR UNSECURED 05/29 6.375					6.375000	15 May 2029		
	770,000.000	Local	111.274481	856,813.50	123.500000	950,950.00	94,136.50	0.20	
		Base	111.274481	856,813.50	123.500000	950,950.00	94,136.50	0.17	
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					1.093000	25 Sep 2035		
	750,000.000	Local	74.178755	556,340.66	96.281260	722,109.45	165,768.79	0.15	
Original Face:	750,000.000	Base	74.178755	556,340.66	96.281260	722,109.45	165,768.79	0.13	
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	560,570.860	Local	102.234242	573,095.37	106.106470	594,801.95	21,706.58	0.13	
	690,000.000	Base	102.234242	573,095.37	106.106470	594,801.95	21,706.58	0.11	
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
Original Face:	432,643.580	Local	102.492086	443,425.43	106.343760	460,089.45	16,664.02	0.10	
	970,000.000	Base	102.492086	443,425.43	106.343760	460,089.45	16,664.02	0.08	
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A					3.750000	28 May 2052		
Original Face:	216,373.340	Local	100.115754	216,623.80	106.325420	230,059.86	13,436.06	0.05	
	1,050,000.000	Base	100.115754	216,623.80	106.325420	230,059.86	13,436.06	0.04	
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2					4.700000	01 Apr 2026		
Original Face:	1,300,000.000	Local	103.860242	1,350,183.15	110.150000	1,431,950.00	81,766.85	0.30	
		Base	103.860242	1,350,183.15	110.150000	1,431,950.00	81,766.85	0.26	
651229BB1	NEWELL BRANDS INC SR UNSECURED 06/25 4.875					4.875000	01 Jun 2025		
Original Face:	280,000.000	Local	99.776543	279,374.32	110.030000	308,084.00	28,709.68	0.07	
		Base	99.776543	279,374.32	110.030000	308,084.00	28,709.68	0.06	
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4						18 Sep 2026		
Original Face:	1,061,603.900	Local	98.315629	1,043,722.55	99.222200	1,053,346.74	9,624.19	0.22	
		Base	98.315629	1,043,722.55	99.222200	1,053,346.74	9,624.19	0.19	
65341BAD8	NEXTERA ENERGY PARTNERS SR UNSECURED 144A 11/25 0.0000					0.010000	15 Nov 2025		
Original Face:	220,000.000	Local	98.250136	216,150.30	99.781514	219,519.33	3,369.03	0.05	
		Base	98.250136	216,150.30	99.781514	219,519.33	3,369.03	0.04	
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4					6.138000	25 Mar 2047		
Original Face:	308,228.860	Local	100.692534	310,363.45	104.055130	320,727.94	10,364.49	0.07	
	1,280,000.000	Base	100.692534	310,363.45	104.055130	320,727.94	10,364.49	0.06	
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125					7.125000	01 Nov 2022		
Original Face:	780,000.000	Local	78.765936	614,374.30	0.675000	5,265.00	-609,109.30	0.00	
		Base	78.765936	614,374.30	0.675000	5,265.00	-609,109.30	0.00	
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375					7.375000	01 May 2026		
Original Face:	1,635,000.000	Local	99.958340	1,634,318.86	105.250000	1,720,837.50	86,518.64	0.37	
		Base	99.958340	1,634,318.86	105.250000	1,720,837.50	86,518.64	0.31	
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	200,000.000	Local	105.088955	210,177.91	121.308862	242,617.72	32,439.81	0.05	
		Base	105.088955	210,177.91	121.308862	242,617.72	32,439.81	0.04	
67109BCW2	OHA LOAN FUNDING LTD OHALF 2015 1A DR2 144A					4.221000	15 Nov 2032		
	250,000.000	Local	100.000000	250,000.00	100.161900	250,404.75	404.75	0.05	
Original Face:	250,000.000	Base	100.000000	250,000.00	100.161900	250,404.75	404.75	0.05	
67111KAG5	OZLM LTD OZLM 2017 16A C 144A					3.771000	16 May 2030		
	350,000.000	Local	99.680146	348,880.51	97.700500	341,951.75	-6,928.76	0.07	
Original Face:	350,000.000	Base	99.680146	348,880.51	97.700500	341,951.75	-6,928.76	0.06	
67111VAJ5	OZLM LTD OZLM 2018 22A C 144A					2.867750	17 Jan 2031		
	376,000.000	Local	91.757412	345,007.87	94.425900	355,041.38	10,033.51	0.08	
Original Face:	376,000.000	Base	91.757412	345,007.87	94.425900	355,041.38	10,033.51	0.06	
67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A					4.015750	22 Apr 2030		
	600,000.000	Local	100.000000	600,000.00	96.732400	580,394.40	-19,605.60	0.12	
Original Face:	600,000.000	Base	100.000000	600,000.00	96.732400	580,394.40	-19,605.60	0.11	
674599DG7	OCCIDENTAL PETROLEUM COR SR UNSECURED 10/36 0.00000						10 Oct 2036		
	1,660,000.000	Local	45.180068	749,989.13	46.000000	763,600.00	13,610.87	0.16	
		Base	45.180068	749,989.13	46.000000	763,600.00	13,610.87	0.14	
674599DR3	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/28 7.15					7.150000	15 May 2028		
	1,810,000.000	Local	93.091586	1,684,957.71	101.375000	1,834,887.50	149,929.79	0.39	
		Base	93.091586	1,684,957.71	101.375000	1,834,887.50	149,929.79	0.34	
674599EF8	OCCIDENTAL PETROLEUM COR SR UNSECURED 01/31 6.125					6.125000	01 Jan 2031		
	440,000.000	Local	100.000000	440,000.00	107.020000	470,888.00	30,888.00	0.10	
		Base	100.000000	440,000.00	107.020000	470,888.00	30,888.00	0.09	
67515XAA2	OCEAN TRAILS CLO IX OCTR 2020 9A A1 144A					2.152730	15 Oct 2029		
	305,000.000	Local	100.000000	305,000.00	100.353200	306,077.26	1,077.26	0.06	
Original Face:	305,000.000	Base	100.000000	305,000.00	100.353200	306,077.26	1,077.26	0.06	
67515XAC8	OCEAN TRAILS CLO IX OCTR 2020 9A A2 144A					2.552730	15 Oct 2029		
	345,000.000	Local	99.879722	344,585.04	100.431200	346,487.64	1,902.60	0.07	
Original Face:	345,000.000	Base	99.879722	344,585.04	100.431200	346,487.64	1,902.60	0.06	
67572YBW1	OCTAGON INVESTMENT PARTNERS XX OCT22 2014 1A DRR 144A					2.965750	22 Jan 2030		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		450,000.000	Local	93.001751	418,507.88	95.645600	430,405.20	11,897.32	0.09
		450,000.000	Base	93.001751	418,507.88	95.645600	430,405.20	11,897.32	0.08
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A				2.818380	20 Jan 2031			
Original Face:		850,000.000	Local	96.724633	822,159.38	94.237200	801,016.20	-21,143.18	0.17
		850,000.000	Base	96.724633	822,159.38	94.237200	801,016.20	-21,143.18	0.15
682189AQ8	ON SEMICONDUCTOR CORP COMPANY GUAR 144A 09/28 3.875				3.875000	01 Sep 2028			
		450,000.000	Local	100.000000	450,000.00	103.500000	465,750.00	15,750.00	0.10
			Base	100.000000	450,000.00	103.500000	465,750.00	15,750.00	0.09
683715AC0	OPEN TEXT CORP COMPANY GUAR 144A 02/28 3.875				3.875000	15 Feb 2028			
		160,000.000	Local	100.000000	160,000.00	104.000000	166,400.00	6,400.00	0.04
			Base	100.000000	160,000.00	104.000000	166,400.00	6,400.00	0.03
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125				4.125000	15 Feb 2030			
		340,000.000	Local	98.959712	336,463.02	106.380000	361,692.00	25,228.98	0.08
			Base	98.959712	336,463.02	106.380000	361,692.00	25,228.98	0.07
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25				4.250000	19 Jun 2024			
		1,010,000.000	Local	102.029836	1,030,501.34	109.435787	1,105,301.45	74,800.11	0.23
			Base	102.029836	1,030,501.34	109.435787	1,105,301.45	74,800.11	0.20
69318FAK4	PBF HOLDING CO LLC SR SECURED 144A 05/25 9.25				9.250000	15 May 2025			
		220,000.000	Local	100.248045	220,545.70	98.590000	216,898.00	-3,647.70	0.05
			Base	100.248045	220,545.70	98.590000	216,898.00	-3,647.70	0.04
69327RAD3	PDC ENERGY INC COMPANY GUAR 09/21 1.125				1.125000	15 Sep 2021			
		1,390,000.000	Local	96.566919	1,342,280.17	97.157978	1,350,495.89	8,215.72	0.29
			Base	96.566919	1,342,280.17	97.157978	1,350,495.89	8,215.72	0.25
69329HAB7	PAE HOLDING CORPORATION 2020 TERM LOAN B					19 Oct 2027			
		500,000.000	Local	98.776634	493,883.17	100.125000	500,625.00	6,741.83	0.11
			Base	98.776634	493,883.17	100.125000	500,625.00	6,741.83	0.09
69356MAA4	PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5				9.500000	01 Oct 2028			
		1,070,000.000	Local	103.868984	1,111,398.13	110.750000	1,185,025.00	73,626.87	0.25
			Base	103.868984	1,111,398.13	110.750000	1,185,025.00	73,626.87	0.22
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5				4.500000	01 Apr 2056			

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		700,000.000	Local	108.065339	756,457.37	128.750000	901,250.00	144,792.63	0.19
		700,000.000	Base	108.065339	756,457.37	128.750000	901,250.00	144,792.63	0.16
69917AAA2	PARALLEL LTD PARL 2020 1A A1 144A				1.983340	20 Jul 2031			
Original Face:		350,000.000	Local	100.000000	350,000.00	100.357700	351,251.95	1,251.95	0.07
		350,000.000	Base	100.000000	350,000.00	100.357700	351,251.95	1,251.95	0.06
69946EAT8	PAREXEL INTL CORP TERM LOAN B					27 Sep 2024			
		560,000.000	Local	97.227552	544,474.29	98.160700	549,699.92	5,225.63	0.12
			Base	97.227552	544,474.29	98.160700	549,699.92	5,225.63	0.10
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625				6.625000	15 Apr 2027			
		175,000.000	Local	92.200183	161,350.32	103.500000	181,125.00	19,774.68	0.04
			Base	92.200183	161,350.32	103.500000	181,125.00	19,774.68	0.03
701885AD7	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 01/25 5.375				5.375000	15 Jan 2025			
		600,000.000	Local	102.321375	613,928.25	102.840000	617,040.00	3,111.75	0.13
			Base	102.321375	613,928.25	102.840000	617,040.00	3,111.75	0.11
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625				5.625000	15 Oct 2027			
		600,000.000	Local	103.728188	622,369.13	109.450000	656,700.00	34,330.87	0.14
			Base	103.728188	622,369.13	109.450000	656,700.00	34,330.87	0.12
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B					19 Aug 2022			
		507,071.800	Local	99.872598	506,425.78	92.375000	468,407.58	-38,018.20	0.10
			Base	99.872598	506,425.78	92.375000	468,407.58	-38,018.20	0.09
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031			
		830,000.000	Local	101.677987	843,927.29	109.651000	910,103.30	66,176.01	0.19
			Base	101.677987	843,927.29	109.651000	910,103.30	66,176.01	0.17
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN					26 Jan 2023			
		893,473.590	Local	86.055137	768,879.92	95.847200	856,369.42	87,489.50	0.18
			Base	86.055137	768,879.92	95.847200	856,369.42	87,489.50	0.16
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85				6.850000	31 Dec 2099			
		90,000.000	Local	79.713789	71,742.41	124.765000	112,288.50	40,546.09	0.02
			Base	79.713789	71,742.41	124.765000	112,288.50	40,546.09	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299000	27 Jan 2025			

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	2,070,000.000	Local	98.542205	2,039,823.65	113.001000	2,339,120.70	299,297.05	0.50	
		Base	98.542205	2,039,823.65	113.001000	2,339,120.70	299,297.05	0.43	
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	340,000.000	Local	93.029038	316,298.73	116.600000	396,440.00	80,141.27	0.08	
		Base	93.029038	316,298.73	116.600000	396,440.00	80,141.27	0.07	
716768AD8	PETSMART INC COMPANY GUAR 144A 06/25 8.875					8.875000	01 Jun 2025		
	1,540,000.000	Local	100.384310	1,545,918.38	102.750000	1,582,350.00	36,431.62	0.34	
		Base	100.384310	1,545,918.38	102.750000	1,582,350.00	36,431.62	0.29	
71677HAG0	PETSMART INC CONSENTING TERM LOAN						11 Mar 2022		
	98,773.950	Local	96.248515	95,068.46	99.775000	98,551.71	3,483.25	0.02	
		Base	96.248515	95,068.46	99.775000	98,551.71	3,483.25	0.02	
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026		
	580,975.260	Local	100.062684	581,339.44	99.375000	577,344.16	-3,995.28	0.12	
		Base	100.062684	581,339.44	99.375000	577,344.16	-3,995.28	0.11	
71913BAF9	PHOENIX GUARANTOR INC. TERM LOAN B2						05 Mar 2026		
	800,000.000	Local	99.000000	792,000.00	99.750000	798,000.00	6,000.00	0.17	
		Base	99.000000	792,000.00	99.750000	798,000.00	6,000.00	0.15	
72751PAC8	PLANVIEW PARENT INC TERM LOAN						17 Dec 2027		
	320,000.000	Local	99.003031	316,809.70	99.750000	319,200.00	2,390.30	0.07	
		Base	99.003031	316,809.70	99.750000	319,200.00	2,390.30	0.06	
72751PAD6	PLANVIEW PARENT INC DELAYED DRAW TERM LOAN						17 Dec 2027		
	70,000.000	Local	99.003029	69,302.12	99.750000	69,825.00	522.88	0.01	
		Base	99.003029	69,302.12	99.750000	69,825.00	522.88	0.01	
73021CAA3	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 1R A 144A					2.145130	27 Mar 2024		
	491,558.250	Local	100.000000	491,558.25	92.080100	452,627.33	-38,930.92	0.10	
Original Face:	870,000.000	Base	100.000000	491,558.25	92.080100	452,627.33	-38,930.92	0.08	
74028HAC9	PRECISION MEDICINE GROUP LLC TERM LOAN						18 Nov 2027		
	796,153.850	Local	98.518776	784,361.03	100.000000	796,153.85	11,792.82	0.17	
		Base	98.518776	784,361.03	100.000000	796,153.85	11,792.82	0.15	
74028HAD7	PRECISION MEDICINE GROUP LLC DELAYED DRAW TERM LOAN						18 Nov 2027		

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	103,846.150	Local	98.521110	102,310.38	100.000000	103,846.15	1,535.77	0.02	
		Base	98.521110	102,310.38	100.000000	103,846.15	1,535.77	0.02	
74166MAB2	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/24 5.25					5.250000	15 Apr 2024		
	350,000.000	Local	102.404020	358,414.07	106.750000	373,625.00	15,210.93	0.08	
		Base	102.404020	358,414.07	106.750000	373,625.00	15,210.93	0.07	
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
	250,000.000	Local	100.808604	252,021.51	109.500000	273,750.00	21,728.49	0.06	
		Base	100.808604	252,021.51	109.500000	273,750.00	21,728.49	0.05	
74166MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25					6.250000	15 Jan 2028		
	260,000.000	Local	100.000000	260,000.00	107.359000	279,133.40	19,133.40	0.06	
		Base	100.000000	260,000.00	107.359000	279,133.40	19,133.40	0.05	
74166MAF3	PRIME SECSRVC BRW/FINANC SR SECURED 144A 08/27 3.375					3.375000	31 Aug 2027		
	650,000.000	Local	100.000000	650,000.00	99.250000	645,125.00	-4,875.00	0.14	
		Base	100.000000	650,000.00	99.250000	645,125.00	-4,875.00	0.12	
74339DAD0	PROJECT ALPHA INTERMEDIATE HL TERM LOAN B 1						26 Apr 2024		
	197,994.990	Local	100.000000	197,994.99	99.250000	196,510.03	-1,484.96	0.04	
		Base	100.000000	197,994.99	99.250000	196,510.03	-1,484.96	0.04	
744080AJ1	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875						15 Jun 2027		
	150,000.000	Local	79.895493	119,843.24	40.751000	61,126.50	-58,716.74	0.01	
Original Face:	150,000.000	Base	79.895493	119,843.24	40.751000	61,126.50	-58,716.74	0.01	
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125						16 Mar 2024		
	450,000.000	Local	87.058576	391,763.59	40.875000	183,937.50	-207,826.09	0.04	
Original Face:	450,000.000	Base	87.058576	391,763.59	40.875000	183,937.50	-207,826.09	0.03	
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103					5.103000	23 Apr 2048		
	1,320,000.000	Local	116.824109	1,542,078.24	140.575000	1,855,590.00	313,511.76	0.39	
		Base	116.824109	1,542,078.24	140.575000	1,855,590.00	313,511.76	0.34	
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	136.438000	518,464.40	138,464.40	0.11	
		Base	100.000000	380,000.00	136.438000	518,464.40	138,464.40	0.09	
74840LAA0	QUICKEN LOANS INC COMPANY GUAR 144A 05/25 5.75					5.750000	01 May 2025		

Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	0.000	Local		0.000000	0.04	0.000000	0.00	-0.04	0.00
		Base		0.000000	0.04	0.000000	0.00	-0.04	0.00
74952PAJ6	RETL RETL 2019 RVP C 144A					2.241000	15 Mar 2036		
	1,340,000.000	Local		100.000000	1,340,000.00	96.281950	1,290,178.13	-49,821.87	0.27
Original Face:	1,340,000.000	Base		100.000000	1,340,000.00	96.281950	1,290,178.13	-49,821.87	0.24
75008QAL0	RACKSPACE HOSTING INC NOVEMBER 2017 TERM B FACILITY						03 Nov 2023		
	299,224.810	Local		99.562500	297,915.70	99.791700	298,601.52	685.82	0.06
		Base		99.562500	297,915.70	99.791700	298,601.52	685.82	0.05
75041EAB8	RADIOLOGY PARTNERS INC TER LOAN B						09 Jul 2025		
	130,000.000	Local		93.650692	121,745.90	98.291700	127,779.21	6,033.31	0.03
		Base		93.650692	121,745.90	98.291700	127,779.21	6,033.31	0.02
75041VAA2	RADIOLOGY PARTNERS INC COMPANY GUAR 144A 02/28 9.25					9.250000	01 Feb 2028		
	920,000.000	Local		98.595508	907,078.67	112.250000	1,032,700.00	125,621.33	0.22
		Base		98.595508	907,078.67	112.250000	1,032,700.00	125,621.33	0.19
75049EAK0	RADNET MGMT INC TERM LOAN B1						30 Jun 2023		
	708,229.220	Local		99.896532	707,496.43	99.750000	706,458.65	-1,037.78	0.15
		Base		99.896532	707,496.43	99.750000	706,458.65	-1,037.78	0.13
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875					5.875000	01 Jul 2022		
	347,000.000	Local		93.402435	324,106.45	100.000000	347,000.00	22,893.55	0.07
		Base		93.402435	324,106.45	100.000000	347,000.00	22,893.55	0.06
75281AAW9	RANGE RESOURCES CORP COMPANY GUAR 06/21 5.75					5.750000	01 Jun 2021		
	250,000.000	Local		98.553264	246,383.16	99.751000	249,377.50	2,994.34	0.05
		Base		98.553264	246,383.16	99.751000	249,377.50	2,994.34	0.05
75281AAY5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5					5.000000	15 Aug 2022		
	440,000.000	Local		84.516641	371,873.22	99.000000	435,600.00	63,726.78	0.09
		Base		84.516641	371,873.22	99.000000	435,600.00	63,726.78	0.08
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	30,000.000	Local		94.295700	28,288.71	97.500000	29,250.00	961.29	0.01
		Base		94.295700	28,288.71	97.500000	29,250.00	961.29	0.01
75281ABG3	RANGE RESOURCES CORP COMPANY GUAR 02/26 9.25					9.250000	01 Feb 2026		

& Issue has redenominated but Local is not converted
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		1,860,000.000	Local 98.682769	1,835,499.51	104.500000	1,943,700.00	108,200.49	0.41
			Base 98.682769	1,835,499.51	104.500000	1,943,700.00	108,200.49	0.35
75605NAQ3	REALOGY CORP TERM LOAN B					08 Feb 2025		
		338,256.420	Local 97.154951	328,632.86	98.187500	332,125.52	3,492.66	0.07
			Base 97.154951	328,632.86	98.187500	332,125.52	3,492.66	0.06
75606DAJ0	REALOGY GROUP/CO ISSUER SECURED 144A 06/25 7.625				7.625000	15 Jun 2025		
		270,000.000	Local 100.000000	270,000.00	108.572000	293,144.40	23,144.40	0.06
			Base 100.000000	270,000.00	108.572000	293,144.40	23,144.40	0.05
75774EAB1	REDSTONE BUYER LLC TERM LOAN					01 Sep 2027		
		1,110,000.000	Local 98.087242	1,088,768.39	100.312500	1,113,468.75	24,700.36	0.24
			Base 98.087242	1,088,768.39	100.312500	1,113,468.75	24,700.36	0.20
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B					16 Nov 2025		
		1,159,549.620	Local 99.704454	1,156,122.62	99.515600	1,153,932.76	-2,189.86	0.24
			Base 99.704454	1,156,122.62	99.515600	1,153,932.76	-2,189.86	0.21
76117WAB5	RESOLUTE FOREST PRODUCTS COMPANY GUAR 05/23 5.875				5.875000	15 May 2023		
		370,000.000	Local 99.463300	368,014.21	99.750000	369,075.00	1,060.79	0.08
			Base 99.463300	368,014.21	99.750000	369,075.00	1,060.79	0.07
76119DAA7	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A				2.913000	25 May 2059		
		446,079.960	Local 100.258030	447,230.98	101.943050	454,747.52	7,516.54	0.10
Original Face:		840,000.000	Base 100.258030	447,230.98	101.943050	454,747.52	7,516.54	0.08
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN					04 Feb 2027		
		901,001.080	Local 99.285422	894,562.72	99.237500	894,130.95	-431.77	0.19
			Base 99.285422	894,562.72	99.237500	894,130.95	-431.77	0.16
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS					05 Feb 2023		
		187,856.720	Local 99.777559	187,438.85	99.400000	186,729.58	-709.27	0.04
			Base 99.777559	187,438.85	99.400000	186,729.58	-709.27	0.03
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B					31 Oct 2024		
		223,658.910	Local 100.232376	224,178.64	98.375000	220,024.45	-4,154.19	0.05
			Base 100.232376	224,178.64	98.375000	220,024.45	-4,154.19	0.04
77846EAA3	ROSSLYN PORTFOLIO TRUST 2017 R RPT 2017 ROSS A 144A				1.939000	15 Jun 2033		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	861,695.400	Local		99.677782	858,918.86	100.223480	863,621.12	4,702.26	0.18
	1,010,000.000	Base		99.677782	858,918.86	100.223480	863,621.12	4,702.26	0.16
780097BB6	NATWEST GROUP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
	200,000.000	Local		99.902710	199,805.42	103.791000	207,582.00	7,776.58	0.04
		Base		99.902710	199,805.42	103.791000	207,582.00	7,776.58	0.04
780097BP5	NATWEST GROUP PLC SR UNSECURED 05/28 VAR					3.073000	22 May 2028		
	200,000.000	Local		105.303410	210,606.82	108.537127	217,074.25	6,467.43	0.05
		Base		105.303410	210,606.82	108.537127	217,074.25	6,467.43	0.04
78350UAE5	RYAN SPECIALTY GROUP LLC TERM LOAN						01 Sep 2027		
	598,500.000	Local		98.558860	589,874.78	99.625000	596,255.63	6,380.85	0.13
		Base		98.558860	589,874.78	99.625000	596,255.63	6,380.85	0.11
79546VAL0	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625					5.625000	01 Dec 2025		
	920,000.000	Local		92.546353	851,426.45	102.750000	945,300.00	93,873.55	0.20
		Base		92.546353	851,426.45	102.750000	945,300.00	93,873.55	0.17
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	300,000.000	Local		99.939380	299,818.14	112.226000	336,678.00	36,859.86	0.07
		Base		99.939380	299,818.14	112.226000	336,678.00	36,859.86	0.06
80007RAJ4	SANDS CHINA LTD SR UNSECURED 144A 01/26 3.8					3.800000	08 Jan 2026		
	200,000.000	Local		99.910245	199,820.49	106.546000	213,092.00	13,271.51	0.05
		Base		99.910245	199,820.49	106.546000	213,092.00	13,271.51	0.04
80862QAG6	SCIENCE APP INTERNATL CORP 2020 INCREMENTAL TL B						12 Mar 2027		
	126,933.340	Local		99.101434	125,792.76	99.812500	126,695.34	902.58	0.03
		Base		99.101434	125,792.76	99.812500	126,695.34	902.58	0.02
80874YBC3	SCIENTIFIC GAMES INTERNA COMPANY GUAR 144A 05/28 7					7.000000	15 May 2028		
	290,000.000	Local		104.919690	304,267.10	107.521000	311,810.90	7,543.80	0.07
		Base		104.919690	304,267.10	107.521000	311,810.90	7,543.80	0.06
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	623,541.830	Local		99.215923	618,652.78	97.525000	608,109.17	-10,543.61	0.13
		Base		99.215923	618,652.78	97.525000	608,109.17	-10,543.61	0.11
81271EAB7	SEATTLE SPINCO INC TERM LOAN B						21 Jun 2024		

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		74,953.280	Local Base	99.866997 99.866997	74,853.59 74,853.59	98.250000 98.250000	73,641.60 73,641.60	-1,211.99 -1,211.99	0.02 0.01
81527CAL1	SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN B					31 Dec 2025			
		701,057.950	Local Base	97.792571 97.792571	685,582.59 685,582.59	98.291700 98.291700	689,081.78 689,081.78	3,499.19 3,499.19	0.15 0.13
81527CAN7	SEDGWICK CLAIM MGMT SERV INC 2020 TERM LOAN B3					03 Sep 2026			
		308,450.000	Local Base	96.313201 96.313201	297,078.07 297,078.07	100.625000 100.625000	310,377.81 310,377.81	13,299.74 13,299.74	0.07 0.06
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.750000	13 Mar 2048		
		240,000.000	Local	86.331792	207,196.30	110.036800	264,088.32	56,892.02	0.06
Original Face:		240,000.000	Base	86.331792	207,196.30	110.036800	264,088.32	56,892.02	0.05
81728UAA2	SENSATA TECH INC COMPANY GUAR 144A 02/30 4.375					4.375000	15 Feb 2030		
		190,000.000	Local Base	100.000000 100.000000	190,000.00 190,000.00	107.625000 107.625000	204,487.50 204,487.50	14,487.50 14,487.50	0.04 0.04
81761LAB8	SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5					5.500000	15 Dec 2027		
		410,000.000	Local Base	100.288476 100.288476	411,182.75 411,182.75	109.335928 109.335928	448,277.30 448,277.30	37,094.55 37,094.55	0.10 0.08
82845LAA8	SILVERSEA CRUISE FINANCE SR SECURED 144A 02/25 7.25					7.250000	01 Feb 2025		
		670,000.000	Local Base	101.378088 101.378088	679,233.19 679,233.19	103.500000 103.500000	693,450.00 693,450.00	14,216.81 14,216.81	0.15 0.13
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
		110,124.850	Local	100.000000	110,124.85	106.218110	116,972.53	6,847.68	0.02
Original Face:		150,000.000	Base	100.000000	110,124.85	106.218110	116,972.53	6,847.68	0.02
83546DAG3	SONIC CAPITAL LLC SONIC 2020 1A A21 144A					3.845000	20 Jan 2050		
		699,125.000	Local	104.901471	733,392.41	106.698000	745,952.39	12,559.98	0.16
Original Face:		705,000.000	Base	104.901471	733,392.41	106.698000	745,952.39	12,559.98	0.14
83600VAD3	SOTERA HEALTH HOLDINGS LLC 2019 TERM LOAN						11 Dec 2026		
		340,976.890	Local Base	99.068512 99.068512	337,800.73 337,800.73	100.275000 100.275000	341,914.58 341,914.58	4,113.85 4,113.85	0.07 0.06
83614BAA7	SOUND POINT CLO LTD SNDPT 2019 2A A1 144A					1.636880	15 Apr 2032		

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Original Face:	580,000.000	Local	100.000000	580,000.00	100.057900	580,335.82	335.82	0.12	
	580,000.000	Base	100.000000	580,000.00	100.057900	580,335.82	335.82	0.11	
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
	1,050,000.000	Local	102.541769	1,076,688.57	112.000000	1,176,000.00	99,311.43	0.25	
		Base	102.541769	1,076,688.57	112.000000	1,176,000.00	99,311.43	0.21	
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
	1,380,000.000	Local	120.157528	1,658,173.88	158.337500	2,185,057.50	526,883.62	0.46	
		Base	120.157528	1,658,173.88	158.337500	2,185,057.50	526,883.62	0.40	
85236FAA1	SRM ESCROW ISSUER LLC SR SECURED 144A 11/28 6					6.000000	01 Nov 2028		
	840,000.000	Local	100.000000	840,000.00	104.515500	877,930.20	37,930.20	0.19	
		Base	100.000000	840,000.00	104.515500	877,930.20	37,930.20	0.16	
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					0.868000	25 Sep 2035		
	282,614.910	Local	94.490875	267,045.30	99.527260	281,278.88	14,233.58	0.06	
Original Face:	620,000.000	Base	94.490875	267,045.30	99.527260	281,278.88	14,233.58	0.05	
86614RAN7	SUMMIT MATERIALS LLC/FIN COMPANY GUAR 144A 01/29 5.25					5.250000	15 Jan 2029		
	290,000.000	Local	100.000000	290,000.00	105.000000	304,500.00	14,500.00	0.06	
		Base	100.000000	290,000.00	105.000000	304,500.00	14,500.00	0.06	
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A					4.870000	20 Jul 2048		
	837,354.640	Local	100.614648	842,501.42	107.048100	896,372.23	53,870.81	0.19	
Original Face:	900,000.000	Base	100.614648	842,501.42	107.048100	896,372.23	53,870.81	0.16	
86772FAA9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A					3.610000	01 Feb 2055		
	497,544.390	Local	99.953287	497,311.97	106.845960	531,606.08	34,294.11	0.11	
Original Face:	510,000.000	Base	99.953287	497,311.97	106.845960	531,606.08	34,294.11	0.10	
86875TAB3	SURF HOLDINGS, LLC USD TERM LOAN						05 Mar 2027		
	378,100.000	Local	100.676366	380,657.34	98.975000	374,224.48	-6,432.86	0.08	
		Base	100.676366	380,657.34	98.975000	374,224.48	-6,432.86	0.07	
86880NAU7	SURGERY CTR HLDGS INC FIRST LIEN						03 Sep 2024		
	557,120.820	Local	95.151815	530,110.57	98.229200	547,255.32	17,144.75	0.12	
		Base	95.151815	530,110.57	98.229200	547,255.32	17,144.75	0.10	
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		

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		1,210,000.000	Local 102.672780	1,242,340.64	120.251000	1,455,037.10	212,696.46	0.31
			Base 102.672780	1,242,340.64	120.251000	1,455,037.10	212,696.46	0.27
87105NAA8	SWITCH LTD COMPANY GUAR 144A 09/28 3.75				3.750000	15 Sep 2028		
		510,000.000	Local 100.000000	510,000.00	101.500000	517,650.00	7,650.00	0.11
			Base 100.000000	510,000.00	101.500000	517,650.00	7,650.00	0.09
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A				1.190130	16 Apr 2031		
		500,000.000	Local 99.095216	495,476.08	99.520300	497,601.50	2,125.42	0.11
Original Face:		500,000.000	Base 99.095216	495,476.08	99.520300	497,601.50	2,125.42	0.09
87166BAA0	SYNEOS HEALTH INC COMPANY GUAR 144A 01/29 3.625				3.625000	15 Jan 2029		
		580,000.000	Local 100.000000	580,000.00	100.276500	581,603.70	1,603.70	0.12
			Base 100.000000	580,000.00	100.276500	581,603.70	1,603.70	0.11
87229WAG6	TCI SYMPHONY CLO TSYP 2016 1A BR 144A				1.874130	13 Oct 2029		
		1,000,000.000	Local 98.003269	980,032.69	99.441800	994,418.00	14,385.31	0.21
Original Face:		1,000,000.000	Base 98.003269	980,032.69	99.441800	994,418.00	14,385.31	0.18
87229WAL5	TCI SYMPHONY CLO TSYP 2016 1A DR 144A				3.224130	13 Oct 2029		
		750,000.000	Local 92.579355	694,345.16	97.846900	733,851.75	39,506.59	0.16
Original Face:		750,000.000	Base 92.579355	694,345.16	97.846900	733,851.75	39,506.59	0.13
87256FAB0	TKC HLDGS INC FIRST LIEN					01 Feb 2023		
		562,158.270	Local 99.445585	559,041.58	97.925000	550,493.49	-8,548.09	0.12
			Base 99.445585	559,041.58	97.925000	550,493.49	-8,548.09	0.10
87264AAP0	T MOBILE USA INC COMPANY GUAR 01/26 6.5				6.500000	15 Jan 2026		
		500,000.000	Local 102.681550	513,407.75	103.500000	517,500.00	4,092.25	0.11
			Base 102.681550	513,407.75	103.500000	517,500.00	4,092.25	0.09
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	107.489000	150,484.60	10,484.60	0.03
			Base 100.000000	140,000.00	107.489000	150,484.60	10,484.60	0.03
87422VAE8	TALEN ENERGY SUPPLY LLC COMPANY GUAR 144A 01/26 10.5				10.500000	15 Jan 2026		
		450,000.000	Local 103.175053	464,287.74	88.953000	400,288.50	-63,999.24	0.08
			Base 103.175053	464,287.74	88.953000	400,288.50	-63,999.24	0.07
87470LAJ0	TALLGRASS NRG PRTNR/FIN SR UNSECURED 144A 12/30 6				6.000000	31 Dec 2030		

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	440,000.000	Local	100.000000		440,000.00	102.905000	452,782.00	12,782.00	0.10
		Base	100.000000		440,000.00	102.905000	452,782.00	12,782.00	0.08
87612BBR2	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 02/31 4.875					4.875000	01 Feb 2031		
	550,000.000	Local	100.000000		550,000.00	108.959000	599,274.50	49,274.50	0.13
		Base	100.000000		550,000.00	108.959000	599,274.50	49,274.50	0.11
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	150,000.000	Local	102.831473		154,247.21	125.294633	187,941.95	33,694.74	0.04
		Base	102.831473		154,247.21	125.294633	187,941.95	33,694.74	0.03
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4					5.400000	01 Feb 2043		
	390,000.000	Local	96.516926		376,416.01	119.436417	465,802.03	89,386.02	0.10
		Base	96.516926		376,416.01	119.436417	465,802.03	89,386.02	0.09
88033GDA5	TENET HEALTHCARE CORP SR SECURED 144A 11/27 5.125					5.125000	01 Nov 2027		
	120,000.000	Local	101.717292		122,060.75	105.875000	127,050.00	4,989.25	0.03
		Base	101.717292		122,060.75	105.875000	127,050.00	4,989.25	0.02
88033GDE7	TENET HEALTHCARE CORP SR SECURED 144A 04/25 7.5					7.500000	01 Apr 2025		
	430,000.000	Local	100.080095		430,344.41	109.250000	469,775.00	39,430.59	0.10
		Base	100.080095		430,344.41	109.250000	469,775.00	39,430.59	0.09
88033GDG2	TENET HEALTHCARE CORP SR SECURED 144A 06/28 4.625					4.625000	15 Jun 2028		
	200,000.000	Local	100.118305		200,236.61	104.750000	209,500.00	9,263.39	0.04
		Base	100.118305		200,236.61	104.750000	209,500.00	9,263.39	0.04
88145LAB0	TERRIER MEDIA BUYER INC TERM LOAN B						17 Dec 2026		
	752,375.180	Local	99.559326		749,059.66	99.861100	751,330.13	2,270.47	0.16
		Base	99.559326		749,059.66	99.861100	751,330.13	2,270.47	0.14
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
	390,000.000	Local	91.162069		355,532.07	96.126000	374,891.40	19,359.33	0.08
		Base	91.162069		355,532.07	96.126000	374,891.40	19,359.33	0.07
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					2.152750	11 Nov 2034		
	850,584.270	Local	100.639464		856,023.45	93.398800	794,435.50	-61,587.95	0.17
Original Face:	1,050,000.000	Base	100.639464		856,023.45	93.398800	794,435.50	-61,587.95	0.15
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	60,000.000	Local	96.585550	57,951.33	133.475937	80,085.56	22,134.23	0.02	
		Base	96.585550	57,951.33	133.475937	80,085.56	22,134.23	0.01	
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5						16 Nov 2026		
	515,148.110	Local	98.413693	506,976.28	99.645800	513,323.46	6,347.18	0.11	
		Base	98.413693	506,976.28	99.645800	513,323.46	6,347.18	0.09	
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
	1,270,000.000	Local	105.831205	1,344,056.30	110.060000	1,397,762.00	53,705.70	0.30	
		Base	105.831205	1,344,056.30	110.060000	1,397,762.00	53,705.70	0.26	
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25					3.250000	15 May 2030		
	170,000.000	Local	107.025606	181,943.53	112.059215	190,500.67	8,557.14	0.04	
		Base	107.025606	181,943.53	112.059215	190,500.67	8,557.14	0.03	
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25					6.250000	15 Mar 2026		
	1,720,000.000	Local	102.871980	1,769,398.05	106.500000	1,831,800.00	62,401.95	0.39	
		Base	102.871980	1,769,398.05	106.500000	1,831,800.00	62,401.95	0.33	
893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8					8.000000	15 Dec 2025		
	980,000.000	Local	102.816219	1,007,598.95	110.530000	1,083,194.00	75,595.05	0.23	
		Base	102.816219	1,007,598.95	110.530000	1,083,194.00	75,595.05	0.20	
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75					6.750000	02 May 2025		
	1,330,000.000	Local	92.730043	1,233,309.57	91.751000	1,220,288.30	-13,021.27	0.26	
		Base	92.730043	1,233,309.57	91.751000	1,220,288.30	-13,021.27	0.22	
89473LAP9	TREMANS PARK CLO LTD TRMPK 2015 1A DRR 144A					2.868380	20 Oct 2028		
	250,000.000	Local	99.074196	247,685.49	99.551900	248,879.75	1,194.26	0.05	
Original Face:	250,000.000	Base	99.074196	247,685.49	99.551900	248,879.75	1,194.26	0.05	
89656YAB1	TRINITY RAIL LEASING L.P. TRL 2020 2A A2 144A					2.560000	19 Nov 2050		
	730,000.000	Local	100.225674	731,647.42	101.665190	742,155.89	10,508.47	0.16	
Original Face:	730,000.000	Base	100.225674	731,647.42	101.665190	742,155.89	10,508.47	0.14	
90171VAA3	BALLY S CORP COMPANY GUAR 144A 06/27 6.75					6.750000	01 Jun 2027		
	180,000.000	Local	99.270972	178,687.75	107.250000	193,050.00	14,362.25	0.04	
		Base	99.270972	178,687.75	107.250000	193,050.00	14,362.25	0.04	
90184LAG7	TWITTER INC SR UNSECURED 144A 12/27 3.875					3.875000	15 Dec 2027		

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	530,000.000	Local		100.000000	530,000.00	106.500000	564,450.00	34,450.00	0.12
		Base		100.000000	530,000.00	106.500000	564,450.00	34,450.00	0.10
90266UAF0	UFC HOLDINGS, LLC TERM LOAN						29 Apr 2026		
	494,683.250	Local		100.130012	495,326.40	99.675000	493,075.53	-2,250.87	0.10
		Base		100.130012	495,326.40	99.675000	493,075.53	-2,250.87	0.09
90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B						26 Jun 2026		
	422,689.700	Local		97.883225	413,742.31	99.416700	420,224.15	6,481.84	0.09
		Base		97.883225	413,742.31	99.416700	420,224.15	6,481.84	0.08
90351HAD0	US FOODS INC 2019 TERM LOAN B						13 Sep 2026		
	1,243,702.780	Local		94.541264	1,175,812.33	98.125000	1,220,383.35	44,571.02	0.26
		Base		94.541264	1,175,812.33	98.125000	1,220,383.35	44,571.02	0.22
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	760,000.000	Local		102.016178	775,322.95	109.625000	833,150.00	57,827.05	0.18
		Base		102.016178	775,322.95	109.625000	833,150.00	57,827.05	0.15
90385KAB7	ULTIMATE SOFTWARE GROUP INC TERM LOAN B						04 May 2026		
	554,190.190	Local		99.093522	549,166.58	99.850000	553,358.90	4,192.32	0.12
		Base		99.093522	549,166.58	99.850000	553,358.90	4,192.32	0.10
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
	540,000.000	Local		100.000000	540,000.00	120.951000	653,135.40	113,135.40	0.14
		Base		100.000000	540,000.00	120.951000	653,135.40	113,135.40	0.12
904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR					5.459000	30 Jun 2035		
	830,000.000	Local		100.319748	832,653.91	110.033758	913,280.19	80,626.28	0.19
		Base		100.319748	832,653.91	110.033758	913,280.19	80,626.28	0.17
90932LAB3	UNITED AIR 2015 1 A PTT PASS THRU CE 06/24 3.7					3.700000	01 Jun 2024		
	220,000.000	Local		93.214791	205,072.54	99.102700	218,025.94	12,953.40	0.05
		Base		93.214791	205,072.54	99.102700	218,025.94	12,953.40	0.04
910047AH2	UNITED AIRLINES HOLDINGS COMPANY GUAR 02/24 5					5.000000	01 Feb 2024		
	500,000.000	Local		84.951938	424,759.69	99.250000	496,250.00	71,490.31	0.11
		Base		84.951938	424,759.69	99.250000	496,250.00	71,490.31	0.09
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		

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		1,630,000.000	Local 97.638719	1,591,511.12	118.751000	1,935,641.30	344,130.18	0.41
			Base 97.638719	1,591,511.12	118.751000	1,935,641.30	344,130.18	0.35
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6				3.600000	30 Jan 2025		
		240,000.000	Local 100.892763	242,142.63	111.367000	267,280.80	25,138.17	0.06
			Base 100.892763	242,142.63	111.367000	267,280.80	25,138.17	0.05
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028		
		2,195,000.000	Local 95.341932	2,092,755.41	106.500000	2,337,675.00	244,919.59	0.50
			Base 95.341932	2,092,755.41	106.500000	2,337,675.00	244,919.59	0.43
912810SN9	US TREASURY N/B 05/50 1.25				1.250000	15 May 2050		
		130,000.000	Local 95.900154	124,670.20	90.718750	117,934.38	-6,735.82	0.03
			Base 95.900154	124,670.20	90.718750	117,934.38	-6,735.82	0.02
912810SP4	US TREASURY N/B 08/50 1.375				1.375000	15 Aug 2050		
		80,000.000	Local 91.724938	73,379.95	93.656250	74,925.00	1,545.05	0.02
			Base 91.724938	73,379.95	93.656250	74,925.00	1,545.05	0.01
912828YS3	US TREASURY N/B 11/29 1.75				1.750000	15 Nov 2029		
		13,300.000	Local 99.708346	13,261.21	108.074219	14,373.87	1,112.66	0.00
			Base 99.708346	13,261.21	108.074219	14,373.87	1,112.66	0.00
912828ZQ6	US TREASURY N/B 05/30 0.625				0.625000	15 May 2030		
		100,000.000	Local 100.257790	100,257.79	97.765625	97,765.63	-2,492.16	0.02
			Base 100.257790	100,257.79	97.765625	97,765.63	-2,492.16	0.02
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025		
		480,000.000	Local 100.136298	480,654.23	99.707031	478,593.75	-2,060.48	0.10
			Base 100.136298	480,654.23	99.707031	478,593.75	-2,060.48	0.09
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
		210,000.000	Local 99.363048	208,662.40	99.570312	209,097.66	435.26	0.04
			Base 99.363048	208,662.40	99.570312	209,097.66	435.26	0.04
914906AT9	UNIVISION COMMUNICATIONS SR SECURED 144A 05/25 9.5				9.500000	01 May 2025		
		1,160,000.000	Local 103.706156	1,202,991.41	111.250000	1,290,500.00	87,508.59	0.27
			Base 103.706156	1,202,991.41	111.250000	1,290,500.00	87,508.59	0.24
914908AY4	UNIVISION COMMUNICATIONS INC 2020 REPLACEMENT TERM LOAN					15 Mar 2026		

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	586,273.000	Local		97.625958	572,354.63	99.928600	585,854.40	13,499.77	0.12
		Base		97.625958	572,354.63	99.928600	585,854.40	13,499.77	0.11
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 2026		
	820,349.680	Local		98.888573	811,232.09	99.925000	819,734.42	8,502.33	0.17
		Base		98.888573	811,232.09	99.925000	819,734.42	8,502.33	0.15
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	1,180,000.000	Local		88.174733	1,040,461.85	99.250000	1,171,150.00	130,688.15	0.25
		Base		88.174733	1,040,461.85	99.250000	1,171,150.00	130,688.15	0.21
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	480,000.000	Local		108.944856	522,935.31	148.876000	714,604.80	191,669.49	0.15
		Base		108.944856	522,935.31	148.876000	714,604.80	191,669.49	0.13
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	650,000.000	Local		108.945409	708,145.16	124.000000	806,000.00	97,854.84	0.17
		Base		108.945409	708,145.16	124.000000	806,000.00	97,854.84	0.15
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5					8.500000	31 Jan 2027		
	1,230,000.000	Local		103.872873	1,277,636.34	111.217000	1,367,969.10	90,332.76	0.29
		Base		103.872873	1,277,636.34	111.217000	1,367,969.10	90,332.76	0.25
92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A					1.248380	20 Apr 2031		
	560,000.000	Local		98.900141	553,840.79	99.254800	555,826.88	1,986.09	0.12
Original Face:	560,000.000	Base		98.900141	553,840.79	99.254800	555,826.88	1,986.09	0.10
92531HAB3	VERSCEND HLDG CORP TERM LOAN B						27 Aug 2025		
	177,726.430	Local		100.104188	177,911.60	99.800000	177,370.98	-540.62	0.04
		Base		100.104188	177,911.60	99.800000	177,370.98	-540.62	0.03
92564RAB1	VICI PROPERTIES / NOTE COMPANY GUAR 144A 12/29 4.625					4.625000	01 Dec 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
92564RAE5	VICI PROPERTIES / NOTE COMPANY GUAR 144A 08/30 4.125					4.125000	15 Aug 2030		
	190,000.000	Local		98.277711	186,727.65	105.563000	200,569.70	13,842.05	0.04
		Base		98.277711	186,727.65	105.563000	200,569.70	13,842.05	0.04
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		

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	1,065,000.000	Local	95.796098	1,020,228.44	98.250000	1,046,362.50	26,134.06	0.22	
		Base	95.796098	1,020,228.44	98.250000	1,046,362.50	26,134.06	0.19	
92676XAD9	VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875					5.875000	15 Sep 2027		
	530,000.000	Local	98.713862	523,183.47	97.797880	518,328.76	-4,854.71	0.11	
		Base	98.713862	523,183.47	97.797880	518,328.76	-4,854.71	0.09	
928298AP3	VISHAY INTERTECHNOLOGY SR UNSECURED 06/25 2.25					2.250000	15 Jun 2025		
	330,000.000	Local	95.154288	314,009.15	104.159792	343,727.31	29,718.16	0.07	
		Base	95.154288	314,009.15	104.159792	343,727.31	29,718.16	0.06	
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C					4.513000	15 May 2047		
	400,000.000	Local	99.986455	399,945.82	92.815160	371,260.64	-28,685.18	0.08	
Original Face:	400,000.000	Base	99.986455	399,945.82	92.815160	371,260.64	-28,685.18	0.07	
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C					3.760095	15 Sep 2057		
	900,000.000	Local	96.581992	869,237.93	97.249220	875,242.98	6,005.05	0.19	
Original Face:	900,000.000	Base	96.581992	869,237.93	97.249220	875,242.98	6,005.05	0.16	
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A					3.767750	17 Apr 2030		
	600,000.000	Local	100.000000	600,000.00	97.238100	583,428.60	-16,571.40	0.12	
Original Face:	600,000.000	Base	100.000000	600,000.00	97.238100	583,428.60	-16,571.40	0.11	
92915UAC8	VOYA CLO LTD VOYA 2017 2A A2A 144A					1.946880	07 Jun 2030		
	650,000.000	Local	100.025480	650,165.62	99.668100	647,842.65	-2,322.97	0.14	
Original Face:	650,000.000	Base	100.025480	650,165.62	99.668100	647,842.65	-2,322.97	0.12	
92937JAM5	WP CPP HLDGS LLC TERM LOAN B 1						30 Apr 2025		
	955,329.320	Local	87.702308	837,845.86	93.300000	891,322.26	53,476.40	0.19	
		Base	87.702308	837,845.86	93.300000	891,322.26	53,476.40	0.16	
92940KAG0	WP CITYMD BIDCO LLC 2019 TERM LOAN B						13 Aug 2026		
	704,675.000	Local	98.916999	697,043.36	99.958300	704,381.15	7,337.79	0.15	
		Base	98.916999	697,043.36	99.958300	704,381.15	7,337.79	0.13	
938SCMII7	TRUGREEN LIMITED PARTNERSHIP 2020 2ND LIEN TERM LOAN						02 Nov 2028		
	240,000.000	Local	98.023625	235,256.70	100.000000	240,000.00	4,743.30	0.05	
		Base	98.023625	235,256.70	100.000000	240,000.00	4,743.30	0.04	
938TTTII2	NIELSEN FINANCE LLC 2020 USD TERM LOAN B5						04 Jun 2025		

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	89,550.000	Local		98.851547	88,521.56	100.593800	90,081.75	1,560.19	0.02
		Base		98.851547	88,521.56	100.593800	90,081.75	1,560.19	0.02
938UPWII6	VERTICAL US NEWCO INC TERM LOAN B						30 Jul 2027		
	1,330,000.000	Local		98.615511	1,311,586.29	100.328100	1,334,363.73	22,777.44	0.28
		Base		98.615511	1,311,586.29	100.328100	1,334,363.73	22,777.44	0.24
938VEYII2	TUTOR PERINI CORPORATION TERM LOAN B						13 Aug 2027		
	500,000.000	Local		98.080002	490,400.01	100.250000	501,250.00	10,849.99	0.11
		Base		98.080002	490,400.01	100.250000	501,250.00	10,849.99	0.09
938YCFII9	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
	170,000.000	Local		98.750000	167,875.00	98.937500	168,193.75	318.75	0.04
		Base		98.750000	167,875.00	98.937500	168,193.75	318.75	0.03
948626AA4	WW INTERNATIONAL INC COMPANY GUAR 144A 12/25 8.625					8.625000	01 Dec 2025		
	725,000.000	Local		101.954083	739,167.10	104.100000	754,725.00	15,557.90	0.16
		Base		101.954083	739,167.10	104.100000	754,725.00	15,557.90	0.14
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458000	15 Aug 2050		
	1,900,000.000	Local		99.247204	1,885,696.88	92.951300	1,766,074.70	-119,622.18	0.37
Original Face:	1,900,000.000	Base		99.247204	1,885,696.88	92.951300	1,766,074.70	-119,622.18	0.32
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	570,000.000	Local		121.470458	692,381.61	142.121709	810,093.74	117,712.13	0.17
		Base		121.470458	692,381.61	142.121709	810,093.74	117,712.13	0.15
950590AG4	WENDY S INTERNATIONAL SR UNSECURED 12/25 7					7.000000	15 Dec 2025		
	640,000.000	Local		102.361352	655,112.65	109.750000	702,400.00	47,287.35	0.15
		Base		102.361352	655,112.65	109.750000	702,400.00	47,287.35	0.13
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	98,767.350	Local		100.173397	98,938.61	99.725000	98,495.74	-442.87	0.02
		Base		100.173397	98,938.61	99.725000	98,495.74	-442.87	0.02
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	1,140,000.000	Local		91.976188	1,048,528.54	101.127000	1,152,847.80	104,319.26	0.24
		Base		91.976188	1,048,528.54	101.127000	1,152,847.80	104,319.26	0.21
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	830,000.000	Local		78.529001	651,790.71	99.096000	822,496.80	170,706.09	0.17
		Base		78.529001	651,790.71	99.096000	822,496.80	170,706.09	0.15
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.1					4.100000	01 Feb 2025		
	400,000.000	Local		98.301713	393,206.85	103.057000	412,228.00	19,021.15	0.09
		Base		98.301713	393,206.85	103.057000	412,228.00	19,021.15	0.08
96244UAD9	WHATABRANDS LLC 2020 TERM LOAN B						31 Jul 2026		
	134,008.670	Local		95.464898	127,931.24	98.982100	132,644.60	4,713.36	0.03
		Base		95.464898	127,931.24	98.982100	132,644.60	4,713.36	0.02
96466CAA6	WHITEBOX CLO I LTD WBOX 2020 2A A1 144A					1.991660	24 Oct 2031		
	250,000.000	Local		100.000000	250,000.00	100.507000	251,267.50	1,267.50	0.05
Original Face:	250,000.000	Base		100.000000	250,000.00	100.507000	251,267.50	1,267.50	0.05
967KVTII2	SYMPLR SOFTWARE INC 2020 TERM LOAN						23 Nov 2027		
	580,000.000	Local		98.501731	571,310.04	98.718800	572,569.04	1,259.00	0.12
		Base		98.501731	571,310.04	98.718800	572,569.04	1,259.00	0.10
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	160,000.000	Local		124.341525	198,946.44	146.284117	234,054.59	35,108.15	0.05
		Base		124.341525	198,946.44	146.284117	234,054.59	35,108.15	0.04
97381JAE3	WINDSTREAM SERVICES LLC 2020 EXIT TERM LOAN B						21 Sep 2027		
	867,825.000	Local		96.118603	834,141.27	97.600000	846,997.20	12,855.93	0.18
		Base		96.118603	834,141.27	97.600000	846,997.20	12,855.93	0.15
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	60,000.000	Local		70.433000	42,259.80	105.962000	63,577.20	21,317.40	0.01
		Base		70.433000	42,259.80	105.962000	63,577.20	21,317.40	0.01
98212BAL7	WPX ENERGY INC SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
	1,040,000.000	Local		96.790223	1,006,618.32	106.000000	1,102,400.00	95,781.68	0.23
		Base		96.790223	1,006,618.32	106.000000	1,102,400.00	95,781.68	0.20
98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B						30 May 2025		
	323,400.000	Local		100.150513	323,886.76	98.642900	319,011.14	-4,875.62	0.07
		Base		100.150513	323,886.76	98.642900	319,011.14	-4,875.62	0.06
983133AB5	WYNN RESORTS FINANCE LLC SR UNSECURED 144A 04/25 7.75					7.750000	15 Apr 2025		

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	880,000.000	Local	101.610605	894,173.32	108.375000	953,700.00	59,526.68	0.20	
		Base	101.610605	894,173.32	108.375000	953,700.00	59,526.68	0.17	
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	340,000.000	Local	100.000000	340,000.00	102.125000	347,225.00	7,225.00	0.07	
		Base	100.000000	340,000.00	102.125000	347,225.00	7,225.00	0.06	
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
	1,630,000.000	Local	100.988661	1,646,115.18	105.250000	1,715,575.00	69,459.82	0.36	
		Base	100.988661	1,646,115.18	105.250000	1,715,575.00	69,459.82	0.31	
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5					8.500000	23 Mar 2021		
	230,000.000	Local	99.803770	229,548.67	95.500000	219,650.00	-9,898.67	0.05	
		Base	99.803770	229,548.67	95.500000	219,650.00	-9,898.67	0.04	
98875JAL8	ZAIS MATRIX CDO I ZAIS 2020 16A D1 144A					5.769680	20 Oct 2031		
	390,000.000	Local	94.146921	367,172.99	100.100000	390,390.00	23,217.01	0.08	
Original Face:	390,000.000	Base	94.146921	367,172.99	100.100000	390,390.00	23,217.01	0.07	
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75					5.750000	14 Jul 2026		
	450,000.000	Local	101.144349	455,149.57	117.126000	527,067.00	71,917.43	0.11	
		Base	101.144349	455,149.57	117.126000	527,067.00	71,917.43	0.10	
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625					4.625000	12 Nov 2023		
	250,000.000	Local	102.019192	255,047.98	108.498771	271,246.93	16,198.95	0.06	
		Base	102.019192	255,047.98	108.498771	271,246.93	16,198.95	0.05	
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375000	19 Jun 2024		
	400,000.000	Local	100.660930	402,643.72	108.579800	434,319.20	31,675.48	0.09	
		Base	100.660930	402,643.72	108.579800	434,319.20	31,675.48	0.08	
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
	210,000.000	Local	101.833271	213,849.87	112.028000	235,258.80	21,408.93	0.05	
Original Face:	210,000.000	Base	101.833271	213,849.87	112.028000	235,258.80	21,408.93	0.04	
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
	430,000.000	Local	99.693781	428,683.26	108.796600	467,825.38	39,142.12	0.10	
		Base	99.693781	428,683.26	108.796600	467,825.38	39,142.12	0.09	
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		

& 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



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		410,000.000	Local 99.803351	409,193.74	118.163400	484,469.94	75,276.20	0.10	
			Base 99.803351	409,193.74	118.163400	484,469.94	75,276.20	0.09	
BYZ39BI19	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/21 9.95					09 Jun 2021			
		1,870,000.000	Local 61.571719	1,151,391.14	40.750000	762,025.00	-389,366.14	0.16	
Original Face:		1,870,000.000	Base 61.571719	1,151,391.14	40.750000	762,025.00	-389,366.14	0.14	
C0102MAK1	AIR CANADA 2019 TERM LOAN					06 Oct 2023			
		1,245,733.790	Local 94.424941	1,176,283.40	97.600000	1,215,836.18	39,552.78	0.26	
			Base 94.424941	1,176,283.40	97.600000	1,215,836.18	39,552.78	0.22	
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B					30 Oct 2026			
		968,762.170	Local 98.266119	951,964.99	100.031200	969,064.42	17,099.43	0.21	
			Base 98.266119	951,964.99	100.031200	969,064.42	17,099.43	0.18	
C4R803AF3	HUBBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625				7.625000	15 Jan 2025			
		320,000.000	Local 103.384481	330,830.34	103.875000	332,400.00	1,569.66	0.07	
			Base 103.384481	330,830.34	103.875000	332,400.00	1,569.66	0.06	
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN					30 May 2025			
		334,500.210	Local 99.428870	332,589.78	100.000000	334,500.21	1,910.43	0.07	
			Base 99.428870	332,589.78	100.000000	334,500.21	1,910.43	0.06	
C8000CAB9	PANTHER BF AGGREGATOR 2 LP TERM LOAN B					30 Apr 2026			
		688,446.430	Local 99.354627	684,003.38	99.500000	685,004.20	1,000.82	0.15	
			Base 99.354627	684,003.38	99.500000	685,004.20	1,000.82	0.13	
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM					02 Jun 2025			
		596,371.610	Local 98.433946	587,032.11	99.515600	593,482.79	6,450.68	0.13	
			Base 98.433946	587,032.11	99.515600	593,482.79	6,450.68	0.11	
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375				7.375000	01 May 2026			
		250,000.000	Local 101.321908	253,304.77	105.250000	263,125.00	9,820.23	0.06	
			Base 101.321908	253,304.77	105.250000	263,125.00	9,820.23	0.05	
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN					31 Jan 2027			
		378,100.000	Local 99.777212	377,257.64	98.900000	373,940.90	-3,316.74	0.08	
			Base 99.777212	377,257.64	98.900000	373,940.90	-3,316.74	0.07	
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5				5.500000	15 Feb 2024			

Holdings

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		210,000.000	Local 102.394490	215,028.43	109.063518	229,033.39	14,004.96	0.05	
			Base 102.394490	215,028.43	109.063518	229,033.39	14,004.96	0.04	
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375				4.375000	17 Oct 2023			
		550,000.000	Local 103.721825	570,470.04	108.887163	598,879.40	28,409.36	0.13	
			Base 103.721825	570,470.04	108.887163	598,879.40	28,409.36	0.11	
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N					31 Jan 2028			
		1,115,495.000	Local 98.676957	1,100,736.52	98.946400	1,103,742.14	3,005.62	0.23	
			Base 98.676957	1,100,736.52	98.946400	1,103,742.14	3,005.62	0.20	
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q					31 Jan 2029			
		680,000.000	Local 98.500000	669,800.00	99.656200	677,662.16	7,862.16	0.14	
			Base 98.500000	669,800.00	99.656200	677,662.16	7,862.16	0.12	
L2968EAB8	ENDO LUXEMBOURG FIN CO I S A TERM LOAN B					29 Apr 2024			
		217,743.600	Local 98.162224	213,741.96	98.312500	214,069.18	327.22	0.05	
			Base 98.162224	213,741.96	98.312500	214,069.18	327.22	0.04	
L7555YAB2	PARTICLE INVESTMENTS SARL TERM LOAN					18 Feb 2027			
		358,200.000	Local 94.343392	337,938.03	99.500000	356,409.00	18,470.97	0.08	
			Base 94.343392	337,938.03	99.500000	356,409.00	18,470.97	0.07	
N02175AB8	ALCOA NEDERLAND HOLDING COMPANY GUAR REGS 09/26 7				7.000000	30 Sep 2026			
		220,000.000	Local 104.532714	229,971.97	106.500000	234,300.00	4,328.03	0.05	
			Base 104.532714	229,971.97	106.500000	234,300.00	4,328.03	0.04	
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75				4.750000	02 Nov 2026			
		230,000.000	Local 100.137348	230,315.90	113.940000	262,062.00	31,746.10	0.06	
			Base 100.137348	230,315.90	113.940000	262,062.00	31,746.10	0.05	
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B					10 Jul 2025			
		262,011.240	Local 99.398175	260,434.39	100.291700	262,775.53	2,341.14	0.06	
			Base 99.398175	260,434.39	100.291700	262,775.53	2,341.14	0.05	
P1910WNX3	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 02/23 6.5					15 Feb 2023			
		3,850,000.000	Local 73.699816	2,837,442.90	40.500000	1,559,250.00	-1,278,192.90	0.33	
Original Face:		3,850,000.000	Base 73.699816	2,837,442.90	40.500000	1,559,250.00	-1,278,192.90	0.28	
P19110AC2	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 01/21 10.875					26 Jan 2021			

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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Original Face:	66,666.730	Local		68.228740	45,485.87	42.000000	28,000.03	-17,485.84	0.01
	200,000.000	Base		68.228740	45,485.87	42.000000	28,000.03	-17,485.84	0.01
P19110AG3	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/21 9.95						09 Jun 2021		
Original Face:	500,000.000	Local		82.223208	411,116.04	40.750000	203,750.00	-207,366.04	0.04
	500,000.000	Base		82.223208	411,116.04	40.750000	203,750.00	-207,366.04	0.04
P989MJBG5	YPF SOCIEDAD ANONIMA SR UNSECURED REGS 03/21 8.5						23 Mar 2021		
Original Face:	940,000.000	Local		98.936755	930,005.50	95.500000	897,700.00	-32,305.50	0.19
		Base		98.936755	930,005.50	95.500000	897,700.00	-32,305.50	0.16
U9098VAP7	BAUSCH HEALTH AMERICAS COMPANY GUAR REGS 01/27 8.5						31 Jan 2027		
Original Face:	700,000.000	Local		110.316919	772,218.43	111.217000	778,519.00	6,300.57	0.17
		Base		110.316919	772,218.43	111.217000	778,519.00	6,300.57	0.14
V25125BD2	IVORY COAST SR UNSECURED REGS 12/32 VAR						31 Dec 2032		
Original Face:	281,750.000	Local		99.515049	280,383.65	100.886000	284,246.31	3,862.66	0.06
	350,000.000	Base		99.515049	280,383.65	100.886000	284,246.31	3,862.66	0.05
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125						18 Jan 2026		
Original Face:	340,000.000	Local		99.580244	338,572.83	112.028000	380,895.20	42,322.37	0.08
	340,000.000	Base		99.580244	338,572.83	112.028000	380,895.20	42,322.37	0.07
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5						22 Oct 2025		
Original Face:	500,000.000	Local		100.359948	501,799.74	108.796600	543,983.00	42,183.26	0.12
		Base		100.359948	501,799.74	108.796600	543,983.00	42,183.26	0.10
V73789AW5	IVORY COAST SR UNSECURED REGS 06/33 6.125						15 Jun 2033		
Original Face:	640,000.000	Local		101.392523	648,912.15	112.656250	721,000.00	72,087.85	0.15
	640,000.000	Base		101.392523	648,912.15	112.656250	721,000.00	72,087.85	0.13
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25						17 Jan 2042		
Original Face:	2,250,000.000	Local		111.329380	2,504,911.05	129.298000	2,909,205.00	404,293.95	0.62
		Base		111.329380	2,504,911.05	129.298000	2,909,205.00	404,293.95	0.53
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125						21 Jul 2025		
Original Face:	560,000.000	Local		108.254018	606,222.50	118.163400	661,715.04	55,492.54	0.14
		Base		108.254018	606,222.50	118.163400	661,715.04	55,492.54	0.12

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



STATE STREET

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US DOLLAR Total								
		365,550,294.430	Local	351,457,727.95		367,179,430.86	15,721,702.91	77.92
Original Face:		166,920,101.240	Base	351,457,727.16		367,179,430.86	15,721,703.70	67.05
FIXED INCOME Total								
		125,039,851,834.430	Base	377,801,449.61		394,534,478.10	16,733,028.49	72.05
Original Face:		172,895,641.240						

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI1T8MS7	US BOND FUTR OPTN FEB21C 173 JAN21 173 CALL					22 Jan 2021		
28,000.000	28.000	Local	1.806976	50,595.32	1.625000	45,500.00	-5,095.32	0.01
		Base	1.806976	50,595.32	1.625000	45,500.00	-5,095.32	0.01

AEIB11482	USMXC0149 USDC MXNP JAN21 21.3 CALL					25 Jan 2021		
2,800,000.000	2,800,000.000	Local	0.030333	84,932.40	0.002542	7,117.60	-77,814.80	0.00
		Base	0.030333	84,932.40	0.002542	7,117.60	-77,814.80	0.00

US DOLLAR Total								
2,828,000.000	2,800,028.000	Local		135,527.72		52,617.60	-82,910.12	0.01
		Base		135,527.72		52,617.60	-82,910.12	0.01

OPTIONS PURCHASED - CALLS Total

2,828,000.000	2,800,028.000	Base		135,527.72		52,617.60	-82,910.12	0.01
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI1SJCH9	S+P EMINI 3RD WK JAN21P 2900	JAN21 2900	PUT			15 Jan 2021				
550.000	11.000	Local	68.042000	37,423.10	1.350000	742.50	-36,680.60	0.00		
		Base	68.042000	37,423.10	1.350000	742.50	-36,680.60	0.00		
ADI1T1MH6	S+P EMINI 3RD WK JAN21P 3200	JAN21 3200	PUT			15 Jan 2021				
1,150.000	23.000	Local	34.042000	39,148.30	3.000000	3,450.00	-35,698.30	0.00		
		Base	34.042000	39,148.30	3.000000	3,450.00	-35,698.30	0.00		
ADI1T3X23	S+P EMINI 3RD WK FEB21P 3300	FEB21 3300	PUT			19 Feb 2021				
3,200.000	64.000	Local	56.752938	181,609.40	21.500000	68,800.00	-112,809.40	0.01		
		Base	56.752938	181,609.40	21.500000	68,800.00	-112,809.40	0.01		
ADI1TL7J5	S+P500 EMINI OPTN MAR21P 3400	MAR21 3400	PUT			19 Mar 2021				
2,250.000	45.000	Local	73.219778	164,744.50	52.500000	118,125.00	-46,619.50	0.03		
		Base	73.219778	164,744.50	52.500000	118,125.00	-46,619.50	0.02		
AEIB14023	USRUP0082 USDP RUBC	JAN21 77	PUT			28 Jan 2021				
4,910,000.000	4,910,000.000	Local	0.018890	92,749.90	0.039747	195,157.77	102,407.87	0.04		
		Base	0.018890	92,749.90	0.039747	195,157.77	102,407.87	0.04		
US DOLLAR Total										
4,917,150.000	4,910,143.000	Local		515,675.20		386,275.27	-129,399.93	0.08		
		Base		515,675.20		386,275.27	-129,399.93	0.07		
OPTIONS PURCHASED - PUTS Total										
4,917,150.000	4,910,143.000	Base		515,675.20		386,275.27	-129,399.93	0.07		

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR							Exchange Rate:	1.000000
ADI1T3Y30	US BOND FUTR OPTN FEB21C 175 JAN21 175 CALL					22 Jan 2021		
-28,000.000		-28.000	Local	0.999386	-27,982.82	0.734375	-20,562.50	7,420.32
			Base	0.999386	-27,982.82	0.734375	-20,562.50	7,420.32
AEIB11490	USMXC0150 USDC MXNP JAN21 22.45 CALL					25 Jan 2021		
-5,600,000.000		-5,600,000.000	Local	0.015007	-84,036.40	0.000597	-3,343.20	80,693.20
			Base	0.015007	-84,036.40	0.000597	-3,343.20	80,693.20
US DOLLAR Total								
-5,628,000.000		-5,600,028.000	Local		-112,019.22		-23,905.70	88,113.52
			Base		-112,019.22		-23,905.70	88,113.52
OPTIONS WRITTEN - CALLS Total								
-5,628,000.000		-5,600,028.000	Base		-112,019.22		-23,905.70	88,113.52

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI1SMH79	US BOND FUTR OPTN FEB21P 167 JAN21 167 PUT					22 Jan 2021			
-28,000.000		-28.000	Local 0.458650	-12,842.19	0.109375		-3,062.50	9,779.69	0.00
			Base 0.458650	-12,842.19	0.109375		-3,062.50	9,779.69	0.00

ADI1T3WT5	S+P EMINI 3RD WK FEB21P 3000 FEB21 3000 PUT					19 Feb 2021			
-2,500.000		-50.000	Local 25.333000	-63,332.50	8.500000		-21,250.00	42,082.50	0.00
			Base 25.333000	-63,332.50	8.500000		-21,250.00	42,082.50	0.00

ADI1TDM07	S+P500 EMINI OPTN MAR21P 3100 MAR21 3100 PUT					19 Mar 2021			
-2,250.000		-45.000	Local 36.291333	-81,655.50	23.750000		-53,437.50	28,218.00	0.01
			Base 36.291333	-81,655.50	23.750000		-53,437.50	28,218.00	0.01

AEIB14049	USRUP0083 USDP RUBC JAN21 75.1 PUT					28 Jan 2021			
-9,820,000.000		-9,820,000.000	Local 0.010520	-103,306.40	0.021460		-210,737.20	-107,430.80	0.04
			Base 0.010520	-103,306.40	0.021460		-210,737.20	-107,430.80	0.04

AEIB22596	USEUP0186 USDP EURC JAN21 1.2075 PUT					07 Jan 2021			
-4,380,000.000		-4,380,000.000	Local 0.004605	-20,169.90	0.014025		-61,429.50	-41,259.60	0.01
			Base 0.004605	-20,169.90	0.014025		-61,429.50	-41,259.60	0.01

US DOLLAR Total									
-14,232,750.000		-14,200,123.000	Local	-281,306.49			-349,916.70	-68,610.21	0.07
			Base	-281,306.49			-349,916.70	-68,610.21	0.06

OPTIONS WRITTEN - PUTS Total

-14,232,750.000		-14,200,123.000	Base	-281,306.49			-349,916.70	-68,610.21	0.06
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 5.194200

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	105.897559		3,176,926.77	176,926.77	5.60
			Base 26.592916	797,787.48	20.387655		611,629.66	-186,157.82	0.11

& 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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S19OPJ1	OWP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-3,000,000.000	Local 100.000000	-3,000,000.00	100.000000	-3,000,000.00	0.00		5.29
			Base 26.592916	-797,787.48	19.252243	-577,567.29	220,220.19		0.11
99S19OYU6	OWP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027			
		2,400,000.000	Local 100.000000	2,400,000.00	105.988203	2,543,716.87	143,716.87		4.49
			Base 26.592916	638,229.99	20.405106	489,722.55	-148,507.44		0.09
99S19OYV4	OWP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-2,400,000.000	Local 100.000000	-2,400,000.00	100.000000	-2,400,000.00	0.00		4.23
			Base 26.592916	-638,229.99	19.252243	-462,053.83	176,176.16		0.08
99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		3,500,000.000	Local 100.158961	3,505,563.63	105.897559	3,706,414.57	200,850.94		6.54
			Base 26.865253	940,283.86	20.387655	713,567.94	-226,715.92		0.13
99S19P816	OWP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-3,500,000.000	Local 100.000000	-3,500,000.00	100.000000	-3,500,000.00	0.00		6.17
			Base 26.820437	-938,715.30	19.252243	-673,828.50	264,886.80		0.12
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		3,799,000.000	Local 100.184927	3,806,025.36	105.897559	4,023,048.27	217,022.91		7.09
			Base 26.739871	1,015,847.70	20.387655	774,527.02	-241,320.68		0.14
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		6.70
			Base 26.688037	-1,013,878.53	19.252243	-731,392.71	282,485.82		0.13
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	65.981311	8,095,906.86	-4,174,093.14		14.27
			Base 26.538222	3,256,239.81	12.702882	1,558,643.65	-1,697,596.16		0.28
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		21.63
			Base 26.538222	-3,256,239.81	19.252243	-2,362,250.20	893,989.61		0.43
BRAZILIAN REAL Total									
			Local	12,588.99		-3,422,986.66	-3,435,575.65		82.02
			Base	3,537.73		-659,001.71	-662,539.44		1.64

& 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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

Exchange Rate: 0.818565

UNITED STATES OF AMERICA (THE)

99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
		0.000	Local	0.000000	-0.02	0.000000	0.00	0.02
			Base	0.000000	-0.02	0.000000	0.00	0.02
99S1C6H30	0WP297799 CDS EUR R F 1.00000 2 CORPORATE				1.000000	20 Dec 2024		
		1,050,000.000	Local	100.905150	1,059,504.07	101.461392	1,065,344.62	5,840.55
			Base	110.991062	1,165,406.15	123.950318	1,301,478.34	136,072.19
99S1C6H48	0WP297799 CDS EUR P V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024		
		-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00
			Base	110.004951	-1,155,051.99	122.165008	-1,282,732.59	-127,680.60
99S1C6H63	0WP297815 CDS EUR R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024		
		1,050,000.000	Local	98.122580	1,030,287.09	97.838085	1,027,299.89	-2,987.20
			Base	107.959599	1,133,575.79	119.523905	1,255,001.00	121,425.21
99S1C6H71	0WP297815 CDS EUR P F 1.00000 2 CORPORATE				1.000000	20 Dec 2024		
		-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00
			Base	110.004951	-1,155,051.99	122.165008	-1,282,732.59	-127,680.60

UNITED STATES OF AMERICA (THE) Total

Base -11,122.06 -8,985.84 2,136.22 0.94

EURO CURRENCY Total

Local -10,208.86 -7,355.49 2,853.37 44.49
Base -11,122.06 -8,985.84 2,136.22 0.94

MEXICAN PESO

Exchange Rate: 19.899500

99S19RJ69	SWS031609 IRS MXN R F 7.20000 2 CCPVANILLA				7.200000	17 Jul 2024		
		211,305,600.000	Local	100.000000	211,305,600.00	108.989155	230,300,187.91	18,994,587.91
			Base	5.213153	11,015,683.77	5.476980	11,573,164.55	557,480.78
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.482500	17 Jul 2024		
		-211,305,600.000	Local	100.000000	-211,305,600.00	100.000000	-211,305,600.00	0.00

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	5.213153	-11,015,683.77	5.025252	-10,618,638.66	397,045.11	1.94
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	29,840,000.000	Local	100.707291	30,051,055.51	115.827312	34,562,869.90	4,511,814.39	5.81
		Base	5.199946	1,551,663.89	5.820614	1,736,871.27	185,207.38	0.32
99S19WB5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.471000	18 Jul 2029		
	-29,840,000.000	Local	100.000000	-29,840,000.00	100.000000	-29,840,000.00	0.00	5.01
		Base	5.163436	-1,540,769.34	5.025252	-1,499,535.16	41,234.18	0.27
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	31,050,000.000	Local	100.855766	31,315,715.20	115.758119	35,942,895.95	4,627,180.75	6.04
		Base	5.175680	1,607,048.63	5.817137	1,806,221.06	199,172.43	0.33
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.496500	20 Jul 2029		
	-31,050,000.000	Local	100.000000	-31,050,000.00	100.000000	-31,050,000.00	0.00	5.22
		Base	5.131392	-1,593,297.36	5.025252	-1,560,340.71	32,956.65	0.28
MEXICAN PESO Total								
		Local		476,770.71		28,610,353.76	28,133,583.05	96.24
		Base		24,645.82		1,437,742.35	1,413,096.53	5.26
SWEDISH KRONA							Exchange Rate:	8.227600
99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S					14 Mar 2019		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
SWEDISH KRONA Total								
		Local		0.02		0.00	-0.02	0.00
		Base		0.00		0.00	0.00	0.00
US DOLLAR							Exchange Rate:	1.000000
99S11ATC0	0WP292139 CDS USD R V 03MEVENT 0WP292139-0WR292137_PRO				1.000000	20 Jun 2023		
	0.000	Local	0.000000	-8.58	0.000000	0.00	8.58	0.00
		Base	0.000000	-8.58	0.000000	0.00	8.58	0.00

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1F6A91	SWS035428 IRS USD R F	.38000 2 CCPVANILLA			0.380000	31 Aug 2024		
	16,078,000.000	Local	100.051750	16,086,320.41	100.326188	16,130,444.51	44,124.10	3.42
		Base	100.051750	16,086,320.41	100.326188	16,130,444.51	44,124.10	2.95
99S1F6AA8	SWS035428 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.225380	31 Aug 2024		
	-16,078,000.000	Local	100.000000	-16,078,000.00	100.000000	-16,078,000.00	0.00	3.41
		Base	100.000000	-16,078,000.00	100.000000	-16,078,000.00	0.00	2.94
99S1GSWF4	BWS036004 IRS USD R V 12MLIBOR 20450720 IRS P F L				1.000000	20 Jul 2045		
	5,690,000.000	Local	100.257319	5,704,641.43	100.000000	5,690,000.00	-14,641.43	1.21
		Base	100.257319	5,704,641.43	100.000000	5,690,000.00	-14,641.43	1.04
99S1GSWG2	BWS036004 IRS USD P F .56000 20450720 IRS P F S				0.560000	20 Jul 2045		
	-5,690,000.000	Local	100.000000	-5,690,000.00	87.710301	-4,990,716.13	699,283.87	1.06
		Base	100.000000	-5,690,000.00	87.710301	-4,990,716.13	699,283.87	0.91
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	19 Aug 2045		
	750,000.000	Local	100.000000	750,000.00	100.000000	750,000.00	0.00	0.16
		Base	100.000000	750,000.00	100.000000	750,000.00	0.00	0.14
99S1H9R46	BWS036087 IRS USD P F .74000 2 CCPOIS				0.740000	19 Aug 2045		
	-750,000.000	Local	100.000000	-750,000.00	91.683355	-687,625.16	62,374.84	0.15
		Base	100.000000	-750,000.00	91.683355	-687,625.16	62,374.84	0.13
99S1HBYL5	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.253880	15 Feb 2047		
	1,693,000.000	Local	101.196610	1,713,258.61	100.000000	1,693,000.00	-20,258.61	0.36
		Base	101.196610	1,713,258.61	100.000000	1,693,000.00	-20,258.61	0.31
99S1HBYM3	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA				1.000000	15 Feb 2047		
	-1,693,000.000	Local	100.000000	-1,693,000.00	91.070855	-1,541,829.58	151,170.42	0.33
		Base	100.000000	-1,693,000.00	91.070855	-1,541,829.58	151,170.42	0.28
99S1I07R5	BWS039529 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2025		
	712,000.000	Local	96.078789	684,080.98	100.000000	712,000.00	27,919.02	0.15
		Base	96.078789	684,080.98	100.000000	712,000.00	27,919.02	0.13
99S1I07S3	BWS039529 CDS USD P F 5.00000 2 CCPCDX				5.000000	20 Dec 2025		
	-712,000.000	Local	100.000000	-712,000.00	109.312500	-778,305.00	-66,305.00	0.17
		Base	100.000000	-712,000.00	109.312500	-778,305.00	-66,305.00	0.14

& 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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1J5FF0	SWS040261 IRS USD R F	.84000	2 CCPVANILLA		0.840000	27 Nov 2025			
		20,443,000.000	Local	99.956256	20,434,057.47	100.010286	20,445,102.77	11,045.30	4.34
			Base	99.956256	20,434,057.47	100.010286	20,445,102.77	11,045.30	3.73
99S1J5FG8	SWS040261 IRS USD P V 03MLIBOR 1		CCPVANILLA		1.000000	27 Nov 2025			
		-20,443,000.000	Local	100.000000	-20,443,000.00	100.000000	-20,443,000.00	0.00	4.34
			Base	100.000000	-20,443,000.00	100.000000	-20,443,000.00	0.00	3.73
US DOLLAR Total			Local		6,350.32		901,071.41	894,721.09	19.09
			Base		6,350.32		901,071.41	894,721.09	16.42
SWAPS FIXED INCOME Total		0.000	Base		23,411.81		1,670,826.21	1,647,414.40	24.25

Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-12,115,600.000	131,112,467,810.400	Base		391,601,940.03		409,036,631.59	17,434,691.56	99.97
Original Face:	172,895,641.240							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.297101

ADI1SQT6	AUST 10Y BOND FUT MAR21 XSFE 20210315						15 Mar 2021			
17.000	1,700,000.000	Local	2,502,911.36	2,491,279.28	98.980000	11,632.08		9,607.89	2,024.19	
		Base	1,929,619.48		76.308630	8,967.75		7,407.20	1,560.55	0.00

AUSTRALIAN DOLLAR Total

17.000	1,700,000.000	Local	2,502,911.36	2,491,279.28		11,632.08		9,607.89	2,024.19	
		Base				8,967.75		7,407.20	1,560.55	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI1NDN10	US ULTRA BOND CBT MAR21 XCBT 20210322						22 Mar 2021			
151.000	15,100,000.000	Local	32,247,937.50	32,483,177.38	213.562500	-235,239.88		-348,489.88	113,250.00	
		Base	32,247,937.50		213.562500	-235,239.88		-348,489.88	113,250.00	0.02

ADI1P2MG0	US 2YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021			
497.000	99,400,000.000	Local	109,825,351.31	109,708,305.01	110.488281	117,046.30		105,398.61	11,647.69	
		Base	109,825,351.31		110.488281	117,046.30		105,398.61	11,647.69	0.00

ADI1PN2R2	US 10YR ULTRA FUT MAR21 XCBT 20210322						22 Mar 2021			
3.000	300,000.000	Local	469,078.13	470,559.88	156.359375	-1,481.75		-2,138.00	656.25	
		Base	469,078.13		156.359375	-1,481.75		-2,138.00	656.25	0.00

US DOLLAR Total

651.000	114,800,000.000	Local	142,542,366.94	142,662,042.27		-119,675.33		-245,229.27	125,553.94	
		Base				-119,675.33		-245,229.27	125,553.94	0.02

FUTURES LONG Total

668.000	116,500,000.000	Base				-110,707.58		-237,822.07	127,114.49	0.02
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Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.818565

GERMANY

ADI1NDN77	EURO-BUXL 30Y BND MAR21 XEUR 20210308	08 Mar 2021						
-1.000	-100,000.000	Local	-225,240.00	-221,978.80	225.240000	-3,261.20	-3,261.20	0.00
		Base	-275,164.46		275.164465	-3,984.05	-3,984.05	0.00

ADI1NDP00	EURO-BUND FUTURE MAR21 XEUR 20210308	08 Mar 2021						
-35.000	-3,500,000.000	Local	-6,217,400.00	-6,210,448.00	177.640000	-6,952.00	-6,952.00	0.00
		Base	-7,595,487.22		217.013921	-8,492.91	-8,492.91	0.00

GERMANY Total								
-36.000	-3,600,000.000	Local	-6,442,640.00	-6,432,426.80		-10,213.20	-10,213.20	0.00
		Base				-12,476.96	-12,476.96	0.00

EURO CURRENCY Total								
-36.000	-3,600,000.000	Local	-6,442,640.00	-6,432,426.80		-10,213.20	-10,213.20	0.00
		Base				-12,476.96	-12,476.96	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315	15 Mar 2021						
-166.000	-41,500,000.000	Local	-41,429,450.00	-41,362,126.40	99.830000	-67,323.60	-67,323.60	0.00
		Base	-41,429,450.00		99.830000	-67,323.60	-67,323.60	0.00

ADI1NDLP9	US 10YR NOTE (CBT)MAR21 XCBT 20210322	22 Mar 2021						
-46.000	-4,600,000.000	Local	-6,351,593.75	-6,341,823.01	138.078125	-9,770.74	-4,739.49	-5,031.25
		Base	-6,351,593.75		138.078125	-9,770.74	-4,739.49	-5,031.25

ADI1NDMR4	US LONG BOND(CBT) MAR21 XCBT 20210322	22 Mar 2021						
-106.000	-10,600,000.000	Local	-18,357,875.00	-18,528,769.75	173.187500	170,894.75	207,332.25	-36,437.50
		Base	-18,357,875.00		173.187500	170,894.75	207,332.25	-36,437.50

ADI1P2PL6	US 5YR NOTE (CBT) MAR21 XCBT 20210331	31 Mar 2021						
-339.000	-33,900,000.000	Local	-42,769,617.36	-42,676,851.18	126.164063	-92,766.18	-76,875.55	-15,890.63
		Base	-42,769,617.36		126.164063	-92,766.18	-76,875.55	-15,890.63

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Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund	
Contracts	Notional Par									
US DOLLAR Total										
-657.000	-90,600,000.000	Local	-108,908,536.11		-108,909,570.34		1,034.23	58,393.61	-57,359.38	
		Base					1,034.23	58,393.61	-57,359.38	0.01
FUTURES SHORT Total										
-693.000	-94,200,000.000	Base					-11,442.73	45,916.65	-57,359.38	0.01

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-25.000	22,300,000.000	Base			-122,150.31		-191,905.42	69,755.11	0.03

Holdings



WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 84.083850

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		50,000.970	Local	1.000000	50,000.97	1.000000	50,000.97	0.00	100.00
			Base	0.013756	687.79	0.011893	594.66	-93.13	0.00

ARGENTINE PESO Total

		50,000.970	Local		50,000.97		50,000.97	0.00	100.00
			Base		687.79		594.66	-93.13	0.00

EURO CURRENCY

Exchange Rate: 0.818565

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		49,444.220	Local	1.000000	49,444.22	1.000000	49,444.22	0.00	11.84
			Base	1.148100	56,766.91	1.221650	60,403.54	3,636.63	0.01

INTERNATIONAL Total

		49,444.220	Local		49,444.22		49,444.22	0.00	11.84
			Base		56,766.91		60,403.54	3,636.63	0.01

EURO CURRENCY Total

		49,444.220	Local		49,444.22		49,444.22	0.00	11.84
			Base		56,766.91		60,403.54	3,636.63	0.01

POUND STERLING

Exchange Rate: 0.731261

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		67,433.610	Local	1.000000	67,433.61	1.000000	67,433.61	0.00	14.09
			Base	1.290882	87,048.81	1.367501	92,215.52	5,166.71	0.02

POUND STERLING Total

		67,433.610	Local		67,433.61		67,433.61	0.00	14.09
			Base		87,048.81		92,215.52	5,166.71	0.02

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
RUSSIAN RUBLE							Exchange Rate:	73.946250	
RUB	RUSSIAN RUBLE								
		4,069,326.600	Local	1.000000	4,069,326.60	1.000000	4,069,326.60	0.00	8.77
			Base	0.014443	58,773.03	0.013523	55,030.87	-3,742.16	0.01
RUSSIAN RUBLE Total									
		4,069,326.600	Local		4,069,326.60		4,069,326.60	0.00	8.77
			Base		58,773.03		55,030.87	-3,742.16	0.01
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		2,197,803.830	Local	1.000000	2,197,803.83	1.000000	2,197,803.83	0.00	0.54
			Base	1.000000	2,197,803.83	1.000000	2,197,803.83	0.00	0.54
US DOLLAR Total									
		2,197,803.830	Local		2,197,803.83		2,197,803.83	0.00	0.54
			Base		2,197,803.83		2,197,803.83	0.00	0.54
CASH Total									
		6,434,009.230	Base		2,401,080.37		2,406,048.42	4,968.05	0.59
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
7839989D1	SSC GOVERNMENT MM GVMXX				0.010028	31 Dec 2030			
		6,818,183.610	Local	100.000000	6,818,183.61	100.000000	6,818,183.61	0.00	1.68
			Base	100.000000	6,818,183.61	100.000000	6,818,183.61	0.00	1.68
US DOLLAR Total									
		6,818,183.610	Local		6,818,183.61		6,818,183.61	0.00	1.68
			Base		6,818,183.61		6,818,183.61	0.00	1.68

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

6,818,183.610	Base			6,818,183.61		6,818,183.61	0.00	1.68
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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		64,000.00	-15,968.00	0.02
			Base	24.990000		64,000.00	-15,968.00	0.02

US DOLLAR Total

3,200.000	Local			79,968.00		64,000.00	-15,968.00	0.02
	Base			79,968.00		64,000.00	-15,968.00	0.02

EQUITY Total

3,200.000	Base			79,968.00		64,000.00	-15,968.00	0.02
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FIXED INCOME

ARGENTINE PESO							Exchange Rate:	84.083850
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ACI1JWNB3	BONCER BONDS 08/21 1				1.000000	05 Aug 2021		
		0.000	Local	0.000000		0.00	-423.37	0.00
			Base	0.000000		0.00	103.50	0.00

ARGENTINE PESO Total

	Local			423.37		0.00	-423.37	0.00
	Base			-103.50		0.00	103.50	0.00

EURO CURRENCY

Exchange Rate: 0.818565

INTERNATIONAL

B2Q3BCI14	GE CAPITAL EURO FUNDING COMPANY GUAR 03/38 6.025				6.025000	01 Mar 2038		
		240,000.000	Local	149.700992		368,245.44	8,963.06	88.16
			Base	166.680646		449,867.07	49,833.52	0.11

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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, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
INTERNATIONAL Total								
		240,000.000	Local	359,282.38		368,245.44	8,963.06	88.16
			Base	400,033.55		449,867.07	49,833.52	0.11
EURO CURRENCY Total								
		240,000.000	Local	359,282.38		368,245.44	8,963.06	88.16
			Base	400,033.55		449,867.07	49,833.52	0.11
POUND STERLING							Exchange Rate:	0.731261
B3KY3MII7	GE CAPITAL UK FUNDING UN COMPANY GUAR REGS 01/39 8				8.000000	14 Jan 2039		
		240,000.000	Local	156,560,692	170.776600	409,863.84	34,118.18	85.66
			Base	206,851,979	233.537137	560,489.13	64,044.38	0.14
POUND STERLING Total								
		240,000.000	Local	375,745.66		409,863.84	34,118.18	85.66
			Base	496,444.75		560,489.13	64,044.38	0.14
RUSSIAN RUBLE							Exchange Rate:	73.946250
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
		39,420,000.000	Local	97,863,768	107.400000	42,337,080.00	3,759,182.75	91.23
			Base	1,544,455	1.452406	572,538.57	-36,285.66	0.14
RUSSIAN RUBLE Total								
		39,420,000.000	Local	38,577,897.25		42,337,080.00	3,759,182.75	91.23
			Base	608,824.23		572,538.57	-36,285.66	0.14
US DOLLAR							Exchange Rate:	1.000000
00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.750000	15 May 2023		
		140,000.000	Local	104,424,407	113.142026	158,398.84	12,204.67	0.04
			Base	104,424,407	113.142026	158,398.84	12,204.67	0.04
00115AAM1	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65				3.650000	01 Apr 2050		
		130,000.000	Local	99,964,508	121.239513	157,611.37	27,657.51	0.04
			Base	99,964,508	121.239513	157,611.37	27,657.51	0.04

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00131LAK1	AIA GROUP LTD SUBORDINATED 144A 09/40 3.2					3.200000	16 Sep 2040		
	380,000.000	Local	99.840713	379,394.71	104.838000	398,384.40	18,989.69	0.10	
		Base	99.840713	379,394.71	104.838000	398,384.40	18,989.69	0.10	
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	8,000.000	Local	92.359000	7,388.72	115.538073	9,243.05	1,854.33	0.00	
		Base	92.359000	7,388.72	115.538073	9,243.05	1,854.33	0.00	
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.800000	15 Jun 2044		
	141,000.000	Local	98.906879	139,458.70	124.875003	176,073.75	36,615.05	0.04	
		Base	98.906879	139,458.70	124.875003	176,073.75	36,615.05	0.04	
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.500000	09 Mar 2048		
	3,485,000.000	Local	97.664347	3,403,602.48	119.615009	4,168,583.06	764,980.58	1.03	
		Base	97.664347	3,403,602.48	119.615009	4,168,583.06	764,980.58	1.03	
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1					3.100000	01 Feb 2043		
	2,770,000.000	Local	99.377435	2,752,754.96	101.496822	2,811,461.97	58,707.01	0.69	
		Base	99.377435	2,752,754.96	101.496822	2,811,461.97	58,707.01	0.69	
00206RKF8	AT+T INC SR UNSECURED 02/61 3.5					3.500000	01 Feb 2061		
	500,000.000	Local	100.985010	504,925.05	99.597977	497,989.89	-6,935.16	0.12	
		Base	100.985010	504,925.05	99.597977	497,989.89	-6,935.16	0.12	
00206RMC3	AT+T INC SR UNSECURED 144A 09/53 3.5					3.500000	15 Sep 2053		
	320,000.000	Local	99.128759	317,212.03	100.146769	320,469.66	3,257.63	0.08	
		Base	99.128759	317,212.03	100.146769	320,469.66	3,257.63	0.08	
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55					3.550000	15 Sep 2055		
	311,000.000	Local	98.645823	306,788.51	99.660526	309,944.24	3,155.73	0.08	
		Base	98.645823	306,788.51	99.660526	309,944.24	3,155.73	0.08	
00206RME9	AT+T INC SR UNSECURED 144A 09/59 3.65					3.650000	15 Sep 2059		
	636,000.000	Local	97.103329	617,577.17	100.973839	642,193.62	24,616.45	0.16	
		Base	97.103329	617,577.17	100.973839	642,193.62	24,616.45	0.16	
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	330,000.000	Local	104.574800	345,096.84	137.551906	453,921.29	108,824.45	0.11	
		Base	104.574800	345,096.84	137.551906	453,921.29	108,824.45	0.11	

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	490,000.000	Local		113.654927	556,909.14	148.250394	726,426.93	169,517.79	0.18
		Base		113.654927	556,909.14	148.250394	726,426.93	169,517.79	0.18
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.700000	14 May 2045		
	250,000.000	Local		101.476308	253,690.77	130.821528	327,053.82	73,363.05	0.08
		Base		101.476308	253,690.77	130.821528	327,053.82	73,363.05	0.08
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	1,280,000.000	Local		99.977406	1,279,710.80	112.069561	1,434,490.38	154,779.58	0.35
		Base		99.977406	1,279,710.80	112.069561	1,434,490.38	154,779.58	0.35
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05					4.050000	21 Nov 2039		
	1,760,000.000	Local		103.473153	1,821,127.49	121.022466	2,129,995.40	308,867.91	0.53
		Base		103.473153	1,821,127.49	121.022466	2,129,995.40	308,867.91	0.52
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	2,770,000.000	Local		102.070491	2,827,352.61	125.382116	3,473,084.61	645,732.00	0.86
		Base		102.070491	2,827,352.61	125.382116	3,473,084.61	645,732.00	0.85
00287YCY3	ABBVIE INC SR UNSECURED 03/35 4.55					4.550000	15 Mar 2035		
	350,000.000	Local		115.809894	405,334.63	126.430688	442,507.41	37,172.78	0.11
		Base		115.809894	405,334.63	126.430688	442,507.41	37,172.78	0.11
00287YDB2	ABBVIE INC SR UNSECURED 03/45 4.75					4.750000	15 Mar 2045		
	31,000.000	Local		113.656065	35,233.38	130.692375	40,514.64	5,281.26	0.01
		Base		113.656065	35,233.38	130.692375	40,514.64	5,281.26	0.01
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875					4.875000	23 Apr 2030		
	200,000.000	Local		99.962960	199,925.92	124.625000	249,250.00	49,324.08	0.06
		Base		99.962960	199,925.92	124.625000	249,250.00	49,324.08	0.06
00507VAQ2	ACTIVISION BLIZZARD SR UNSECURED 09/50 2.5					2.500000	15 Sep 2050		
	520,000.000	Local		99.727448	518,582.73	97.739635	508,246.10	-10,336.63	0.13
		Base		99.727448	518,582.73	97.739635	508,246.10	-10,336.63	0.13
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5					3.500000	15 Jan 2025		
	300,000.000	Local		99.286807	297,860.42	106.182343	318,547.03	20,686.61	0.08
		Base		99.286807	297,860.42	106.182343	318,547.03	20,686.61	0.08

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00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5				4.500000	15 Sep 2023		
		860,000.000	Local 99.458853	855,346.14	108.422256	932,431.40	77,085.26	0.23
			Base 99.458853	855,346.14	108.422256	932,431.40	77,085.26	0.23
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875000	15 Aug 2047		
		563,000.000	Local 101.567536	571,825.23	119.267368	671,475.28	99,650.05	0.17
			Base 101.567536	571,825.23	119.267368	671,475.28	99,650.05	0.17
008911AZ2	AIR CANADA COMPANY GUAR 144A 04/21 7.75				7.750000	15 Apr 2021		
		350,000.000	Local 98.818849	345,865.97	100.500000	351,750.00	5,884.03	0.09
			Base 98.818849	345,865.97	100.500000	351,750.00	5,884.03	0.09
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025		
		880,000.000	Local 99.072753	871,840.23	107.539799	946,350.23	74,510.00	0.23
			Base 99.072753	871,840.23	107.539799	946,350.23	74,510.00	0.23
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	118.996000	142,795.20	22,795.20	0.04
			Base 100.000000	120,000.00	118.996000	142,795.20	22,795.20	0.04
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR				6.500000	15 May 2067		
		110,000.000	Local 90.378273	99,416.10	135.729000	149,301.90	49,885.80	0.04
			Base 90.378273	99,416.10	135.729000	149,301.90	49,885.80	0.04
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9				1.900000	15 Aug 2040		
		380,000.000	Local 99.381482	377,649.63	98.146188	372,955.51	-4,694.12	0.09
			Base 99.381482	377,649.63	98.146188	372,955.51	-4,694.12	0.09
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05				2.050000	15 Aug 2050		
		410,000.000	Local 99.163261	406,569.37	95.443012	391,316.35	-15,253.02	0.10
			Base 99.163261	406,569.37	95.443012	391,316.35	-15,253.02	0.10
02079KAG2	ALPHABET INC SR UNSECURED 08/60 2.25				2.250000	15 Aug 2060		
		970,000.000	Local 99.013199	960,428.03	96.696853	937,959.47	-22,468.56	0.23
			Base 99.013199	960,428.03	96.696853	937,959.47	-22,468.56	0.23
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25				4.250000	09 Aug 2042		
		150,000.000	Local 95.868647	143,802.97	111.756435	167,634.65	23,831.68	0.04
			Base 95.868647	143,802.97	111.756435	167,634.65	23,831.68	0.04

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02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
	450,000.000	Local		98.683538	444,075.92	105.628738	475,329.32	31,253.40	0.12
		Base		98.683538	444,075.92	105.628738	475,329.32	31,253.40	0.12
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	1,130,000.000	Local		104.152083	1,176,918.54	131.757354	1,488,858.10	311,939.56	0.37
		Base		104.152083	1,176,918.54	131.757354	1,488,858.10	311,939.56	0.37
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	1,770,000.000	Local		114.931486	2,034,287.30	140.095891	2,479,697.27	445,409.97	0.61
		Base		114.931486	2,034,287.30	140.095891	2,479,697.27	445,409.97	0.61
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	820,000.000	Local		102.698818	842,130.31	140.398970	1,151,271.55	309,141.24	0.28
		Base		102.698818	842,130.31	140.398970	1,151,271.55	309,141.24	0.28
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	310,000.000	Local		101.745055	315,409.67	124.746926	386,715.47	71,305.80	0.10
		Base		101.745055	315,409.67	124.746926	386,715.47	71,305.80	0.10
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	700,000.000	Local		111.297126	779,079.88	132.045122	924,315.85	145,235.97	0.23
		Base		111.297126	779,079.88	132.045122	924,315.85	145,235.97	0.23
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	1,260,000.000	Local		98.990306	1,247,277.86	103.757071	1,307,339.09	60,061.23	0.32
		Base		98.990306	1,247,277.86	103.757071	1,307,339.09	60,061.23	0.32
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375					6.375000	01 Mar 2035		
	200,000.000	Local		124.656710	249,313.42	150.336000	300,672.00	51,358.58	0.07
		Base		124.656710	249,313.42	150.336000	300,672.00	51,358.58	0.07
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125000	15 Nov 2037		
	130,000.000	Local		96.160154	125,008.20	144.545975	187,909.77	62,901.57	0.05
		Base		96.160154	125,008.20	144.545975	187,909.77	62,901.57	0.05
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25					6.250000	15 Mar 2087		
	125,000.000	Local		82.657848	103,322.31	112.583829	140,729.79	37,407.48	0.03
		Base		82.657848	103,322.31	112.583829	140,729.79	37,407.48	0.03

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026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.500000	16 Jul 2044		
	80,000.000	Local		103.078963	82,463.17	128.138277	102,510.62	20,047.45	0.03
		Base		103.078963	82,463.17	128.138277	102,510.62	20,047.45	0.03
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75					4.750000	01 Apr 2048		
	240,000.000	Local		99.707250	239,297.40	133.419557	320,206.94	80,909.54	0.08
		Base		99.707250	239,297.40	133.419557	320,206.94	80,909.54	0.08
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.400000	01 May 2045		
	130,000.000	Local		97.985208	127,380.77	128.346634	166,850.62	39,469.85	0.04
		Base		97.985208	127,380.77	128.346634	166,850.62	39,469.85	0.04
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
	237,000.000	Local		104.142502	246,817.73	136.404444	323,278.53	76,460.80	0.08
		Base		104.142502	246,817.73	136.404444	323,278.53	76,460.80	0.08
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	270,000.000	Local		101.206104	273,256.48	117.964559	318,504.31	45,247.83	0.08
		Base		101.206104	273,256.48	117.964559	318,504.31	45,247.83	0.08
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
	400,000.000	Local		99.731168	398,924.67	114.829987	459,319.95	60,395.28	0.11
		Base		99.731168	398,924.67	114.829987	459,319.95	60,395.28	0.11
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
	140,000.000	Local		96.946629	135,725.28	127.028724	177,840.21	42,114.93	0.04
		Base		96.946629	135,725.28	127.028724	177,840.21	42,114.93	0.04
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	300,000.000	Local		95.786780	287,360.34	130.023060	390,069.18	102,708.84	0.10
		Base		95.786780	287,360.34	130.023060	390,069.18	102,708.84	0.10
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439					4.439000	06 Oct 2048		
	107,000.000	Local		105.137439	112,497.06	124.471860	133,184.89	20,687.83	0.03
		Base		105.137439	112,497.06	124.471860	133,184.89	20,687.83	0.03
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	1,970,000.000	Local		116.909343	2,303,114.05	142.187311	2,801,090.03	497,975.98	0.69
		Base		116.909343	2,303,114.05	142.187311	2,801,090.03	497,975.98	0.69

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03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	1,690,000.000	Local	103.811947	1,754,421.91	153.938209	2,601,555.73	847,133.82	0.64	
		Base	103.811947	1,754,421.91	153.938209	2,601,555.73	847,133.82	0.64	
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375					4.375000	15 Apr 2038		
	930,000.000	Local	107.107718	996,101.78	123.819776	1,151,523.92	155,422.14	0.28	
		Base	107.107718	996,101.78	123.819776	1,151,523.92	155,422.14	0.28	
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
	250,000.000	Local	99.459648	248,649.12	126.540136	316,350.34	67,701.22	0.08	
		Base	99.459648	248,649.12	126.540136	316,350.34	67,701.22	0.08	
036752AD5	ANTHEM INC SR UNSECURED 12/47 4.375					4.375000	01 Dec 2047		
	130,000.000	Local	101.181277	131,535.66	128.892203	167,559.86	36,024.20	0.04	
		Base	101.181277	131,535.66	128.892203	167,559.86	36,024.20	0.04	
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55					4.550000	01 Mar 2048		
	270,000.000	Local	104.720030	282,744.08	133.214785	359,679.92	76,935.84	0.09	
		Base	104.720030	282,744.08	133.214785	359,679.92	76,935.84	0.09	
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.000000	15 Jan 2037		
	28,000.000	Local	115.214821	32,260.15	110.500000	30,940.00	-1,320.15	0.01	
		Base	115.214821	32,260.15	110.500000	30,940.00	-1,320.15	0.01	
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	590,000.000	Local	101.572839	599,279.75	107.784000	635,925.60	36,645.85	0.16	
		Base	101.572839	599,279.75	107.784000	635,925.60	36,645.85	0.16	
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	130,000.000	Local	95.972838	124,764.69	98.663000	128,261.90	3,497.21	0.03	
		Base	95.972838	124,764.69	98.663000	128,261.90	3,497.21	0.03	
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
	240,000.000	Local	102.510896	246,026.15	102.603000	246,247.20	221.05	0.06	
		Base	102.510896	246,026.15	102.603000	246,247.20	221.05	0.06	
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.450000	09 Feb 2045		
	370,000.000	Local	93.606073	346,342.47	121.360705	449,034.61	102,692.14	0.11	
		Base	93.606073	346,342.47	121.360705	449,034.61	102,692.14	0.11	

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037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	80,000.000	Local	100.890513	80,712.41	128.596476	102,877.18	22,164.77	0.03	
		Base	100.890513	80,712.41	128.596476	102,877.18	22,164.77	0.03	
037833DW7	APPLE INC SR UNSECURED 05/50 2.65					2.650000	11 May 2050		
	1,600,000.000	Local	99.746987	1,595,951.79	106.134609	1,698,153.74	102,201.95	0.42	
		Base	99.746987	1,595,951.79	106.134609	1,698,153.74	102,201.95	0.42	
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.125000	09 Jul 2030		
	332,011.000	Local	53.126189	176,384.79	40.500000	134,464.46	-41,920.33	0.03	
Original Face:	332,011.000	Base	53.126189	176,384.79	40.500000	134,464.46	-41,920.33	0.03	
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR					0.125000	09 Jul 2035		
	2,161,687.000	Local	47.522534	1,027,288.43	36.500000	789,015.76	-238,272.67	0.19	
Original Face:	2,161,687.000	Base	47.522534	1,027,288.43	36.500000	789,015.76	-238,272.67	0.19	
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
	144,400.000	Local	56.271233	81,255.66	43.376000	62,634.94	-18,620.72	0.02	
Original Face:	144,400.000	Base	56.271233	81,255.66	43.376000	62,634.94	-18,620.72	0.02	
04538FAC3	ASPLUNDH TREE EXPERT LLC TERM LOAN B						07 Sep 2027		
	538,650.000	Local	100.081483	539,088.91	100.178600	539,612.03	523.12	0.13	
		Base	100.081483	539,088.91	100.178600	539,612.03	523.12	0.13	
05367AAD5	AVIATION CAPITAL GROUP SR UNSECURED 144A 04/21 6.75					6.750000	06 Apr 2021		
	180,000.000	Local	97.020811	174,637.46	101.338701	182,409.66	7,772.20	0.05	
		Base	97.020811	174,637.46	101.338701	182,409.66	7,772.20	0.04	
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5					5.500000	15 Dec 2024		
	460,000.000	Local	99.131765	456,006.12	110.706754	509,251.07	53,244.95	0.13	
		Base	99.131765	456,006.12	110.706754	509,251.07	53,244.95	0.13	
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	370,000.000	Local	100.021614	370,079.97	106.978185	395,819.28	25,739.31	0.10	
		Base	100.021614	370,079.97	106.978185	395,819.28	25,739.31	0.10	
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95					3.950000	01 Jul 2024		
	800,000.000	Local	95.167808	761,342.46	105.616340	844,930.72	83,588.26	0.21	
		Base	95.167808	761,342.46	105.616340	844,930.72	83,588.26	0.21	

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05401AAG6	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 05/26 4.375					4.375000	01 May 2026		
	150,000.000	Local		99.627287	149,440.93	108.329478	162,494.22	13,053.29	0.04
		Base		99.627287	149,440.93	108.329478	162,494.22	13,053.29	0.04
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037		
	100,000.000	Local		101.657100	101,657.10	112.331466	112,331.47	10,674.37	0.03
		Base		101.657100	101,657.10	112.331466	112,331.47	10,674.37	0.03
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	480,000.000	Local		101.394038	486,691.38	111.045153	533,016.73	46,325.35	0.13
		Base		101.394038	486,691.38	111.045153	533,016.73	46,325.35	0.13
05526DBT1	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734					3.734000	25 Sep 2040		
	770,000.000	Local		99.493352	766,098.81	104.304048	803,141.17	37,042.36	0.20
		Base		99.493352	766,098.81	104.304048	803,141.17	37,042.36	0.20
05526DBU8	BAT CAPITAL CORP COMPANY GUAR 09/50 3.984					3.984000	25 Sep 2050		
	700,000.000	Local		98.788060	691,516.42	104.353923	730,477.46	38,961.04	0.18
		Base		98.788060	691,516.42	104.353923	730,477.46	38,961.04	0.18
05875MAC6	BALLYROCK LTD BALLY 2019 2A A1B 144A					1.973750	20 Nov 2030		
	720,000.000	Local		100.000000	720,000.00	100.052300	720,376.56	376.56	0.18
Original Face:	720,000.000	Base		100.000000	720,000.00	100.052300	720,376.56	376.56	0.18
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099		
	300,000.000	Local		104.824650	314,473.95	113.251000	339,753.00	25,279.05	0.08
		Base		104.824650	314,473.95	113.251000	339,753.00	25,279.05	0.08
05971KAC3	BANCO SANTANDER SA SR UNSECURED 06/29 3.306					3.306000	27 Jun 2029		
	200,000.000	Local		100.000000	200,000.00	112.537083	225,074.17	25,074.17	0.06
		Base		100.000000	200,000.00	112.537083	225,074.17	25,074.17	0.06
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
	200,000.000	Local		100.000000	200,000.00	106.752471	213,504.94	13,504.94	0.05
		Base		100.000000	200,000.00	106.752471	213,504.94	13,504.94	0.05
05971PAC2	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR					8.375000	31 Dec 2099		
	660,000.000	Local		100.000000	660,000.00	119.376000	787,881.60	127,881.60	0.19
		Base		100.000000	660,000.00	119.376000	787,881.60	127,881.60	0.19

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06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	1,000,000.000	Local		111.922372	1,119,223.72	140.369718	1,403,697.18	284,473.46	0.35
		Base		111.922372	1,119,223.72	140.369718	1,403,697.18	284,473.46	0.35
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443000	20 Jan 2048		
	1,010,000.000	Local		107.728869	1,088,061.58	132.360155	1,336,837.57	248,775.99	0.33
		Base		107.728869	1,088,061.58	132.360155	1,336,837.57	248,775.99	0.33
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	230,000.000	Local		100.121396	230,279.21	119.074577	273,871.53	43,592.32	0.07
		Base		100.121396	230,279.21	119.074577	273,871.53	43,592.32	0.07
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	470,000.000	Local		107.965817	507,439.34	117.783227	553,581.17	46,141.83	0.14
		Base		107.965817	507,439.34	117.783227	553,581.17	46,141.83	0.14
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	470,000.000	Local		101.448440	476,807.67	131.197414	616,627.85	139,820.18	0.15
		Base		101.448440	476,807.67	131.197414	616,627.85	139,820.18	0.15
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	990,000.000	Local		108.559551	1,074,739.55	126.286850	1,250,239.82	175,500.27	0.31
		Base		108.559551	1,074,739.55	126.286850	1,250,239.82	175,500.27	0.31
06051GJL4	BANK OF AMERICA CORP SR UNSECURED 10/31 VAR					1.922000	24 Oct 2031		
	730,000.000	Local		100.000000	730,000.00	101.322053	739,650.99	9,650.99	0.18
		Base		100.000000	730,000.00	101.322053	739,650.99	9,650.99	0.18
06051GJM2	BANK OF AMERICA CORP SR UNSECURED 10/51 VAR					2.831000	24 Oct 2051		
	350,000.000	Local		100.000000	350,000.00	104.307439	365,076.04	15,076.04	0.09
		Base		100.000000	350,000.00	104.307439	365,076.04	15,076.04	0.09
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
	540,000.000	Local		100.000000	540,000.00	107.500000	580,500.00	40,500.00	0.14
		Base		100.000000	540,000.00	107.500000	580,500.00	40,500.00	0.14
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
	490,000.000	Local		100.240904	491,180.43	111.500000	546,350.00	55,169.57	0.14
		Base		100.240904	491,180.43	111.500000	546,350.00	55,169.57	0.13

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06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	1,790,000.000	Local		103.436261	1,851,509.07	119.958395	2,147,255.27	295,746.20	0.53
		Base		103.436261	1,851,509.07	119.958395	2,147,255.27	295,746.20	0.53
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
	550,000.000	Local		118.165582	649,910.70	145.853865	802,196.26	152,285.56	0.20
		Base		118.165582	649,910.70	145.853865	802,196.26	152,285.56	0.20
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	390,000.000	Local		113.738115	443,578.65	143.973342	561,496.03	117,917.38	0.14
		Base		113.738115	443,578.65	143.973342	561,496.03	117,917.38	0.14
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	508,000.000	Local		107.411242	545,649.11	129.081304	655,733.02	110,083.91	0.16
		Base		107.411242	545,649.11	129.081304	655,733.02	110,083.91	0.16
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
	21,000.000	Local		108.691857	22,825.29	123.512501	25,937.63	3,112.34	0.01
		Base		108.691857	22,825.29	123.512501	25,937.63	3,112.34	0.01
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669					4.669000	06 Jun 2047		
	510,000.000	Local		111.698641	569,663.07	131.305756	669,659.36	99,996.29	0.17
		Base		111.698641	569,663.07	131.305756	669,659.36	99,996.29	0.16
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2					4.200000	15 Aug 2048		
	730,000.000	Local		106.243247	775,575.70	132.053353	963,989.48	188,413.78	0.24
		Base		106.243247	775,575.70	132.053353	963,989.48	188,413.78	0.24
085209AH7	GOVT OF BERMUDA SR UNSECURED 144A 08/50 3.375					3.375000	20 Aug 2050		
	290,000.000	Local		99.720993	289,190.88	107.750000	312,475.00	23,284.12	0.08
		Base		99.720993	289,190.88	107.750000	312,475.00	23,284.12	0.08
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.000000	15 Jun 2044		
	110,000.000	Local		98.731209	108,604.33	136.653523	150,318.88	41,714.55	0.04
		Base		98.731209	108,604.33	136.653523	150,318.88	41,714.55	0.04
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375					4.375000	05 May 2022		
	1,460,000.000	Local		97.360885	1,421,468.92	99.810000	1,457,226.00	35,757.08	0.36
		Base		97.360885	1,421,468.92	99.810000	1,457,226.00	35,757.08	0.36

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09257WAC4	BLACKSTONE MORTGAGE TR SR UNSECURED 03/23 4.75					4.750000	15 Mar 2023		
	80,000.000	Local	96.949150	77,559.32	99.549876	79,639.90	2,080.58	0.02	
		Base	96.949150	77,559.32	99.549876	79,639.90	2,080.58	0.02	
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR					3.052000	13 Jan 2031		
	540,000.000	Local	99.920631	539,571.41	109.122794	589,263.09	49,691.68	0.15	
		Base	99.920631	539,571.41	109.122794	589,263.09	49,691.68	0.14	
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125000	15 Feb 2033		
	70,000.000	Local	103.001514	72,101.06	130.953765	91,667.64	19,566.58	0.02	
		Base	103.001514	72,101.06	130.953765	91,667.64	19,566.58	0.02	
097023AX3	BOEING CO SR UNSECURED 03/39 6.875					6.875000	15 Mar 2039		
	200,000.000	Local	142.857305	285,714.61	136.297800	272,595.60	-13,119.01	0.07	
		Base	142.857305	285,714.61	136.297800	272,595.60	-13,119.01	0.07	
097023BA2	BOEING CO SR UNSECURED 02/40 5.875					5.875000	15 Feb 2040		
	50,000.000	Local	120.633960	60,316.98	127.263633	63,631.82	3,314.84	0.02	
		Base	120.633960	60,316.98	127.263633	63,631.82	3,314.84	0.02	
097023CK9	BOEING CO SR UNSECURED 05/49 3.9					3.900000	01 May 2049		
	690,000.000	Local	98.414287	679,058.58	106.121208	732,236.34	53,177.76	0.18	
		Base	98.414287	679,058.58	106.121208	732,236.34	53,177.76	0.18	
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	50,000.000	Local	99.176540	49,588.27	105.158985	52,579.49	2,991.22	0.01	
		Base	99.176540	49,588.27	105.158985	52,579.49	2,991.22	0.01	
097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
	1,100,000.000	Local	101.598318	1,117,581.50	107.025709	1,177,282.80	59,701.30	0.29	
		Base	101.598318	1,117,581.50	107.025709	1,177,282.80	59,701.30	0.29	
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	320,000.000	Local	100.000000	320,000.00	129.772068	415,270.62	95,270.62	0.10	
		Base	100.000000	320,000.00	129.772068	415,270.62	95,270.62	0.10	
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	860,000.000	Local	102.770534	883,826.59	137.814505	1,185,204.74	301,378.15	0.29	
		Base	102.770534	883,826.59	137.814505	1,185,204.74	301,378.15	0.29	

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097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	310,000.000	Local		109.509619	339,479.82	141.859391	439,764.11	100,284.29	0.11
		Base		109.509619	339,479.82	141.859391	439,764.11	100,284.29	0.11
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	2,600,000.000	Local		97.890125	2,545,143.25	102.673102	2,669,500.65	124,357.40	0.66
		Base		97.890125	2,545,143.25	102.673102	2,669,500.65	124,357.40	0.66
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
	200,000.000	Local		99.288110	198,576.22	116.416089	232,832.18	34,255.96	0.06
		Base		99.288110	198,576.22	116.416089	232,832.18	34,255.96	0.06
110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25					4.250000	26 Oct 2049		
	1,270,000.000	Local		111.924133	1,421,436.49	135.230599	1,717,428.61	295,992.12	0.42
		Base		111.924133	1,421,436.49	135.230599	1,717,428.61	295,992.12	0.42
110122DH8	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/44 4.625					4.625000	15 May 2044		
	90,000.000	Local		119.578411	107,620.57	136.160543	122,544.49	14,923.92	0.03
		Base		119.578411	107,620.57	136.160543	122,544.49	14,923.92	0.03
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	260,000.000	Local		126.780246	329,628.64	144.638264	376,059.49	46,430.85	0.09
		Base		126.780246	329,628.64	144.638264	376,059.49	46,430.85	0.09
110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35					4.350000	15 Nov 2047		
	70,000.000	Local		117.411957	82,188.37	134.687792	94,281.45	12,093.08	0.02
		Base		117.411957	82,188.37	134.687792	94,281.45	12,093.08	0.02
110122DS4	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55					2.550000	13 Nov 2050		
	280,000.000	Local		99.708882	279,184.87	102.094605	285,864.89	6,680.02	0.07
		Base		99.708882	279,184.87	102.094605	285,864.89	6,680.02	0.07
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
	260,000.000	Local		137.775915	358,217.38	165.918740	431,388.72	73,171.34	0.11
		Base		137.775915	358,217.38	165.918740	431,388.72	73,171.34	0.11
11135FAS0	BROADCOM INC COMPANY GUAR 11/32 4.3					4.300000	15 Nov 2032		
	960,000.000	Local		99.879041	958,838.79	118.548903	1,138,069.47	179,230.68	0.28
		Base		99.879041	958,838.79	118.548903	1,138,069.47	179,230.68	0.28

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12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.950000	15 Sep 2041		
	280,000.000	Local	103.123629	288,746.16	138.697591	388,353.25	99,607.09	0.10	
		Base	103.123629	288,746.16	138.697591	388,353.25	99,607.09	0.10	
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.550000	01 Sep 2044		
	30,000.000	Local	99.530700	29,859.21	135.074647	40,522.39	10,663.18	0.01	
		Base	99.530700	29,859.21	135.074647	40,522.39	10,663.18	0.01	
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4					7.400000	01 Dec 2031		
	40,000.000	Local	132.398950	52,959.58	149.696708	59,878.68	6,919.10	0.01	
		Base	132.398950	52,959.58	149.696708	59,878.68	6,919.10	0.01	
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5					4.500000	01 May 2032		
	1,300,000.000	Local	100.000000	1,300,000.00	106.772000	1,388,036.00	88,036.00	0.34	
		Base	100.000000	1,300,000.00	106.772000	1,388,036.00	88,036.00	0.34	
125491AN0	CI FINANCIAL CORP SR UNSECURED 12/30 3.2					3.200000	17 Dec 2030		
	1,360,000.000	Local	100.762188	1,370,365.75	102.325864	1,391,631.75	21,266.00	0.34	
		Base	100.762188	1,370,365.75	102.325864	1,391,631.75	21,266.00	0.34	
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
	1,560,000.000	Local	108.588697	1,693,983.68	130.283906	2,032,428.93	338,445.25	0.50	
		Base	108.588697	1,693,983.68	130.283906	2,032,428.93	338,445.25	0.50	
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
	1,550,000.000	Local	109.283802	1,693,898.93	137.513635	2,131,461.34	437,562.41	0.53	
		Base	109.283802	1,693,898.93	137.513635	2,131,461.34	437,562.41	0.52	
125523BK5	CIGNA CORP COMPANY GUAR 10/47 3.875					3.875000	15 Oct 2047		
	100,000.000	Local	95.815090	95,815.09	118.454248	118,454.25	22,639.16	0.03	
		Base	95.815090	95,815.09	118.454248	118,454.25	22,639.16	0.03	
125523CJ7	CIGNA CORP SR UNSECURED 03/40 3.2					3.200000	15 Mar 2040		
	140,000.000	Local	99.857243	139,800.14	109.654559	153,516.38	13,716.24	0.04	
		Base	99.857243	139,800.14	109.654559	153,516.38	13,716.24	0.04	
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4					3.400000	15 Mar 2050		
	130,000.000	Local	99.815900	129,760.67	112.524964	146,282.45	16,521.78	0.04	
		Base	99.815900	129,760.67	112.524964	146,282.45	16,521.78	0.04	

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STATE STREET

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12572QA8	CME GROUP INC SR UNSECURED 06/48 4.15					4.150000	15 Jun 2048		
	220,000.000	Local		99.561632	219,035.59	135.156107	297,343.44	78,307.85	0.07
		Base		99.561632	219,035.59	135.156107	297,343.44	78,307.85	0.07
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.300000	05 Dec 2043		
	210,000.000	Local		103.750838	217,876.76	135.452864	284,451.01	66,574.25	0.07
		Base		103.750838	217,876.76	135.452864	284,451.01	66,574.25	0.07
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	520,000.000	Local		107.839369	560,764.72	134.636137	700,107.91	139,343.19	0.17
		Base		107.839369	560,764.72	134.636137	700,107.91	139,343.19	0.17
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	2,160,000.000	Local		107.475767	2,321,476.56	126.698065	2,736,678.20	415,201.64	0.68
		Base		107.475767	2,321,476.56	126.698065	2,736,678.20	415,201.64	0.67
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	2,120,000.000	Local		103.707507	2,198,599.15	135.527846	2,873,190.34	674,591.19	0.71
		Base		103.707507	2,198,599.15	135.527846	2,873,190.34	674,591.19	0.71
126650DF4	CVS HEALTH CORP SR UNSECURED 08/26 3					3.000000	15 Aug 2026		
	180,000.000	Local		99.907411	179,833.34	110.650781	199,171.41	19,338.07	0.05
		Base		99.907411	179,833.34	110.650781	199,171.41	19,338.07	0.05
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25					3.250000	15 Aug 2029		
	360,000.000	Local		99.204350	357,135.66	112.623448	405,444.41	48,308.75	0.10
		Base		99.204350	357,135.66	112.623448	405,444.41	48,308.75	0.10
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.700000	01 Nov 2111		
	150,000.000	Local		99.088127	148,632.19	138.766694	208,150.04	59,517.85	0.05
		Base		99.088127	148,632.19	138.766694	208,150.04	59,517.85	0.05
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65					3.650000	01 Sep 2119		
	490,000.000	Local		99.747284	488,761.69	113.552964	556,409.52	67,647.83	0.14
		Base		99.747284	488,761.69	113.552964	556,409.52	67,647.83	0.14
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5					7.500000	01 Apr 2034		
	390,000.000	Local		142.076987	554,100.25	166.666000	649,997.40	95,897.15	0.16
		Base		142.076987	554,100.25	166.666000	649,997.40	95,897.15	0.16

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13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.550000	01 Apr 2039		
	1,295,000.000	Local		144.797765	1,875,131.06	175.580000	2,273,761.00	398,629.94	0.56
		Base		144.797765	1,875,131.06	175.580000	2,273,761.00	398,629.94	0.56
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.300000	01 Oct 2039		
	220,000.000	Local		108.083864	237,784.50	165.063000	363,138.60	125,354.10	0.09
	Original Face: 220,000.000	Base		108.083864	237,784.50	165.063000	363,138.60	125,354.10	0.09
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	230,000.000	Local		108.625417	249,838.46	112.845765	259,545.26	9,706.80	0.06
		Base		108.625417	249,838.46	112.845765	259,545.26	9,706.80	0.06
133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701					3.701000	15 Jan 2039		
	200,000.000	Local		100.000000	200,000.00	112.760816	225,521.63	25,521.63	0.06
		Base		100.000000	200,000.00	112.760816	225,521.63	25,521.63	0.06
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625000	30 Mar 2043		
	500,000.000	Local		110.858454	554,292.27	129.058873	645,294.37	91,002.10	0.16
		Base		110.858454	554,292.27	129.058873	645,294.37	91,002.10	0.16
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65					5.650000	15 Sep 2048		
	180,000.000	Local		99.916722	179,850.10	130.041366	234,074.46	54,224.36	0.06
		Base		99.916722	179,850.10	130.041366	234,074.46	54,224.36	0.06
14314DAA1	CARLYLE FINANCE SUB LLC COMPANY GUAR 144A 09/29 3.5					3.500000	19 Sep 2029		
	160,000.000	Local		99.858506	159,773.61	109.900442	175,840.71	16,067.10	0.04
		Base		99.858506	159,773.61	109.900442	175,840.71	16,067.10	0.04
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1					4.100000	15 Mar 2043		
	160,000.000	Local		106.887706	171,020.33	124.251998	198,803.20	27,782.87	0.05
		Base		106.887706	171,020.33	124.251998	198,803.20	27,782.87	0.05
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	320,000.000	Local		99.992594	319,976.30	106.941318	342,212.22	22,235.92	0.08
		Base		99.992594	319,976.30	106.941318	342,212.22	22,235.92	0.08
14448CAR5	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377					3.377000	05 Apr 2040		
	860,000.000	Local		96.526045	830,123.99	109.702794	943,444.03	113,320.04	0.23
		Base		96.526045	830,123.99	109.702794	943,444.03	113,320.04	0.23

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14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
	990,000.000	Local		100.275207	992,724.55	111.902142	1,107,831.21	115,106.66	0.27
		Base		100.275207	992,724.55	111.902142	1,107,831.21	115,106.66	0.27
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35					4.350000	01 Nov 2042		
	440,000.000	Local		97.008684	426,838.21	117.170885	515,551.89	88,713.68	0.13
Original Face:	440,000.000	Base		97.008684	426,838.21	117.170885	515,551.89	88,713.68	0.13
15135BAP6	CENTENE CORP SR UNSECURED 01/25 4.75					4.750000	15 Jan 2025		
	470,000.000	Local		101.920006	479,024.03	102.623000	482,328.10	3,304.07	0.12
		Base		101.920006	479,024.03	102.623000	482,328.10	3,304.07	0.12
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
	200,000.000	Local		99.256210	198,512.42	106.000000	212,000.00	13,487.58	0.05
		Base		99.256210	198,512.42	106.000000	212,000.00	13,487.58	0.05
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
	740,000.000	Local		101.608465	751,902.64	111.021000	821,555.40	69,652.76	0.20
		Base		101.608465	751,902.64	111.021000	821,555.40	69,652.76	0.20
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375					3.375000	15 Feb 2030		
	1,090,000.000	Local		100.092350	1,091,006.62	105.209000	1,146,778.10	55,771.48	0.28
		Base		100.092350	1,091,006.62	105.209000	1,146,778.10	55,771.48	0.28
15135BAW1	CENTENE CORP SR UNSECURED 10/30 3					3.000000	15 Oct 2030		
	500,000.000	Local		100.000000	500,000.00	105.990000	529,950.00	29,950.00	0.13
		Base		100.000000	500,000.00	105.990000	529,950.00	29,950.00	0.13
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.500000	01 Apr 2044		
	240,000.000	Local		103.667742	248,802.58	132.454272	317,890.25	69,087.67	0.08
		Base		103.667742	248,802.58	132.454272	317,890.25	69,087.67	0.08
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25					4.250000	01 Feb 2049		
	250,000.000	Local		100.016160	250,040.40	132.601139	331,502.85	81,462.45	0.08
		Base		100.016160	250,040.40	132.601139	331,502.85	81,462.45	0.08
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	1,000,000.000	Local		103.619076	1,036,190.76	124.810553	1,248,105.53	211,914.77	0.31
		Base		103.619076	1,036,190.76	124.810553	1,248,105.53	211,914.77	0.31

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161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	2,320,000.000	Local		110.787444	2,570,268.71	130.844300	3,035,587.76	465,319.05	0.75
		Base		110.787444	2,570,268.71	130.844300	3,035,587.76	465,319.05	0.75
166756AH9	CHEVRON USA INC COMPANY GUAR 08/50 2.343					2.343000	12 Aug 2050		
	140,000.000	Local		100.000000	140,000.00	98.936418	138,510.99	-1,489.01	0.03
		Base		100.000000	140,000.00	98.936418	138,510.99	-1,489.01	0.03
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	220,000.000	Local		100.148636	220,327.00	110.213764	242,470.28	22,143.28	0.06
		Base		100.148636	220,327.00	110.213764	242,470.28	22,143.28	0.06
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
	120,000.000	Local		105.694092	126,832.91	113.445016	136,134.02	9,301.11	0.03
		Base		105.694092	126,832.91	113.445016	136,134.02	9,301.11	0.03
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	670,000.000	Local		122.830828	822,966.55	141.759240	949,786.91	126,820.36	0.23
		Base		122.830828	822,966.55	141.759240	949,786.91	126,820.36	0.23
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125000	25 Aug 2036		
	212,000.000	Local		93.795750	198,846.99	140.538647	297,941.93	99,094.94	0.07
		Base		93.795750	198,846.99	140.538647	297,941.93	99,094.94	0.07
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	1,890,000.000	Local		156.440615	2,956,727.62	178.753639	3,378,443.78	421,716.16	0.83
		Base		156.440615	2,956,727.62	178.753639	3,378,443.78	421,716.16	0.83
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	140,000.000	Local		103.307743	144,630.84	120.163360	168,228.70	23,597.86	0.04
		Base		103.307743	144,630.84	120.163360	168,228.70	23,597.86	0.04
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	760,000.000	Local		114.989570	873,920.73	138.043272	1,049,128.87	175,208.14	0.26
		Base		114.989570	873,920.73	138.043272	1,049,128.87	175,208.14	0.26
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625000	01 Dec 2036		
	450,000.000	Local		117.070511	526,817.30	142.401880	640,808.46	113,991.16	0.16
		Base		117.070511	526,817.30	142.401880	640,808.46	113,991.16	0.16

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17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623					5.623000	15 Nov 2043		
	390,000.000	Local		114.823085	447,810.03	143.348990	559,061.06	111,251.03	0.14
		Base		114.823085	447,810.03	143.348990	559,061.06	111,251.03	0.14
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858000	01 Jan 2114		
	30,000.000	Local		100.000000	30,000.00	141.151140	42,345.34	12,345.34	0.01
		Base		100.000000	30,000.00	141.151140	42,345.34	12,345.34	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	80,000.000	Local		101.234088	80,987.27	106.514578	85,211.66	4,224.39	0.02
		Base		101.234088	80,987.27	106.514578	85,211.66	4,224.39	0.02
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
	370,000.000	Local		98.240246	363,488.91	105.521115	390,428.13	26,939.22	0.10
		Base		98.240246	363,488.91	105.521115	390,428.13	26,939.22	0.10
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
	380,000.000	Local		99.389911	377,681.66	103.050720	391,592.74	13,911.08	0.10
		Base		99.389911	377,681.66	103.050720	391,592.74	13,911.08	0.10
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125000	18 Jan 2041		
	590,000.000	Local		117.820363	695,140.14	134.000000	790,600.00	95,459.86	0.20
		Base		117.820363	695,140.14	134.000000	790,600.00	95,459.86	0.19
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	110,000.000	Local		128.333282	141,166.61	153.548620	168,903.48	27,736.87	0.04
		Base		128.333282	141,166.61	153.548620	168,903.48	27,736.87	0.04
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4					6.400000	15 May 2038		
	389,000.000	Local		127.345941	495,375.71	155.794168	606,039.31	110,663.60	0.15
		Base		127.345941	495,375.71	155.794168	606,039.31	110,663.60	0.15
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65					4.650000	15 Jul 2042		
	250,000.000	Local		107.725744	269,314.36	135.493754	338,734.39	69,420.03	0.08
		Base		107.725744	269,314.36	135.493754	338,734.39	69,420.03	0.08
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
	300,000.000	Local		87.561187	262,683.56	125.392040	376,176.12	113,492.56	0.09
		Base		87.561187	262,683.56	125.392040	376,176.12	113,492.56	0.09

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20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	1,323,000.000	Local		111.622092	1,476,760.28	126.239425	1,670,147.59	193,387.31	0.41
		Base		111.622092	1,476,760.28	126.239425	1,670,147.59	193,387.31	0.41
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
	686,000.000	Local		99.469927	682,363.70	127.896964	877,373.17	195,009.47	0.22
		Base		99.469927	682,363.70	127.896964	877,373.17	195,009.47	0.22
20030NCL3	COMCAST CORP COMPANY GUAR 10/38 4.6					4.600000	15 Oct 2038		
	2,480,000.000	Local		108.864696	2,699,844.47	131.782632	3,268,209.27	568,364.80	0.81
		Base		108.864696	2,699,844.47	131.782632	3,268,209.27	568,364.80	0.80
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
	200,000.000	Local		106.179995	212,359.99	139.713473	279,426.95	67,066.96	0.07
		Base		106.179995	212,359.99	139.713473	279,426.95	67,066.96	0.07
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
	820,000.000	Local		101.432596	831,747.29	151.826129	1,244,974.26	413,226.97	0.31
		Base		101.432596	831,747.29	151.826129	1,244,974.26	413,226.97	0.31
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	150,000.000	Local		100.605707	150,908.56	123.134736	184,702.10	33,793.54	0.05
		Base		100.605707	150,908.56	123.134736	184,702.10	33,793.54	0.05
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	70,000.000	Local		99.834529	69,884.17	115.635360	80,944.75	11,060.58	0.02
		Base		99.834529	69,884.17	115.635360	80,944.75	11,060.58	0.02
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	200,000.000	Local		99.470205	198,940.41	120.802497	241,604.99	42,664.58	0.06
		Base		99.470205	198,940.41	120.802497	241,604.99	42,664.58	0.06
20268JAF0	COMMONSPIRIT HEALTH SR SECURED 10/30 2.782					2.782000	01 Oct 2030		
	110,000.000	Local		100.000000	110,000.00	105.873548	116,460.90	6,460.90	0.03
		Base		100.000000	110,000.00	105.873548	116,460.90	6,460.90	0.03
20268JAG8	COMMONSPIRIT HEALTH SR SECURED 10/50 3.91					3.910000	01 Oct 2050		
	330,000.000	Local		100.000000	330,000.00	111.480811	367,886.68	37,886.68	0.09
		Base		100.000000	330,000.00	111.480811	367,886.68	37,886.68	0.09

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202712BL8	COMMONWEALTH BANK AUST SUBORDINATED 144A 09/39 3.743					3.743000	12 Sep 2039		
	420,000.000	Local		100.000000	420,000.00	117.699984	494,339.93	74,339.93	0.12
		Base		100.000000	420,000.00	117.699984	494,339.93	74,339.93	0.12
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.000000	01 Mar 2048		
	340,000.000	Local		101.675300	345,696.02	126.651764	430,616.00	84,919.98	0.11
		Base		101.675300	345,696.02	126.651764	430,616.00	84,919.98	0.11
20605PAL5	CONCHO RESOURCES INC COMPANY GUAR 08/48 4.85					4.850000	15 Aug 2048		
	310,000.000	Local		117.695665	364,856.56	134.686357	417,527.71	52,671.15	0.10
		Base		117.695665	364,856.56	134.686357	417,527.71	52,671.15	0.10
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	130.161495	52,064.60	12,064.60	0.01
		Base		100.000000	40,000.00	130.161495	52,064.60	12,064.60	0.01
210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5					2.500000	01 May 2060		
	360,000.000	Local		97.919061	352,508.62	100.488219	361,757.59	9,248.97	0.09
		Base		97.919061	352,508.62	100.488219	361,757.59	9,248.97	0.09
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25					5.250000	04 Aug 2045		
	730,000.000	Local		111.485156	813,841.64	142.820863	1,042,592.30	228,750.66	0.26
		Base		111.485156	813,841.64	142.820863	1,042,592.30	228,750.66	0.26
21871QAF1	CORECIVIC INC 2019 TERM LOAN						18 Dec 2024		
	418,000.000	Local		97.181864	406,220.19	98.500000	411,730.00	5,509.81	0.10
		Base		97.181864	406,220.19	98.500000	411,730.00	5,509.81	0.10
219350BP9	CORNING INC SR UNSECURED 11/49 3.9					3.900000	15 Nov 2049		
	260,000.000	Local		99.725650	259,286.69	122.626633	318,829.25	59,542.56	0.08
		Base		99.725650	259,286.69	122.626633	318,829.25	59,542.56	0.08
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
	210,000.000	Local		99.863976	209,714.35	102.469722	215,186.42	5,472.07	0.05
		Base		99.863976	209,714.35	102.469722	215,186.42	5,472.07	0.05
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
	300,000.000	Local		99.805820	299,417.46	103.932495	311,797.49	12,380.03	0.08
		Base		99.805820	299,417.46	103.932495	311,797.49	12,380.03	0.08

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225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	290,000.000	Local		108.918052	315,862.35	121.500000	352,350.00	36,487.65	0.09
		Base		108.918052	315,862.35	121.500000	352,350.00	36,487.65	0.09
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099		
	1,200,000.000	Local		101.696198	1,220,354.37	111.375000	1,336,500.00	116,145.63	0.33
		Base		101.696198	1,220,354.37	111.375000	1,336,500.00	116,145.63	0.33
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	810,000.000	Local		102.429614	829,679.87	117.697359	953,348.61	123,668.74	0.24
		Base		102.429614	829,679.87	117.697359	953,348.61	123,668.74	0.23
225401AR9	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					5.250000	31 Dec 2099		
	790,000.000	Local		100.000000	790,000.00	105.750000	835,425.00	45,425.00	0.21
		Base		100.000000	790,000.00	105.750000	835,425.00	45,425.00	0.21
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125					7.125000	15 Jul 2032		
	120,000.000	Local		122.111692	146,534.03	155.213320	186,255.98	39,721.95	0.05
		Base		122.111692	146,534.03	155.213320	186,255.98	39,721.95	0.05
23291KAJ4	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25					3.250000	15 Nov 2039		
	180,000.000	Local		99.816967	179,670.54	113.894700	205,010.46	25,339.92	0.05
		Base		99.816967	179,670.54	113.894700	205,010.46	25,339.92	0.05
23291KAK1	DH EUROPE FINANCE II COMPANY GUAR 11/49 3.4					3.400000	15 Nov 2049		
	10,000.000	Local		99.761400	9,976.14	118.734170	11,873.42	1,897.28	0.00
		Base		99.761400	9,976.14	118.734170	11,873.42	1,897.28	0.00
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
	170,000.000	Local		94.750953	161,076.62	83.000000	141,100.00	-19,976.62	0.03
		Base		94.750953	161,076.62	83.000000	141,100.00	-19,976.62	0.03
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
	230,000.000	Local		99.949487	229,883.82	125.326076	288,249.97	58,366.15	0.07
		Base		99.949487	229,883.82	125.326076	288,249.97	58,366.15	0.07
247361ZL5	DELTA AIR LINES INC SR UNSECURED 12/20 2.6					2.600000	04 Dec 2020		
	0.000	Local		0.000000	19,500.00	0.000000	0.00	-19,500.00	0.00
		Base		0.000000	19,500.00	0.000000	0.00	-19,500.00	0.00

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247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4					3.400000	19 Apr 2021		
	550,000.000	Local		97.841144	538,126.29	100.653764	553,595.70	15,469.41	0.14
		Base		97.841144	538,126.29	100.653764	553,595.70	15,469.41	0.14
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023		
	160,000.000	Local		90.602081	144,963.33	102.678006	164,284.81	19,321.48	0.04
		Base		90.602081	144,963.33	102.678006	164,284.81	19,321.48	0.04
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029		
	280,000.000	Local		99.635236	278,978.66	96.925263	271,390.74	-7,587.92	0.07
		Base		99.635236	278,978.66	96.925263	271,390.74	-7,587.92	0.07
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
	610,000.000	Local		100.005436	610,033.16	115.455234	704,276.93	94,243.77	0.17
		Base		100.005436	610,033.16	115.455234	704,276.93	94,243.77	0.17
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
	740,000.000	Local		99.987091	739,904.47	114.230295	845,304.18	105,399.71	0.21
		Base		99.987091	739,904.47	114.230295	845,304.18	105,399.71	0.21
24736CBM5	DELTA AIR LINES INC 2020 GSR TERM LOAN B						29 Apr 2023		
	278,600.000	Local		97.600240	271,914.27	101.437500	282,604.88	10,690.61	0.07
		Base		97.600240	271,914.27	101.437500	282,604.88	10,690.61	0.07
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	460,000.000	Local		99.017511	455,480.55	103.500000	476,100.00	20,619.45	0.12
		Base		99.017511	455,480.55	103.500000	476,100.00	20,619.45	0.12
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.750000	15 Jun 2030		
	350,000.000	Local		139.748303	489,119.06	158.217455	553,761.09	64,642.03	0.14
		Base		139.748303	489,119.06	158.217455	553,761.09	64,642.03	0.14
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	770,000.000	Local		111.340800	857,324.16	122.297748	941,692.66	84,368.50	0.23
		Base		111.340800	857,324.16	122.297748	941,692.66	84,368.50	0.23
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	410,000.000	Local		90.469090	370,923.27	112.886590	462,835.02	91,911.75	0.11
		Base		90.469090	370,923.27	112.886590	462,835.02	91,911.75	0.11

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25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	990,000.000	Local		107.842532	1,067,641.07	117.787483	1,166,096.08	98,455.01	0.29
		Base		107.842532	1,067,641.07	117.787483	1,166,096.08	98,455.01	0.29
254687DZ6	WALT DISNEY COMPANY/THE COMPANY GUAR 12/34 6.2					6.200000	15 Dec 2034		
	10,000.000	Local		124.699700	12,469.97	151.635644	15,163.56	2,693.59	0.00
		Base		124.699700	12,469.97	151.635644	15,163.56	2,693.59	0.00
254687EB8	WALT DISNEY COMPANY/THE COMPANY GUAR 12/35 6.4					6.400000	15 Dec 2035		
	54,000.000	Local		126.364463	68,236.81	155.174840	83,794.41	15,557.60	0.02
		Base		126.364463	68,236.81	155.174840	83,794.41	15,557.60	0.02
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
	370,000.000	Local		131.715489	487,347.31	158.032281	584,719.44	97,372.13	0.14
		Base		131.715489	487,347.31	158.032281	584,719.44	97,372.13	0.14
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4					5.400000	01 Oct 2043		
	280,000.000	Local		118.641171	332,195.28	146.275219	409,570.61	77,375.33	0.10
		Base		118.641171	332,195.28	146.275219	409,570.61	77,375.33	0.10
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
	100,000.000	Local		112.599970	112,599.97	140.126745	140,126.75	27,526.78	0.03
		Base		112.599970	112,599.97	140.126745	140,126.75	27,526.78	0.03
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
	290,000.000	Local		109.400545	317,261.58	131.051355	380,048.93	62,787.35	0.09
		Base		109.400545	317,261.58	131.051355	380,048.93	62,787.35	0.09
25746UDG1	DOMINION ENERGY INC SR UNSECURED 04/30 3.375					3.375000	01 Apr 2030		
	300,000.000	Local		99.058800	297,176.40	113.909487	341,728.46	44,552.06	0.08
		Base		99.058800	297,176.40	113.909487	341,728.46	44,552.06	0.08
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.200000	15 Mar 2042		
	150,000.000	Local		99.838547	149,757.82	121.110899	181,666.35	31,908.53	0.04
		Base		99.838547	149,757.82	121.110899	181,666.35	31,908.53	0.04
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
	100,000.000	Local		104.811730	104,811.73	108.000000	108,000.00	3,188.27	0.03
		Base		104.811730	104,811.73	108.000000	108,000.00	3,188.27	0.03

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26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.100000	01 Jun 2037		
	540,000.000	Local		123.773687	668,377.91	148.077717	799,619.67	131,241.76	0.20
		Base		123.773687	668,377.91	148.077717	799,619.67	131,241.76	0.20
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.000000	30 Sep 2042		
	10,000.000	Local		99.307800	9,930.78	123.538594	12,353.86	2,423.08	0.00
		Base		99.307800	9,930.78	123.538594	12,353.86	2,423.08	0.00
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049		
	570,000.000	Local		107.759053	614,226.60	129.333056	737,198.42	122,971.82	0.18
		Base		107.759053	614,226.60	129.333056	737,198.42	122,971.82	0.18
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375					4.375000	30 Mar 2044		
	190,000.000	Local		100.306484	190,582.32	128.454991	244,064.48	53,482.16	0.06
		Base		100.306484	190,582.32	128.454991	244,064.48	53,482.16	0.06
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25					3.250000	01 Oct 2049		
	220,000.000	Local		97.818955	215,201.70	113.254979	249,160.95	33,959.25	0.06
		Base		97.818955	215,201.70	113.254979	249,160.95	33,959.25	0.06
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
	580,000.000	Local		107.984188	626,308.29	135.544484	786,158.01	159,849.72	0.19
		Base		107.984188	626,308.29	135.544484	786,158.01	159,849.72	0.19
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
	140,000.000	Local		99.962329	139,947.26	121.535619	170,149.87	30,202.61	0.04
		Base		99.962329	139,947.26	121.535619	170,149.87	30,202.61	0.04
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	230,000.000	Local		100.511417	231,176.26	126.702384	291,415.48	60,239.22	0.07
		Base		100.511417	231,176.26	126.702384	291,415.48	60,239.22	0.07
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	498,000.000	Local		100.358315	499,784.41	121.050000	602,829.00	103,044.59	0.15
		Base		100.358315	499,784.41	121.050000	602,829.00	103,044.59	0.15
28368EAD8	KINDER MORGAN INC/DELAWA COMPANY GUAR 08/31 7.8					7.800000	01 Aug 2031		
	60,000.000	Local		139.122683	83,473.61	142.807818	85,684.69	2,211.08	0.02
		Base		139.122683	83,473.61	142.807818	85,684.69	2,211.08	0.02

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29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047			
		470,000.000	Local	102.100947	479,874.45	125.625000	590,437.50	110,563.05	0.15
			Base	102.100947	479,874.45	125.625000	590,437.50	110,563.05	0.15
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125				3.125000	30 Sep 2049			
		740,000.000	Local	97.749331	723,345.05	107.000000	791,800.00	68,454.95	0.20
			Base	97.749331	723,345.05	107.000000	791,800.00	68,454.95	0.19
29135LAH3	ABU DHABI GOVT INT L SR UNSECURED 144A 04/30 3.125				3.125000	16 Apr 2030			
		200,000.000	Local	112.224500	224,449.00	112.920000	225,840.00	1,391.00	0.06
			Base	112.224500	224,449.00	112.920000	225,840.00	1,391.00	0.06
29135LAJ9	ABU DHABI GOVT INT L SR UNSECURED 144A 04/50 3.875				3.875000	16 Apr 2050			
		350,000.000	Local	96.183674	336,642.86	121.900000	426,650.00	90,007.14	0.11
			Base	96.183674	336,642.86	121.900000	426,650.00	90,007.14	0.10
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7				1.700000	02 Mar 2031			
		1,100,000.000	Local	99.702925	1,096,732.17	99.938000	1,099,318.00	2,585.83	0.27
			Base	99.702925	1,096,732.17	99.938000	1,099,318.00	2,585.83	0.27
29273RAF6	ENERGY TRANSFER OPERATNG COMPANY GUAR 10/36 6.625				6.625000	15 Oct 2036			
		120,000.000	Local	111.095467	133,314.56	121.472690	145,767.23	12,452.67	0.04
			Base	111.095467	133,314.56	121.472690	145,767.23	12,452.67	0.04
29273RAJ8	ENERGY TRANSFER OPERATNG COMPANY GUAR 07/38 7.5				7.500000	01 Jul 2038			
		30,000.000	Local	112.167467	33,650.24	132.932335	39,879.70	6,229.46	0.01
			Base	112.167467	33,650.24	132.932335	39,879.70	6,229.46	0.01
29273RBE8	ENERGY TRANSFER OPERATNG COMPANY GUAR 03/35 4.9				4.900000	15 Mar 2035			
		120,000.000	Local	93.780500	112,536.60	110.096215	132,115.46	19,578.86	0.03
			Base	93.780500	112,536.60	110.096215	132,115.46	19,578.86	0.03
29273RBJ7	ENERGY TRANSFER OPERATNG COMPANY GUAR 12/45 6.125				6.125000	15 Dec 2045			
		160,000.000	Local	111.540406	178,464.65	118.129702	189,007.52	10,542.87	0.05
			Base	111.540406	178,464.65	118.129702	189,007.52	10,542.87	0.05
29278NAD5	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/38 5.8				5.800000	15 Jun 2038			
		210,000.000	Local	102.964952	216,226.40	114.880222	241,248.47	25,022.07	0.06
			Base	102.964952	216,226.40	114.880222	241,248.47	25,022.07	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29278NAE3	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/48 6					6.000000	15 Jun 2048		
	400,000.000	Local		98.936323	395,745.29	117.833236	471,332.94	75,587.65	0.12
		Base		98.936323	395,745.29	117.833236	471,332.94	75,587.65	0.12
29278NAR4	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/50 5					5.000000	15 May 2050		
	200,000.000	Local		100.917780	201,835.56	108.289332	216,578.66	14,743.10	0.05
		Base		100.917780	201,835.56	108.289332	216,578.66	14,743.10	0.05
29278NAS2	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	700,000.000	Local		100.248611	701,740.28	91.250000	638,750.00	-62,990.28	0.16
		Base		100.248611	701,740.28	91.250000	638,750.00	-62,990.28	0.16
29278NAT0	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
	1,130,000.000	Local		100.266346	1,133,009.71	95.000000	1,073,500.00	-59,509.71	0.27
		Base		100.266346	1,133,009.71	95.000000	1,073,500.00	-59,509.71	0.26
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	360,000.000	Local		115.838306	417,017.90	120.955830	435,440.99	18,423.09	0.11
		Base		115.838306	417,017.90	120.955830	435,440.99	18,423.09	0.11
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125000	15 Oct 2039		
	690,000.000	Local		118.051107	814,552.64	139.187321	960,392.51	145,839.87	0.24
		Base		118.051107	814,552.64	139.187321	960,392.51	145,839.87	0.24
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	128,000.000	Local		132.641781	169,781.48	152.623763	195,358.42	25,576.94	0.05
		Base		132.641781	169,781.48	152.623763	195,358.42	25,576.94	0.05
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.950000	01 Feb 2041		
	40,000.000	Local		99.394500	39,757.80	137.481228	54,992.49	15,234.69	0.01
		Base		99.394500	39,757.80	137.481228	54,992.49	15,234.69	0.01
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	160,000.000	Local		114.251831	182,802.93	124.054776	198,487.64	15,684.71	0.05
		Base		114.251831	182,802.93	124.054776	198,487.64	15,684.71	0.05
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
	120,000.000	Local		121.380825	145,656.99	129.937228	155,924.67	10,267.68	0.04
		Base		121.380825	145,656.99	129.937228	155,924.67	10,267.68	0.04

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29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9					4.900000	15 May 2046		
	210,000.000	Local		101.436295	213,016.22	127.279980	267,287.96	54,271.74	0.07
		Base		101.436295	213,016.22	127.279980	267,287.96	54,271.74	0.07
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.250000	15 Feb 2048		
	570,000.000	Local		100.959333	575,468.20	117.248085	668,314.08	92,845.88	0.17
		Base		100.959333	575,468.20	117.248085	668,314.08	92,845.88	0.16
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	320,000.000	Local		88.302697	282,568.63	101.049236	323,357.56	40,788.93	0.08
		Base		88.302697	282,568.63	101.049236	323,357.56	40,788.93	0.08
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	1,310,000.000	Local		106.601190	1,396,475.59	126.217031	1,653,443.11	256,967.52	0.41
		Base		106.601190	1,396,475.59	126.217031	1,653,443.11	256,967.52	0.41
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	170,000.000	Local		95.522100	162,387.57	110.077910	187,132.45	24,744.88	0.05
		Base		95.522100	162,387.57	110.077910	187,132.45	24,744.88	0.05
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	160,000.000	Local		102.745813	164,393.30	110.696074	177,113.72	12,720.42	0.04
		Base		102.745813	164,393.30	110.696074	177,113.72	12,720.42	0.04
29736RAM2	ESTEE LAUDER CO INC SR UNSECURED 12/49 3.125					3.125000	01 Dec 2049		
	280,000.000	Local		98.796829	276,631.12	116.096069	325,068.99	48,437.87	0.08
		Base		98.796829	276,631.12	116.096069	325,068.99	48,437.87	0.08
29736RAP5	ESTEE LAUDER CO INC SR UNSECURED 12/29 2.375					2.375000	01 Dec 2029		
	160,000.000	Local		99.140625	158,625.00	108.097969	172,956.75	14,331.75	0.04
		Base		99.140625	158,625.00	108.097969	172,956.75	14,331.75	0.04
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625000	15 Jun 2035		
	680,000.000	Local		106.128976	721,677.04	135.253898	919,726.51	198,049.47	0.23
		Base		106.128976	721,677.04	135.253898	919,726.51	198,049.47	0.23
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45					4.450000	15 Apr 2046		
	60,000.000	Local		103.728233	62,236.94	127.511277	76,506.77	14,269.83	0.02
		Base		103.728233	62,236.94	127.511277	76,506.77	14,269.83	0.02

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30161NAX9	EXELON CORP SR UNSECURED 04/30 4.05					4.050000	15 Apr 2030		
	170,000.000	Local		99.806747	169,671.47	118.328438	201,158.34	31,486.87	0.05
		Base		99.806747	169,671.47	118.328438	201,158.34	31,486.87	0.05
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	140,000.000	Local		104.379350	146,131.09	123.340546	172,676.76	26,545.67	0.04
		Base		104.379350	146,131.09	123.340546	172,676.76	26,545.67	0.04
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995					2.995000	16 Aug 2039		
	200,000.000	Local		100.000000	200,000.00	108.543557	217,087.11	17,087.11	0.05
		Base		100.000000	200,000.00	108.543557	217,087.11	17,087.11	0.05
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095					3.095000	16 Aug 2049		
	140,000.000	Local		100.000000	140,000.00	108.405685	151,767.96	11,767.96	0.04
		Base		100.000000	140,000.00	108.405685	151,767.96	11,767.96	0.04
30231GBF8	EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227					4.227000	19 Mar 2040		
	410,000.000	Local		100.000000	410,000.00	124.534975	510,593.40	100,593.40	0.13
		Base		100.000000	410,000.00	124.534975	510,593.40	100,593.40	0.13
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	340,000.000	Local		100.000000	340,000.00	130.925591	445,147.01	105,147.01	0.11
		Base		100.000000	340,000.00	130.925591	445,147.01	105,147.01	0.11
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	600,000.000	Local		104.257805	625,546.83	114.288788	685,732.73	60,185.90	0.17
		Base		104.257805	625,546.83	114.288788	685,732.73	60,185.90	0.17
315786AC7	FIDELITY + GUARANTY LIFE COMPANY GUAR 144A 05/25 5.5					5.500000	01 May 2025		
	400,000.000	Local		99.529640	398,118.56	116.700000	466,800.00	68,681.44	0.12
		Base		99.529640	398,118.56	116.700000	466,800.00	68,681.44	0.11
317386AA8	FINANCE OF AMERICA FUNDI SR UNSECURED 144A 11/25 7.875					7.875000	15 Nov 2025		
	600,000.000	Local		99.025953	594,155.72	98.750000	592,500.00	-1,655.72	0.15
		Base		99.025953	594,155.72	98.750000	592,500.00	-1,655.72	0.15
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25					7.250000	01 Apr 2023		
	710,000.000	Local		100.514054	713,649.78	103.067500	731,779.25	18,129.47	0.18
		Base		100.514054	713,649.78	103.067500	731,779.25	18,129.47	0.18

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335934AP0	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/24 6.5					6.500000	01 Mar 2024		
	220,000.000	Local		98.436200	216,559.64	102.750000	226,050.00	9,490.36	0.06
		Base		98.436200	216,559.64	102.750000	226,050.00	9,490.36	0.06
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
	900,000.000	Local		99.230439	893,073.95	108.500000	976,500.00	83,426.05	0.24
		Base		99.230439	893,073.95	108.500000	976,500.00	83,426.05	0.24
337358BD6	WACHOVIA CORP SUBORDINATED 10/35 6.55					6.550000	15 Oct 2035		
	750,000.000	Local		124.472392	933,542.94	139.734655	1,048,009.91	114,466.97	0.26
		Base		124.472392	933,542.94	139.734655	1,048,009.91	114,466.97	0.26
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	2,262,000.000	Local		126.958965	2,871,811.79	142.596441	3,225,531.50	353,719.71	0.80
		Base		126.958965	2,871,811.79	142.596441	3,225,531.50	353,719.71	0.79
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
	1,100,000.000	Local		113.858858	1,252,447.44	124.449511	1,368,944.62	116,497.18	0.34
		Base		113.858858	1,252,447.44	124.449511	1,368,944.62	116,497.18	0.34
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15					3.150000	01 Oct 2049		
	250,000.000	Local		99.379908	248,449.77	115.254148	288,135.37	39,685.60	0.07
		Base		99.379908	248,449.77	115.254148	288,135.37	39,685.60	0.07
344419AC0	FOMENTO ECONOMICO MEX SR UNSECURED 01/50 3.5					3.500000	16 Jan 2050		
	330,000.000	Local		98.066736	323,620.23	111.279470	367,222.25	43,602.02	0.09
		Base		98.066736	323,620.23	111.279470	367,222.25	43,602.02	0.09
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.450000	16 Jul 2031		
	270,000.000	Local		120.711300	325,920.51	128.250000	346,275.00	20,354.49	0.09
		Base		120.711300	325,920.51	128.250000	346,275.00	20,354.49	0.09
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
	200,000.000	Local		98.807220	197,614.44	104.750000	209,500.00	11,885.56	0.05
		Base		98.807220	197,614.44	104.750000	209,500.00	11,885.56	0.05
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	1,450,000.000	Local		109.435714	1,586,817.86	137.132130	1,988,415.89	401,598.03	0.49
		Base		109.435714	1,586,817.86	137.132130	1,988,415.89	401,598.03	0.49

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35137LAK1	FOX CORP SR UNSECURED 01/49 5.576					5.576000	25 Jan 2049		
	710,000.000	Local		114.647415	813,996.65	146.173664	1,037,833.01	223,836.36	0.26
		Base		114.647415	813,996.65	146.173664	1,037,833.01	223,836.36	0.26
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	40,000.000	Local		85.930025	34,372.01	124.500000	49,800.00	15,427.99	0.01
		Base		85.930025	34,372.01	124.500000	49,800.00	15,427.99	0.01
358070AB6	FRESNILLO PLC SR UNSECURED 144A 10/50 4.25					4.250000	02 Oct 2050		
	680,000.000	Local		98.013200	666,489.76	109.750000	746,300.00	79,810.24	0.18
		Base		98.013200	666,489.76	109.750000	746,300.00	79,810.24	0.18
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	690,000.000	Local		108.911762	751,491.16	130.170669	898,177.62	146,686.46	0.22
		Base		108.911762	751,491.16	130.170669	898,177.62	146,686.46	0.22
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	200,000.000	Local		98.548890	197,097.78	136.024907	272,049.81	74,952.03	0.07
		Base		98.548890	197,097.78	136.024907	272,049.81	74,952.03	0.07
369550BM9	GENERAL DYNAMICS CORP COMPANY GUAR 04/30 3.625					3.625000	01 Apr 2030		
	510,000.000	Local		99.015039	504,976.70	118.625523	604,990.17	100,013.47	0.15
		Base		99.015039	504,976.70	118.625523	604,990.17	100,013.47	0.15
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.150000	07 Aug 2037		
	497,000.000	Local		115.143211	572,261.76	137.855619	685,142.43	112,880.67	0.17
		Base		115.143211	572,261.76	137.855619	685,142.43	112,880.67	0.17
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
	840,000.000	Local		120.915723	1,015,692.07	135.533825	1,138,484.13	122,792.06	0.28
		Base		120.915723	1,015,692.07	135.533825	1,138,484.13	122,792.06	0.28
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	4,801,000.000	Local		131.612268	6,318,704.97	147.208224	7,067,466.83	748,761.86	1.75
		Base		131.612268	6,318,704.97	147.208224	7,067,466.83	748,761.86	1.74

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36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	150,000.000	Local		105.975553	158,963.33	140.206353	210,309.53	51,346.20	0.05
		Base		105.975553	158,963.33	140.206353	210,309.53	51,346.20	0.05
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
	350,000.000	Local		112.147354	392,515.74	135.389198	473,862.19	81,346.45	0.12
		Base		112.147354	392,515.74	135.389198	473,862.19	81,346.45	0.12
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.750000	01 Apr 2046		
	490,000.000	Local		118.037727	578,384.86	144.073793	705,961.59	127,576.73	0.17
		Base		118.037727	578,384.86	144.073793	705,961.59	127,576.73	0.17
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	140,000.000	Local		96.787193	135,502.07	135.242057	189,338.88	53,836.81	0.05
		Base		96.787193	135,502.07	135.242057	189,338.88	53,836.81	0.05
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
	80,000.000	Local		99.909388	79,927.51	121.296873	97,037.50	17,109.99	0.02
		Base		99.909388	79,927.51	121.296873	97,037.50	17,109.99	0.02
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4					5.400000	02 Oct 2023		
	290,000.000	Local		99.914303	289,751.48	111.974000	324,724.60	34,973.12	0.08
		Base		99.914303	289,751.48	111.974000	324,724.60	34,973.12	0.08
37443GAA9	REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875					7.875000	26 Mar 2027		
	200,000.000	Local		101.956325	203,912.65	109.917400	219,834.80	15,922.15	0.05
	Original Face:	200,000.000	Base	101.956325	203,912.65	109.917400	219,834.80	15,922.15	0.05
37443GAC5	REPUBLIC OF GHANA SR UNSECURED 144A 03/51 8.95					8.950000	26 Mar 2051		
	400,000.000	Local		100.043028	400,172.11	104.210000	416,840.00	16,667.89	0.10
	Original Face:	400,000.000	Base	100.043028	400,172.11	104.210000	416,840.00	16,667.89	0.10
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.650000	01 Dec 2041		
	130,000.000	Local		106.218808	138,084.45	144.292294	187,579.98	49,495.53	0.05
		Base		106.218808	138,084.45	144.292294	187,579.98	49,495.53	0.05
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.800000	01 Apr 2044		
	100,000.000	Local		99.826770	99,826.77	131.964544	131,964.54	32,137.77	0.03
		Base		99.826770	99,826.77	131.964544	131,964.54	32,137.77	0.03

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375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.500000	01 Feb 2045			
		330,000.000	Local	105.661542	348,683.09	127.447020	420,575.17	71,892.08	0.10
			Base	105.661542	348,683.09	127.447020	420,575.17	71,892.08	0.10
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.750000	01 Mar 2046			
		300,000.000	Local	131.042377	393,127.13	132.539866	397,619.60	4,492.47	0.10
			Base	131.042377	393,127.13	132.539866	397,619.60	4,492.47	0.10
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4				4.000000	01 Sep 2036			
		410,000.000	Local	102.350000	419,635.00	120.771149	495,161.71	75,526.71	0.12
			Base	102.350000	419,635.00	120.771149	495,161.71	75,526.71	0.12
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027			
		220,000.000	Local	100.481077	221,058.37	112.690000	247,918.00	26,859.63	0.06
			Base	100.481077	221,058.37	112.690000	247,918.00	26,859.63	0.06
378272AX6	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/25 1.625				1.625000	01 Sep 2025			
		160,000.000	Local	99.531475	159,250.36	102.878380	164,605.41	5,355.05	0.04
			Base	99.531475	159,250.36	102.878380	164,605.41	5,355.05	0.04
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5				6.500000	15 Sep 2024			
		974,075.000	Local	100.041779	974,481.96	89.250000	869,361.94	-105,120.02	0.21
			Base	100.041779	974,481.96	89.250000	869,361.94	-105,120.02	0.21
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8				4.800000	08 Jul 2044			
		550,000.000	Local	110.317056	606,743.81	138.336571	760,851.14	154,107.33	0.19
			Base	110.317056	606,743.81	138.336571	760,851.14	154,107.33	0.19
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037			
		1,800,000.000	Local	122.713668	2,208,846.02	153.016106	2,754,289.91	545,443.89	0.68
			Base	122.713668	2,208,846.02	153.016106	2,754,289.91	545,443.89	0.68
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.250000	01 Feb 2041			
		370,000.000	Local	99.417530	367,844.86	156.616670	579,481.68	211,636.82	0.14
			Base	99.417530	367,844.86	156.616670	579,481.68	211,636.82	0.14
38141GXH2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8				3.800000	15 Mar 2030			
		440,000.000	Local	99.256302	436,727.73	117.665784	517,729.45	81,001.72	0.13
			Base	99.256302	436,727.73	117.665784	517,729.45	81,001.72	0.13

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38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045			
		1,420,000.000	Local	109.249856	1,551,347.95	139.357829	1,978,881.17	427,533.22	0.49
			Base	109.249856	1,551,347.95	139.357829	1,978,881.17	427,533.22	0.49
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184				5.184000	01 Oct 2042			
		60,000.000	Local	100.000000	60,000.00	138.309000	82,985.40	22,985.40	0.02
			Base	100.000000	60,000.00	138.309000	82,985.40	22,985.40	0.02
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047			
		250,000.000	Local	101.252052	253,130.13	133.571090	333,927.73	80,797.60	0.08
			Base	101.252052	253,130.13	133.571090	333,927.73	80,797.60	0.08
404119BY4	HCA INC SR SECURED 06/39 5.125				5.125000	15 Jun 2039			
		240,000.000	Local	102.204571	245,290.97	127.958630	307,100.71	61,809.74	0.08
			Base	102.204571	245,290.97	127.958630	307,100.71	61,809.74	0.08
404119BZ1	HCA INC SR SECURED 06/49 5.25				5.250000	15 Jun 2049			
		150,000.000	Local	101.479987	152,219.98	132.079613	198,119.42	45,899.44	0.05
			Base	101.479987	152,219.98	132.079613	198,119.42	45,899.44	0.05
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625				7.625000	17 May 2032			
		150,000.000	Local	138.428900	207,643.35	145.972034	218,958.05	11,314.70	0.05
			Base	138.428900	207,643.35	145.972034	218,958.05	11,314.70	0.05
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5				6.500000	15 Sep 2037			
		500,000.000	Local	126.209982	631,049.91	146.334667	731,673.34	100,623.43	0.18
			Base	126.209982	631,049.91	146.334667	731,673.34	100,623.43	0.18
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR				3.973000	22 May 2030			
		740,000.000	Local	102.343709	757,343.45	115.475006	854,515.04	97,171.59	0.21
			Base	102.343709	757,343.45	115.475006	854,515.04	97,171.59	0.21
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR				2.848000	04 Jun 2031			
		470,000.000	Local	100.000000	470,000.00	107.284044	504,235.01	34,235.01	0.12
			Base	100.000000	470,000.00	107.284044	504,235.01	34,235.01	0.12
404280CN7	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				4.600000	31 Dec 2099			
		440,000.000	Local	100.000000	440,000.00	101.762000	447,752.80	7,752.80	0.11
			Base	100.000000	440,000.00	101.762000	447,752.80	7,752.80	0.11

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406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75					4.750000	01 Aug 2043		
	320,000.000	Local		99.561159	318,595.71	113.002554	361,608.17	43,012.46	0.09
		Base		99.561159	318,595.71	113.002554	361,608.17	43,012.46	0.09
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85					4.850000	15 Nov 2035		
	240,000.000	Local		105.890246	254,136.59	116.702480	280,085.95	25,949.36	0.07
		Base		105.890246	254,136.59	116.702480	280,085.95	25,949.36	0.07
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5					5.000000	15 Nov 2045		
	50,000.000	Local		106.815640	53,407.82	118.877429	59,438.71	6,030.89	0.01
		Base		106.815640	53,407.82	118.877429	59,438.71	6,030.89	0.01
406216BL4	HALLIBURTON CO SR UNSECURED 03/30 2.92					2.920000	01 Mar 2030		
	20,000.000	Local		99.975850	19,995.17	105.394762	21,078.95	1,083.78	0.01
		Base		99.975850	19,995.17	105.394762	21,078.95	1,083.78	0.01
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	780,000.000	Local		108.494958	846,260.67	130.707654	1,019,519.70	173,259.03	0.25
		Base		108.494958	846,260.67	130.707654	1,019,519.70	173,259.03	0.25
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	260,000.000	Local		107.447419	279,363.29	138.264200	359,486.92	80,123.63	0.09
		Base		107.447419	279,363.29	138.264200	359,486.92	80,123.63	0.09
427866BG2	HERSHEY COMPANY SR UNSECURED 06/50 2.65					2.650000	01 Jun 2050		
	240,000.000	Local		99.675238	239,220.57	105.945702	254,269.68	15,049.11	0.06
		Base		99.675238	239,220.57	105.945702	254,269.68	15,049.11	0.06
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
	130,000.000	Local		100.678615	130,882.20	106.250000	138,125.00	7,242.80	0.03
		Base		100.678615	130,882.20	106.250000	138,125.00	7,242.80	0.03
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75					5.750000	01 May 2028		
	50,000.000	Local		100.000000	50,000.00	108.750000	54,375.00	4,375.00	0.01
		Base		100.000000	50,000.00	108.750000	54,375.00	4,375.00	0.01
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.400000	15 Mar 2045		
	120,000.000	Local		101.419733	121,703.68	132.932504	159,519.00	37,815.32	0.04
		Base		101.419733	121,703.68	132.932504	159,519.00	37,815.32	0.04

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437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25					4.250000	01 Apr 2046		
	200,000.000	Local	108.919305	217,838.61	132.662294	265,324.59	47,485.98	0.07	
		Base	108.919305	217,838.61	132.662294	265,324.59	47,485.98	0.07	
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5					4.500000	06 Dec 2048		
	740,000.000	Local	115.495408	854,666.02	140.379212	1,038,806.17	184,140.15	0.26	
		Base	115.495408	854,666.02	140.379212	1,038,806.17	184,140.15	0.26	
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	140,000.000	Local	99.137893	138,793.05	117.860143	165,004.20	26,211.15	0.04	
		Base	99.137893	138,793.05	117.860143	165,004.20	26,211.15	0.04	
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	100,000.000	Local	98.874860	98,874.86	119.007436	119,007.44	20,132.58	0.03	
		Base	98.874860	98,874.86	119.007436	119,007.44	20,132.58	0.03	
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
	150,000.000	Local	101.146040	151,719.06	128.172834	192,259.25	40,540.19	0.05	
		Base	101.146040	151,719.06	128.172834	192,259.25	40,540.19	0.05	
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	800,000.000	Local	109.901256	879,210.05	134.776076	1,078,208.61	198,998.56	0.27	
		Base	109.901256	879,210.05	134.776076	1,078,208.61	198,998.56	0.27	
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	230,000.000	Local	106.535752	245,032.23	133.580539	307,235.24	62,203.01	0.08	
		Base	106.535752	245,032.23	133.580539	307,235.24	62,203.01	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	112.096246	280,240.62	30,240.62	0.07	
		Base	100.000000	250,000.00	112.096246	280,240.62	30,240.62	0.07	
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					3.230000	21 Dec 2065		
	240,000.000	Local	78.716796	188,920.31	67.000000	160,800.00	-28,120.31	0.04	
		Base	78.716796	188,920.31	67.000000	160,800.00	-28,120.31	0.04	
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					3.480000	21 Dec 2065		
	110,000.000	Local	97.743345	107,517.68	69.141000	76,055.10	-31,462.58	0.02	
		Base	97.743345	107,517.68	69.141000	76,055.10	-31,462.58	0.02	

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452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.100000	01 Jun 2033		
	20,000.000	Local		97.079500	19,415.90	107.621000	21,524.20	2,108.30	0.01
Original Face:	20,000.000	Base		97.079500	19,415.90	107.621000	21,524.20	2,108.30	0.01
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.630000	01 Feb 2035		
	305,000.000	Local		102.483905	312,575.91	114.565000	349,423.25	36,847.34	0.09
Original Face:	305,000.000	Base		102.483905	312,575.91	114.565000	349,423.25	36,847.34	0.09
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.650000	01 Dec 2038		
	90,000.000	Local		103.294244	92,964.82	107.207000	96,486.30	3,521.48	0.02
Original Face:	90,000.000	Base		103.294244	92,964.82	107.207000	96,486.30	3,521.48	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	640,000.000	Local		102.653520	656,982.53	119.023520	761,750.53	104,768.00	0.19
		Base		102.653520	656,982.53	119.023520	761,750.53	104,768.00	0.19
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7					3.700000	30 Oct 2049		
	230,000.000	Local		99.123504	227,984.06	109.139000	251,019.70	23,035.64	0.06
		Base		99.123504	227,984.06	109.139000	251,019.70	23,035.64	0.06
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734000	08 Dec 2047		
	174,000.000	Local		100.464753	174,808.67	119.506192	207,940.77	33,132.10	0.05
		Base		100.464753	174,808.67	119.506192	207,940.77	33,132.10	0.05
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	90,000.000	Local		99.890333	89,901.30	139.556249	125,600.62	35,699.32	0.03
		Base		99.890333	89,901.30	139.556249	125,600.62	35,699.32	0.03
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
	630,000.000	Local		115.959952	730,547.70	148.521328	935,684.37	205,136.67	0.23
		Base		115.959952	730,547.70	148.521328	935,684.37	205,136.67	0.23
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
	240,000.000	Local		99.680338	239,232.81	100.795983	241,910.36	2,677.55	0.06
		Base		99.680338	239,232.81	100.795983	241,910.36	2,677.55	0.06
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	200,000.000	Local		100.397660	200,795.32	109.407793	218,815.59	18,020.27	0.05
		Base		100.397660	200,795.32	109.407793	218,815.59	18,020.27	0.05

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46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875000	14 Jul 2027		
	290,000.000	Local		97.139372	281,704.18	109.747194	318,266.86	36,562.68	0.08
		Base		97.139372	281,704.18	109.747194	318,266.86	36,562.68	0.08
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375000	12 Jan 2048		
	1,360,000.000	Local		89.156045	1,212,522.21	118.196408	1,607,471.15	394,948.94	0.40
		Base		89.156045	1,212,522.21	118.196408	1,607,471.15	394,948.94	0.40
46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7					4.700000	23 Sep 2049		
	670,000.000	Local		101.240866	678,313.80	125.481683	840,727.28	162,413.48	0.21
		Base		101.240866	678,313.80	125.481683	840,727.28	162,413.48	0.21
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875					3.875000	03 Jul 2050		
	290,000.000	Local		100.000000	290,000.00	120.019600	348,056.84	58,056.84	0.09
		Base		100.000000	290,000.00	120.019600	348,056.84	58,056.84	0.09
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125					4.125000	17 Jan 2048		
	340,000.000	Local		99.145741	337,095.52	128.838400	438,050.56	100,955.04	0.11
		Base		99.145741	337,095.52	128.838400	438,050.56	100,955.04	0.11
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	1,220,000.000	Local		110.089548	1,343,092.48	141.672256	1,728,401.52	385,309.04	0.43
		Base		110.089548	1,343,092.48	141.672256	1,728,401.52	385,309.04	0.43
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		106.279219	892,745.44	130.967861	1,100,130.03	207,384.59	0.27
		Base		106.279219	892,745.44	130.967861	1,100,130.03	207,384.59	0.27
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR					3.964000	15 Nov 2048		
	250,000.000	Local		98.206940	245,517.35	125.853031	314,632.58	69,115.23	0.08
		Base		98.206940	245,517.35	125.853031	314,632.58	69,115.23	0.08
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR					3.897000	23 Jan 2049		
	200,000.000	Local		97.004420	194,008.84	126.067705	252,135.41	58,126.57	0.06
		Base		97.004420	194,008.84	126.067705	252,135.41	58,126.57	0.06

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46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	500,000.000	Local	101.292082	506,460.41	111.341779	556,708.90	50,248.49	0.14	
		Base	101.292082	506,460.41	111.341779	556,708.90	50,248.49	0.14	
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
	540,000.000	Local	100.489337	542,642.42	109.659099	592,159.13	49,516.71	0.15	
		Base	100.489337	542,642.42	109.659099	592,159.13	49,516.71	0.15	
47770VAZ3	JOBSONHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532					4.532000	01 Jan 2035		
	190,000.000	Local	109.022363	207,142.49	128.169000	243,521.10	36,378.61	0.06	
	Original Face: 190,000.000	Base	109.022363	207,142.49	128.169000	243,521.10	36,378.61	0.06	
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.950000	15 Aug 2037		
	20,000.000	Local	104.479200	20,895.84	159.014177	31,802.84	10,907.00	0.01	
		Base	104.479200	20,895.84	159.014177	31,802.84	10,907.00	0.01	
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.500000	01 Sep 2040		
	20,000.000	Local	104.976500	20,995.30	138.772291	27,754.46	6,759.16	0.01	
		Base	104.976500	20,995.30	138.772291	27,754.46	6,759.16	0.01	
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4					3.400000	15 Jan 2038		
	210,000.000	Local	99.736990	209,447.68	120.975452	254,048.45	44,600.77	0.06	
		Base	99.736990	209,447.68	120.975452	254,048.45	44,600.77	0.06	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	430,000.000	Local	99.344540	427,181.52	100.842901	433,624.47	6,442.95	0.11	
		Base	99.344540	427,181.52	100.842901	433,624.47	6,442.95	0.11	
478160CT9	JOHNSON + JOHNSON SR UNSECURED 09/60 2.45					2.450000	01 Sep 2060		
	790,000.000	Local	98.970424	781,866.35	104.019467	821,753.79	39,887.44	0.20	
		Base	98.970424	781,866.35	104.019467	821,753.79	39,887.44	0.20	
48126PAA0	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/33 3.5					3.500000	14 Apr 2033		
	400,000.000	Local	100.000000	400,000.00	109.254000	437,016.00	37,016.00	0.11	
		Base	100.000000	400,000.00	109.254000	437,016.00	37,016.00	0.11	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	570,000.000	Local	113.163747	645,033.36	131.979894	752,285.40	107,252.04	0.19	
		Base	113.163747	645,033.36	131.979894	752,285.40	107,252.04	0.19	

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48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125000	01 Jun 2044		
	90,000.000	Local	111.496211	100,346.59	131.264527	118,138.07	17,791.48	0.03	
		Base	111.496211	100,346.59	131.264527	118,138.07	17,791.48	0.03	
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625					3.625000	25 Feb 2050		
	110,000.000	Local	98.774727	108,652.20	111.406451	122,547.10	13,894.90	0.03	
		Base	98.774727	108,652.20	111.406451	122,547.10	13,894.90	0.03	
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.150000	01 May 2047		
	300,000.000	Local	102.562733	307,688.20	130.242167	390,726.50	83,038.30	0.10	
		Base	102.562733	307,688.20	130.242167	390,726.50	83,038.30	0.10	
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266					3.266000	01 Nov 2049		
	670,000.000	Local	105.093012	704,123.18	114.549163	767,479.39	63,356.21	0.19	
		Base	105.093012	704,123.18	114.549163	767,479.39	63,356.21	0.19	
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3					3.300000	01 Jun 2050		
	710,000.000	Local	99.514617	706,553.78	113.317285	804,552.72	97,998.94	0.20	
		Base	99.514617	706,553.78	113.317285	804,552.72	97,998.94	0.20	
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3					7.300000	15 Aug 2033		
	100,000.000	Local	117.164380	117,164.38	140.166357	140,166.36	23,001.98	0.03	
		Base	117.164380	117,164.38	140.166357	140,166.36	23,001.98	0.03	
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.950000	15 Jan 2038		
	450,000.000	Local	118.903040	535,063.68	136.830964	615,739.34	80,675.66	0.15	
		Base	118.903040	535,063.68	136.830964	615,739.34	80,675.66	0.15	
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625000	01 Sep 2041		
	410,000.000	Local	111.403300	456,753.53	121.987318	500,148.00	43,394.47	0.12	
		Base	111.403300	456,753.53	121.987318	500,148.00	43,394.47	0.12	
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
	105,000.000	Local	116.068876	121,872.32	123.237606	129,399.49	7,527.17	0.03	
		Base	116.068876	121,872.32	123.237606	129,399.49	7,527.17	0.03	
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	260,000.000	Local	123.099262	320,058.08	128.512834	334,133.37	14,075.29	0.08	
		Base	123.099262	320,058.08	128.512834	334,133.37	14,075.29	0.08	

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49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	640,000.000	Local		114.365723	731,940.63	127.186274	813,992.15	82,051.52	0.20
		Base		114.365723	731,940.63	127.186274	813,992.15	82,051.52	0.20
512807AW8	LAM RESEARCH CORP SR UNSECURED 06/50 2.875					2.875000	15 Jun 2050		
	220,000.000	Local		99.740664	219,429.46	107.752397	237,055.27	17,625.81	0.06
		Base		99.740664	219,429.46	107.752397	237,055.27	17,625.81	0.06
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125					3.125000	15 Jun 2060		
	380,000.000	Local		99.880955	379,547.63	112.170029	426,246.11	46,698.48	0.11
		Base		99.880955	379,547.63	112.170029	426,246.11	46,698.48	0.10
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5					3.500000	18 Aug 2026		
	1,050,000.000	Local		100.096145	1,051,009.52	107.009424	1,123,598.95	72,589.43	0.28
		Base		100.096145	1,051,009.52	107.009424	1,123,598.95	72,589.43	0.28
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	120,000.000	Local		97.807458	117,368.95	104.643271	125,571.93	8,202.98	0.03
		Base		97.807458	117,368.95	104.643271	125,571.93	8,202.98	0.03
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.500000	30 Apr 2049		
	350,000.000	Local		105.825177	370,388.12	112.778000	394,723.00	24,334.88	0.10
		Base		105.825177	370,388.12	112.778000	394,723.00	24,334.88	0.10
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					7.500000	31 Dec 2099		
	730,000.000	Local		102.960795	751,613.80	115.000000	839,500.00	87,886.20	0.21
		Base		102.960795	751,613.80	115.000000	839,500.00	87,886.20	0.21
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	260,000.000	Local		100.000000	260,000.00	112.125000	291,525.00	31,525.00	0.07
		Base		100.000000	260,000.00	112.125000	291,525.00	31,525.00	0.07
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07					4.070000	15 Dec 2042		
	20,000.000	Local		98.096150	19,619.23	129.947064	25,989.41	6,370.18	0.01
		Base		98.096150	19,619.23	129.947064	25,989.41	6,370.18	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
	50,000.000	Local		98.441880	49,220.94	131.758674	65,879.34	16,658.40	0.02
		Base		98.441880	49,220.94	131.758674	65,879.34	16,658.40	0.02

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539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09					4.090000	15 Sep 2052		
	131,000.000	Local	101.677473	133,197.49	132.367607	173,401.57	40,204.08	0.04	
		Base	101.677473	133,197.49	132.367607	173,401.57	40,204.08	0.04	
539830BQ1	LOCKHEED MARTIN CORP SR UNSECURED 06/50 2.8					2.800000	15 Jun 2050		
	220,000.000	Local	99.144418	218,117.72	108.118136	237,859.90	19,742.18	0.06	
		Base	99.144418	218,117.72	108.118136	237,859.90	19,742.18	0.06	
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574					6.574000	01 Jul 2045		
	20,000.000	Local	100.000000	20,000.00	175.117000	35,023.40	15,023.40	0.01	
		Base	100.000000	20,000.00	175.117000	35,023.40	15,023.40	0.01	
548661DZ7	LOWE S COS INC SR UNSECURED 10/50 3					3.000000	15 Oct 2050		
	1,290,000.000	Local	100.892789	1,301,516.98	106.961535	1,379,803.80	78,286.82	0.34	
		Base	100.892789	1,301,516.98	106.961535	1,379,803.80	78,286.82	0.34	
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
	400,000.000	Local	100.571863	402,287.45	134.054500	536,218.00	133,930.55	0.13	
		Base	100.571863	402,287.45	134.054500	536,218.00	133,930.55	0.13	
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125					7.125000	01 Feb 2027		
	480,000.000	Local	100.122506	480,588.03	103.250000	495,600.00	15,011.97	0.12	
		Base	100.122506	480,588.03	103.250000	495,600.00	15,011.97	0.12	
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	114.400000	491,920.00	61,920.00	0.12	
		Base	100.000000	430,000.00	114.400000	491,920.00	61,920.00	0.12	
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2					5.200000	01 Mar 2047		
	160,000.000	Local	101.903856	163,046.17	121.647519	194,636.03	31,589.86	0.05	
		Base	101.903856	163,046.17	121.647519	194,636.03	31,589.86	0.05	
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	920,000.000	Local	98.694055	907,985.31	114.381459	1,052,309.42	144,324.11	0.26	
		Base	98.694055	907,985.31	114.381459	1,052,309.42	144,324.11	0.26	
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	140,000.000	Local	107.192693	150,069.77	131.681286	184,353.80	34,284.03	0.05	
		Base	107.192693	150,069.77	131.681286	184,353.80	34,284.03	0.05	

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55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
	290,000.000	Local		100.051593	290,149.62	106.375000	308,487.50	18,337.88	0.08
		Base		100.051593	290,149.62	106.375000	308,487.50	18,337.88	0.08
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
	300,000.000	Local		99.558130	298,674.39	106.875000	320,625.00	21,950.61	0.08
		Base		99.558130	298,674.39	106.875000	320,625.00	21,950.61	0.08
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9					4.900000	22 Sep 2024		
	890,000.000	Local		98.759722	878,961.53	105.250000	936,725.00	57,763.47	0.23
		Base		98.759722	878,961.53	105.250000	936,725.00	57,763.47	0.23
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.250000	15 Sep 2046		
	322,000.000	Local		99.863581	321,560.73	115.182985	370,889.21	49,328.48	0.09
		Base		99.863581	321,560.73	115.182985	370,889.21	49,328.48	0.09
559080AP1	MAGELLAN MIDSTREAM PARTN SR UNSECURED 03/50 3.95					3.950000	01 Mar 2050		
	90,000.000	Local		109.669122	98,702.21	112.699109	101,429.20	2,726.99	0.03
		Base		109.669122	98,702.21	112.699109	101,429.20	2,726.99	0.02
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6					3.600000	01 Apr 2034		
	80,000.000	Local		99.665625	79,732.50	120.530640	96,424.51	16,692.01	0.02
		Base		99.665625	79,732.50	120.530640	96,424.51	16,692.01	0.02
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875					3.875000	01 Apr 2039		
	290,000.000	Local		104.582466	303,289.15	122.482057	355,197.97	51,908.82	0.09
		Base		104.582466	303,289.15	122.482057	355,197.97	51,908.82	0.09
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2					4.200000	01 Apr 2059		
	510,000.000	Local		109.219165	557,017.74	132.903646	677,808.59	120,790.85	0.17
		Base		109.219165	557,017.74	132.903646	677,808.59	120,790.85	0.17
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	650,000.000	Local		99.968569	649,795.70	102.417079	665,711.01	15,915.31	0.16
		Base		99.968569	649,795.70	102.417079	665,711.01	15,915.31	0.16
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6					5.600000	31 Dec 2099		
	255,000.000	Local		135.820494	346,342.26	175.379688	447,218.20	100,875.94	0.11
		Base		135.820494	346,342.26	175.379688	447,218.20	100,875.94	0.11

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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
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.900000	01 Apr 2077		
	350,000.000	Local	103.348954	361,721.34	137.372734	480,804.57	119,083.23	0.12	
		Base	103.348954	361,721.34	137.372734	480,804.57	119,083.23	0.12	
575767AN8	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729					3.729000	15 Oct 2070		
	420,000.000	Local	99.214321	416,700.15	110.406362	463,706.72	47,006.57	0.11	
		Base	99.214321	416,700.15	110.406362	463,706.72	47,006.57	0.11	
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375					3.375000	15 Apr 2050		
	1,050,000.000	Local	101.170867	1,062,294.10	109.241179	1,147,032.38	84,738.28	0.28	
		Base	101.170867	1,062,294.10	109.241179	1,147,032.38	84,738.28	0.28	
57636QAP9	MASTERCARD INC SR UNSECURED 03/30 3.35					3.350000	26 Mar 2030		
	230,000.000	Local	99.818722	229,583.06	116.274420	267,431.17	37,848.11	0.07	
		Base	99.818722	229,583.06	116.274420	267,431.17	37,848.11	0.07	
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	1,350,000.000	Local	115.679416	1,561,672.11	129.071696	1,742,467.90	180,795.79	0.43	
		Base	115.679416	1,561,672.11	129.071696	1,742,467.90	180,795.79	0.43	
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.000000	15 Nov 2047		
	40,000.000	Local	100.000000	40,000.00	126.971134	50,788.45	10,788.45	0.01	
		Base	100.000000	40,000.00	126.971134	50,788.45	10,788.45	0.01	
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.700000	09 Dec 2035		
	160,000.000	Local	103.476613	165,562.58	129.334795	206,935.67	41,373.09	0.05	
		Base	103.476613	165,562.58	129.334795	206,935.67	41,373.09	0.05	
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	280,000.000	Local	107.646818	301,411.09	135.863461	380,417.69	79,006.60	0.09	
		Base	107.646818	301,411.09	135.863461	380,417.69	79,006.60	0.09	
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45					4.450000	01 Mar 2047		
	190,000.000	Local	99.844321	189,704.21	129.933884	246,874.38	57,170.17	0.06	
		Base	99.844321	189,704.21	129.933884	246,874.38	57,170.17	0.06	
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45					4.450000	01 Sep 2048		
	1,650,000.000	Local	105.665121	1,743,474.49	130.907829	2,159,979.18	416,504.69	0.53	
		Base	105.665121	1,743,474.49	130.907829	2,159,979.18	416,504.69	0.53	

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585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625				4.625000	15 Mar 2045		
		19,000.000	Local 108.993368	20,708.74	141.877367	26,956.70	6,247.96	0.01
			Base 108.993368	20,708.74	141.877367	26,956.70	6,247.96	0.01
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375				5.375000	04 Dec 2029		
		540,000.000	Local 100.000000	540,000.00	103.819869	560,627.29	20,627.29	0.14
			Base 100.000000	540,000.00	103.819869	560,627.29	20,627.29	0.14
58933YBA2	MERCK + CO INC SR UNSECURED 06/40 2.35				2.350000	24 Jun 2040		
		420,000.000	Local 99.025367	415,906.54	103.476763	434,602.40	18,695.86	0.11
			Base 99.025367	415,906.54	103.476763	434,602.40	18,695.86	0.11
58933YBB0	MERCK + CO INC SR UNSECURED 06/50 2.45				2.450000	24 Jun 2050		
		460,000.000	Local 97.672487	449,293.44	103.536893	476,269.71	26,976.27	0.12
			Base 97.672487	449,293.44	103.536893	476,269.71	26,976.27	0.12
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066		
		155,000.000	Local 86.439439	133,981.13	129.343935	200,483.10	66,501.97	0.05
			Base 86.439439	133,981.13	129.343935	200,483.10	66,501.97	0.05
59156RBZ0	METLIFE INC SR UNSECURED 03/30 4.55				4.550000	23 Mar 2030		
		0.000	Local 0.000000	-1.69	0.000000	0.00	1.69	0.00
			Base 0.000000	-1.69	0.000000	0.00	1.69	0.00
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7				3.700000	08 Aug 2046		
		190,000.000	Local 103.720574	197,069.09	126.798455	240,917.06	43,847.97	0.06
			Base 103.720574	197,069.09	126.798455	240,917.06	43,847.97	0.06
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95				3.950000	08 Aug 2056		
		207,000.000	Local 95.871164	198,453.31	137.327219	284,267.34	85,814.03	0.07
			Base 95.871164	198,453.31	137.327219	284,267.34	85,814.03	0.07
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1				4.100000	06 Feb 2037		
		421,000.000	Local 104.976152	441,949.60	131.243683	552,535.91	110,586.31	0.14
			Base 104.976152	441,949.60	131.243683	552,535.91	110,586.31	0.14
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525				2.525000	01 Jun 2050		
		849,000.000	Local 98.043453	832,388.92	105.454443	895,308.22	62,919.30	0.22
			Base 98.043453	832,388.92	105.454443	895,308.22	62,919.30	0.22

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594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675					2.675000	01 Jun 2060		
	43,000.000	Local		95.875605	41,226.51	108.370209	46,599.19	5,372.68	0.01
		Base		95.875605	41,226.51	108.370209	46,599.19	5,372.68	0.01
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25					4.250000	15 Jul 2049		
	340,000.000	Local		111.874209	380,372.31	134.262964	456,494.08	76,121.77	0.11
		Base		111.874209	380,372.31	134.262964	456,494.08	76,121.77	0.11
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15					3.150000	15 Apr 2050		
	270,000.000	Local		99.449630	268,514.00	114.961307	310,395.53	41,881.53	0.08
		Base		99.449630	268,514.00	114.961307	310,395.53	41,881.53	0.08
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125000	01 Apr 2036		
	875,000.000	Local		114.473589	1,001,643.90	148.008177	1,295,071.55	293,427.65	0.32
		Base		114.473589	1,001,643.90	148.008177	1,295,071.55	293,427.65	0.32
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
	750,000.000	Local		98.821960	741,164.70	107.500000	806,250.00	65,085.30	0.20
Original Face:	750,000.000	Base		98.821960	741,164.70	107.500000	806,250.00	65,085.30	0.20
609207AW5	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625					2.625000	04 Sep 2050		
	190,000.000	Local		99.448026	188,951.25	101.609280	193,057.63	4,106.38	0.05
		Base		99.448026	188,951.25	101.609280	193,057.63	4,106.38	0.05
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.400000	15 Dec 2043		
	230,000.000	Local		99.837113	229,625.36	135.415991	311,456.78	81,831.42	0.08
		Base		99.837113	229,625.36	135.415991	311,456.78	81,831.42	0.08
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	650,000.000	Local		100.000000	650,000.00	108.875300	707,689.45	57,689.45	0.17
		Base		100.000000	650,000.00	108.875300	707,689.45	57,689.45	0.17
6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR					5.597000	24 Mar 2051		
	510,000.000	Local		114.615320	584,538.13	160.994572	821,072.32	236,534.19	0.20
		Base		114.615320	584,538.13	160.994572	821,072.32	236,534.19	0.20
617482V92	MORGAN STANLEY SR UNSECURED 07/42 6.375					6.375000	24 Jul 2042		
	120,000.000	Local		155.659817	186,791.78	163.317152	195,980.58	9,188.80	0.05
		Base		155.659817	186,791.78	163.317152	195,980.58	9,188.80	0.05

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63111XAE1	NASDAQ INC SR UNSECURED 12/40 2.5					2.500000	21 Dec 2040		
	810,000.000	Local	100.000000	810,000.00	98.709552	799,547.37	-10,452.63	0.20	
		Base	100.000000	810,000.00	98.709552	799,547.37	-10,452.63	0.20	
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375000	15 Aug 2039		
	20,000.000	Local	146.229450	29,245.89	174.106867	34,821.37	5,575.48	0.01	
		Base	146.229450	29,245.89	174.106867	34,821.37	5,575.48	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	105.126000	231,277.20	11,277.20	0.06	
		Base	100.000000	220,000.00	105.126000	231,277.20	11,277.20	0.06	
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45					4.450000	15 May 2069		
	130,000.000	Local	99.443900	129,277.07	134.370821	174,682.07	45,405.00	0.04	
		Base	99.443900	129,277.07	134.370821	174,682.07	45,405.00	0.04	
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 2050		
	740,000.000	Local	102.800454	760,723.36	119.623361	885,212.87	124,489.51	0.22	
		Base	102.800454	760,723.36	119.623361	885,212.87	124,489.51	0.22	
654106AD5	NIKE INC SR UNSECURED 05/43 3.625					3.625000	01 May 2043		
	240,000.000	Local	115.700738	277,681.77	121.965100	292,716.24	15,034.47	0.07	
		Base	115.700738	277,681.77	121.965100	292,716.24	15,034.47	0.07	
654579AG6	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/50 VAR					3.400000	23 Jan 2050		
	200,000.000	Local	100.000000	200,000.00	108.500000	217,000.00	17,000.00	0.05	
		Base	100.000000	200,000.00	108.500000	217,000.00	17,000.00	0.05	
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345					4.345000	17 Sep 2027		
	540,000.000	Local	103.025185	556,336.00	110.452767	596,444.94	40,108.94	0.15	
		Base	103.025185	556,336.00	110.452767	596,444.94	40,108.94	0.15	
654744AD3	NISSAN MOTOR CO SR UNSECURED 144A 09/30 4.81					4.810000	17 Sep 2030		
	830,000.000	Local	103.971836	862,966.24	112.601652	934,593.71	71,627.47	0.23	
		Base	103.971836	862,966.24	112.601652	934,593.71	71,627.47	0.23	
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25					5.250000	15 Nov 2043		
	250,000.000	Local	99.603536	249,008.84	143.644940	359,112.35	110,103.51	0.09	
		Base	99.603536	249,008.84	143.644940	359,112.35	110,103.51	0.09	

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	Units								
655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05					5.050000	15 Nov 2044		
	500,000.000	Local	104.705064	523,525.32	140.724985	703,624.93	180,099.61	0.17	
		Base	104.705064	523,525.32	140.724985	703,624.93	180,099.61	0.17	
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	120,000.000	Local	107.354383	128,825.26	142.424026	170,908.83	42,083.57	0.04	
		Base	107.354383	128,825.26	142.424026	170,908.83	42,083.57	0.04	
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15					4.150000	28 Feb 2048		
	140,000.000	Local	98.236721	137,531.41	127.045001	177,863.00	40,331.59	0.04	
		Base	98.236721	137,531.41	127.045001	177,863.00	40,331.59	0.04	
655844CH9	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155					3.155000	15 May 2055		
	509,000.000	Local	99.937758	508,683.19	109.040787	555,017.61	46,334.42	0.14	
		Base	99.937758	508,683.19	109.040787	555,017.61	46,334.42	0.14	
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
	340,000.000	Local	115.051835	391,176.24	133.361293	453,428.40	62,252.16	0.11	
		Base	115.051835	391,176.24	133.361293	453,428.40	62,252.16	0.11	
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		
	740,000.000	Local	100.850474	746,293.51	125.471892	928,492.00	182,198.49	0.23	
		Base	100.850474	746,293.51	125.471892	928,492.00	182,198.49	0.23	
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	570,000.000	Local	137.670074	784,719.42	148.653859	847,327.00	62,607.58	0.21	
		Base	137.670074	784,719.42	148.653859	847,327.00	62,607.58	0.21	
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		
	1,390,000.000	Local	100.724129	1,400,065.40	117.770992	1,637,016.79	236,951.39	0.40	
		Base	100.724129	1,400,065.40	117.770992	1,637,016.79	236,951.39	0.40	
668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625					3.625000	30 Sep 2059		
	380,000.000	Local	100.514379	381,954.64	116.189642	441,520.64	59,566.00	0.11	
		Base	100.514379	381,954.64	116.189642	441,520.64	59,566.00	0.11	
66989HAR9	NOVARTIS CAPITAL CORP COMPANY GUAR 08/30 2.2					2.200000	14 Aug 2030		
	160,000.000	Local	99.878856	159,806.17	107.359516	171,775.23	11,969.06	0.04	
		Base	99.878856	159,806.17	107.359516	171,775.23	11,969.06	0.04	

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67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	140,000.000	Local		99.805300	139,727.42	120.091782	168,128.49	28,401.07	0.04
		Base		99.805300	139,727.42	120.091782	168,128.49	28,401.07	0.04
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	230,000.000	Local		100.270196	230,621.45	121.308862	279,010.38	48,388.93	0.07
		Base		100.270196	230,621.45	121.308862	279,010.38	48,388.93	0.07
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	410,000.000	Local		109.909263	450,627.98	128.488795	526,804.06	76,176.08	0.13
		Base		109.909263	450,627.98	128.488795	526,804.06	76,176.08	0.13
674599CE3	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7					2.700000	15 Feb 2023		
	184,000.000	Local		85.872533	158,005.46	99.905000	183,825.20	25,819.74	0.05
		Base		85.872533	158,005.46	99.905000	183,825.20	25,819.74	0.05
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	10,000.000	Local		99.365800	9,936.58	87.163000	8,716.30	-1,220.28	0.00
		Base		99.365800	9,936.58	87.163000	8,716.30	-1,220.28	0.00
674599CQ6	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 VAR					1.671000	15 Aug 2022		
	210,000.000	Local		89.221495	187,365.14	98.000000	205,800.00	18,434.86	0.05
		Base		89.221495	187,365.14	98.000000	205,800.00	18,434.86	0.05
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3					4.300000	15 Aug 2039		
	730,000.000	Local		102.383855	747,402.14	84.552000	617,229.60	-130,172.54	0.15
		Base		102.383855	747,402.14	84.552000	617,229.60	-130,172.54	0.15
674599CY9	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/49 4.4					4.400000	15 Aug 2049		
	210,000.000	Local		100.599214	211,258.35	84.280000	176,988.00	-34,270.35	0.04
		Base		100.599214	211,258.35	84.280000	176,988.00	-34,270.35	0.04
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	60,000.000	Local		133.744400	80,246.64	111.500000	66,900.00	-13,346.64	0.02
		Base		133.744400	80,246.64	111.500000	66,900.00	-13,346.64	0.02
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local		121.704619	389,454.78	104.700000	335,040.00	-54,414.78	0.08
		Base		121.704619	389,454.78	104.700000	335,040.00	-54,414.78	0.08

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

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674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
	460,000.000	Local	134.204726	617,341.74	109.000000	501,400.00	-115,941.74	0.12	
		Base	134.204726	617,341.74	109.000000	501,400.00	-115,941.74	0.12	
674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2					6.200000	15 Mar 2040		
	40,000.000	Local	120.173250	48,069.30	99.000000	39,600.00	-8,469.30	0.01	
		Base	120.173250	48,069.30	99.000000	39,600.00	-8,469.30	0.01	
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	370,000.000	Local	100.600081	372,220.30	84.750000	313,575.00	-58,645.30	0.08	
		Base	100.600081	372,220.30	84.750000	313,575.00	-58,645.30	0.08	
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	240,000.000	Local	127.250988	305,402.37	101.467500	243,522.00	-61,880.37	0.06	
		Base	127.250988	305,402.37	101.467500	243,522.00	-61,880.37	0.06	
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
	80,000.000	Local	143.818925	115,055.14	152.073285	121,658.63	6,603.49	0.03	
		Base	143.818925	115,055.14	152.073285	121,658.63	6,603.49	0.03	
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
	70,000.000	Local	98.996271	69,297.39	145.398000	101,778.60	32,481.21	0.03	
		Base	98.996271	69,297.39	145.398000	101,778.60	32,481.21	0.03	
681936BM1	OMEGA HLTHCARE INVESTORS COMPANY GUAR 02/31 3.375					3.375000	01 Feb 2031		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1					3.100000	15 Sep 2049		
	90,000.000	Local	99.509589	89,558.63	114.035898	102,632.31	13,073.68	0.03	
		Base	99.509589	89,558.63	114.035898	102,632.31	13,073.68	0.03	
68233JBV5	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7					3.700000	15 May 2050		
	320,000.000	Local	99.709263	319,069.64	124.175545	397,361.74	78,292.10	0.10	
		Base	99.709263	319,069.64	124.175545	397,361.74	78,292.10	0.10	
68902VAL1	OTIS WORLDWIDE CORP SR UNSECURED 02/40 3.112					3.112000	15 Feb 2040		
	260,000.000	Local	104.566369	271,872.56	108.593928	282,344.21	10,471.65	0.07	
		Base	104.566369	271,872.56	108.593928	282,344.21	10,471.65	0.07	

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694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	400,000.000	Local	99.900608	399,602.43	100.365135	401,460.54	1,858.11	0.10	
		Base	99.900608	399,602.43	100.365135	401,460.54	1,858.11	0.10	
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	80,000.000	Local	99.510413	79,608.33	99.806246	79,845.00	236.67	0.02	
		Base	99.510413	79,608.33	99.806246	79,845.00	236.67	0.02	
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	220,000.000	Local	99.375377	218,625.83	99.391107	218,660.44	34.61	0.05	
		Base	99.375377	218,625.83	99.391107	218,660.44	34.61	0.05	
698299BL7	REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87					3.870000	23 Jul 2060		
	430,000.000	Local	112.874263	485,359.33	117.751000	506,329.30	20,969.97	0.13	
	Original Face: 430,000.000	Base	112.874263	485,359.33	117.751000	506,329.30	20,969.97	0.12	
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252					2.252000	29 Sep 2032		
	730,000.000	Local	100.000000	730,000.00	103.000000	751,900.00	21,900.00	0.19	
		Base	100.000000	730,000.00	103.000000	751,900.00	21,900.00	0.18	
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
	8,000.000	Local	100.653625	8,052.29	104.950986	8,396.08	343.79	0.00	
		Base	100.653625	8,052.29	104.950986	8,396.08	343.79	0.00	
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625					5.625000	15 Oct 2027		
	240,000.000	Local	105.397121	252,953.09	109.450000	262,680.00	9,726.91	0.06	
		Base	105.397121	252,953.09	109.450000	262,680.00	9,726.91	0.06	
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		
	440,000.000	Local	100.000000	440,000.00	105.000000	462,000.00	22,000.00	0.11	
		Base	100.000000	440,000.00	105.000000	462,000.00	22,000.00	0.11	
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030		
	160,000.000	Local	99.898950	159,838.32	107.082116	171,331.39	11,493.07	0.04	
		Base	99.898950	159,838.32	107.082116	171,331.39	11,493.07	0.04	
70450YAJ2	PAYPAL HOLDINGS INC SR UNSECURED 06/50 3.25					3.250000	01 Jun 2050		
	550,000.000	Local	101.204536	556,624.95	115.357291	634,465.10	77,840.15	0.16	
		Base	101.204536	556,624.95	115.357291	634,465.10	77,840.15	0.16	

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708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.150000	15 Apr 2025		
	130,000.000	Local		99.889054	129,855.77	109.564251	142,433.53	12,577.76	0.04
		Base		99.889054	129,855.77	109.564251	142,433.53	12,577.76	0.04
713448EM6	PEPSICO INC SR UNSECURED 07/49 3.375					3.375000	29 Jul 2049		
	330,000.000	Local		99.291452	327,661.79	121.342752	400,431.08	72,769.29	0.10
		Base		99.291452	327,661.79	121.342752	400,431.08	72,769.29	0.10
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
	300,000.000	Local		100.001883	300,005.65	109.651000	328,953.00	28,947.35	0.08
		Base		100.001883	300,005.65	109.651000	328,953.00	28,947.35	0.08
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875000	20 Jan 2040		
	26,000.000	Local		98.743577	25,673.33	125.401000	32,604.26	6,930.93	0.01
		Base		98.743577	25,673.33	125.401000	32,604.26	6,930.93	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
	570,000.000	Local		105.324495	600,349.62	123.759000	705,426.30	105,076.68	0.17
		Base		105.324495	600,349.62	123.759000	705,426.30	105,076.68	0.17
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9					6.900000	19 Mar 2049		
	580,000.000	Local		101.733183	590,052.46	126.750000	735,150.00	145,097.54	0.18
		Base		101.733183	590,052.46	126.750000	735,150.00	145,097.54	0.18
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.400000	15 May 2044		
	30,000.000	Local		99.742933	29,922.88	133.774471	40,132.34	10,209.46	0.01
		Base		99.742933	29,922.88	133.774471	40,132.34	10,209.46	0.01
717081EZ2	PFIZER INC SR UNSECURED 05/40 2.55					2.550000	28 May 2040		
	90,000.000	Local		99.393222	89,453.90	106.808238	96,127.41	6,673.51	0.02
		Base		99.393222	89,453.90	106.808238	96,127.41	6,673.51	0.02
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
	260,000.000	Local		99.195531	257,908.38	107.430770	279,320.00	21,411.62	0.07
		Base		99.195531	257,908.38	107.430770	279,320.00	21,411.62	0.07
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038		
	290,000.000	Local		120.869524	350,521.62	152.575109	442,467.82	91,946.20	0.11
		Base		120.869524	350,521.62	152.575109	442,467.82	91,946.20	0.11

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718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042		
	90,000.000	Local		99.235833	89,312.25	117.745362	105,970.83	16,658.58	0.03
		Base		99.235833	89,312.25	117.745362	105,970.83	16,658.58	0.03
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25					4.250000	10 Nov 2044		
	40,000.000	Local		108.821875	43,528.75	125.947997	50,379.20	6,850.45	0.01
		Base		108.821875	43,528.75	125.947997	50,379.20	6,850.45	0.01
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35					3.350000	01 Jun 2050		
	380,000.000	Local		99.295555	377,323.11	111.629519	424,192.17	46,869.06	0.10
		Base		99.295555	377,323.11	111.629519	424,192.17	46,869.06	0.10
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					6.125000	31 Dec 2099		
	560,000.000	Local		62.500518	350,002.90	81.250000	455,000.00	104,997.10	0.11
		Base		62.500518	350,002.90	81.250000	455,000.00	104,997.10	0.11
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458000	01 Oct 2062		
	770,000.000	Local		108.318271	834,050.69	133.034000	1,024,361.80	190,311.11	0.25
Original Face:	770,000.000	Base		108.318271	834,050.69	133.034000	1,024,361.80	190,311.11	0.25
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	150,000.000	Local		99.776067	149,664.10	115.315521	172,973.28	23,309.18	0.04
		Base		99.776067	149,664.10	115.315521	172,973.28	23,309.18	0.04
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.750000	01 Mar 2031		
	200,000.000	Local		133.135830	266,271.66	149.018523	298,037.05	31,765.39	0.07
		Base		133.135830	266,271.66	149.018523	298,037.05	31,765.39	0.07
74340XBQ3	PROLOGIS LP SR UNSECURED 10/50 2.125					2.125000	15 Oct 2050		
	290,000.000	Local		98.451545	285,509.48	92.822931	269,186.50	-16,322.98	0.07
		Base		98.451545	285,509.48	92.822931	269,186.50	-16,322.98	0.07
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125						16 Mar 2024		
	420,000.000	Local		94.630862	397,449.62	40.875000	171,675.00	-225,774.62	0.04
Original Face:	420,000.000	Base		94.630862	397,449.62	40.875000	171,675.00	-225,774.62	0.04
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 06/21 7.125					7.125000	10 Jun 2021		
	230,000.000	Local		96.854817	222,766.08	66.501000	152,952.30	-69,813.78	0.04
		Base		96.854817	222,766.08	66.501000	152,952.30	-69,813.78	0.04

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74432QCF0	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/51 3.7					3.700000	13 Mar 2051		
	310,000.000	Local	100.983503	313,048.86	121.334088	376,135.67	63,086.81	0.09	
		Base	100.983503	313,048.86	121.334088	376,135.67	63,086.81	0.09	
74432QCJ2	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/40 3					3.000000	10 Mar 2040		
	50,000.000	Local	99.753620	49,876.81	109.537235	54,768.62	4,891.81	0.01	
		Base	99.753620	49,876.81	109.537235	54,768.62	4,891.81	0.01	
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	136.438000	573,039.60	153,039.60	0.14	
		Base	100.000000	420,000.00	136.438000	573,039.60	153,039.60	0.14	
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4					4.400000	16 Apr 2050		
	460,000.000	Local	100.000000	460,000.00	130.275000	599,265.00	139,265.00	0.15	
		Base	100.000000	460,000.00	130.275000	599,265.00	139,265.00	0.15	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
	290,000.000	Local	90.446521	262,294.91	94.459000	273,931.10	11,636.19	0.07	
		Base	90.446521	262,294.91	94.459000	273,931.10	11,636.19	0.07	
75281AAW9	RANGE RESOURCES CORP COMPANY GUAR 06/21 5.75					5.750000	01 Jun 2021		
	350,000.000	Local	98.553263	344,936.42	99.751000	349,128.50	4,192.08	0.09	
		Base	98.553263	344,936.42	99.751000	349,128.50	4,192.08	0.09	
75281AA5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5					5.000000	15 Aug 2022		
	180,000.000	Local	95.397183	171,714.93	99.000000	178,200.00	6,485.07	0.04	
		Base	95.397183	171,714.93	99.000000	178,200.00	6,485.07	0.04	
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	68,000.000	Local	94.883676	64,520.90	97.500000	66,300.00	1,779.10	0.02	
		Base	94.883676	64,520.90	97.500000	66,300.00	1,779.10	0.02	
75281ABG3	RANGE RESOURCES CORP COMPANY GUAR 02/26 9.25					9.250000	01 Feb 2026		
	610,000.000	Local	100.000000	610,000.00	104.500000	637,450.00	27,450.00	0.16	
		Base	100.000000	610,000.00	104.500000	637,450.00	27,450.00	0.16	
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.950000	15 Jul 2046		
	510,000.000	Local	112.364490	573,058.90	137.044805	698,928.51	125,869.61	0.17	
		Base	112.364490	573,058.90	137.044805	698,928.51	125,869.61	0.17	

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760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
	300,000.000	Local		106.984730	320,954.19	139.876000	419,628.00	98,673.81	0.10
Original Face:	300,000.000	Base		106.984730	320,954.19	139.876000	419,628.00	98,673.81	0.10
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	440,000.000	Local		112.962198	497,033.67	127.875054	562,650.24	65,616.57	0.14
		Base		112.962198	497,033.67	127.875054	562,650.24	65,616.57	0.14
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125000	01 May 2040		
	50,000.000	Local		124.523520	62,261.76	147.154207	73,577.10	11,315.34	0.02
		Base		124.523520	62,261.76	147.154207	73,577.10	11,315.34	0.02
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2					5.200000	02 Nov 2040		
	160,000.000	Local		118.325325	189,320.52	146.445574	234,312.92	44,992.40	0.06
		Base		118.325325	189,320.52	146.445574	234,312.92	44,992.40	0.06
780097BB6	NATWEST GROUP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
	1,670,000.000	Local		98.549175	1,645,771.22	103.791000	1,733,309.70	87,538.48	0.43
		Base		98.549175	1,645,771.22	103.791000	1,733,309.70	87,538.48	0.43
780097BM2	NATWEST GROUP PLC SUBORDINATED 11/29 VAR					3.754000	01 Nov 2029		
	530,000.000	Local		100.000000	530,000.00	106.436411	564,112.98	34,112.98	0.14
		Base		100.000000	530,000.00	106.436411	564,112.98	34,112.98	0.14
78409VAP9	S+P GLOBAL INC COMPANY GUAR 12/29 2.5					2.500000	01 Dec 2029		
	60,000.000	Local		99.849350	59,909.61	109.069323	65,441.59	5,531.98	0.02
		Base		99.849350	59,909.61	109.069323	65,441.59	5,531.98	0.02
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25					3.250000	01 Dec 2049		
	340,000.000	Local		99.256694	337,472.76	116.830319	397,223.08	59,750.32	0.10
		Base		99.256694	337,472.76	116.830319	397,223.08	59,750.32	0.10
78409VAR5	S+P GLOBAL INC COMPANY GUAR 08/60 2.3					2.300000	15 Aug 2060		
	300,000.000	Local		98.436137	295,308.41	95.173551	285,520.65	-9,787.76	0.07
		Base		98.436137	295,308.41	95.173551	285,520.65	-9,787.76	0.07
78409VAS3	S+P GLOBAL INC COMPANY GUAR 08/30 1.25					1.250000	15 Aug 2030		
	130,000.000	Local		99.531492	129,390.94	98.583500	128,158.55	-1,232.39	0.03
		Base		99.531492	129,390.94	98.583500	128,158.55	-1,232.39	0.03

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138					6.138000	01 May 2049		
	180,000.000	Local		126.841300	228,314.34	156.293000	281,327.40	53,013.06	0.07
Original Face:	180,000.000	Base		126.841300	228,314.34	156.293000	281,327.40	53,013.06	0.07
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.300000	01 Apr 2042		
	460,000.000	Local		105.483054	485,222.05	119.141598	548,051.35	62,829.30	0.14
		Base		105.483054	485,222.05	119.141598	548,051.35	62,829.30	0.13
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75					3.750000	01 Jun 2047		
	250,000.000	Local		101.832488	254,581.22	117.067161	292,667.90	38,086.68	0.07
		Base		101.832488	254,581.22	117.067161	292,667.90	38,086.68	0.07
797440BY9	SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32					3.320000	15 Apr 2050		
	140,000.000	Local		99.868936	139,816.51	113.684886	159,158.84	19,342.33	0.04
		Base		99.868936	139,816.51	113.684886	159,158.84	19,342.33	0.04
79765R5A3	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/39 FIXED 3.303					3.303000	01 Nov 2039		
	170,000.000	Local		100.000000	170,000.00	106.746000	181,468.20	11,468.20	0.04
		Base		100.000000	170,000.00	106.746000	181,468.20	11,468.20	0.04
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028		
	890,000.000	Local		105.390880	937,978.83	117.041000	1,041,664.90	103,686.07	0.26
		Base		105.390880	937,978.83	117.041000	1,041,664.90	103,686.07	0.26
808513BJ3	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR					4.000000	31 Dec 2099		
	710,000.000	Local		100.000000	710,000.00	105.250000	747,275.00	37,275.00	0.18
		Base		100.000000	710,000.00	105.250000	747,275.00	37,275.00	0.18
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7					7.700000	15 Jun 2028		
	140,000.000	Local		120.165193	168,231.27	130.478438	182,669.81	14,438.54	0.05
		Base		120.165193	168,231.27	130.478438	182,669.81	14,438.54	0.04
81721MAK5	DIVERSIFIED HEALTHCARE T SR UNSECURED 05/24 4.75					4.750000	01 May 2024		
	330,000.000	Local		97.152803	320,604.25	102.709000	338,939.70	18,335.45	0.08
		Base		97.152803	320,604.25	102.709000	338,939.70	18,335.45	0.08
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
	20,000.000	Local		102.373250	20,474.65	131.763055	26,352.61	5,877.96	0.01
		Base		102.373250	20,474.65	131.763055	26,352.61	5,877.96	0.01

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822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	980,000.000	Local		102.005300	999,651.94	125.941525	1,234,226.95	234,575.01	0.31
		Base		102.005300	999,651.94	125.941525	1,234,226.95	234,575.01	0.30
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
	850,000.000	Local		99.393140	844,841.69	113.392457	963,835.88	118,994.19	0.24
		Base		99.393140	844,841.69	113.392457	963,835.88	118,994.19	0.24
828807DJ3	SIMON PROPERTY GROUP LP SR UNSECURED 07/50 3.8					3.800000	15 Jul 2050		
	170,000.000	Local		99.313965	168,833.74	111.561528	189,654.60	20,820.86	0.05
		Base		99.313965	168,833.74	111.561528	189,654.60	20,820.86	0.05
828807DK0	SIMON PROPERTY GROUP LP SR UNSECURED 07/30 2.65					2.650000	15 Jul 2030		
	570,000.000	Local		99.673307	568,137.85	105.987473	604,128.60	35,990.75	0.15
		Base		99.673307	568,137.85	105.987473	604,128.60	35,990.75	0.15
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
	470,000.000	Local		100.886511	474,166.60	106.885909	502,363.77	28,197.17	0.12
		Base		100.886511	474,166.60	106.885909	502,363.77	28,197.17	0.12
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	330,000.000	Local		101.059585	333,496.63	109.151234	360,199.07	26,702.44	0.09
	Original Face: 330,000.000	Base		101.059585	333,496.63	109.151234	360,199.07	26,702.44	0.09
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.500000	01 Sep 2040		
	170,000.000	Local		106.504524	181,057.69	120.484663	204,823.93	23,766.24	0.05
		Base		106.504524	181,057.69	120.484663	204,823.93	23,766.24	0.05
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.050000	15 Mar 2042		
	370,000.000	Local		103.144224	381,633.63	114.651041	424,208.85	42,575.22	0.10
		Base		103.144224	381,633.63	114.651041	424,208.85	42,575.22	0.10
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.650000	01 Oct 2043		
	430,000.000	Local		110.057156	473,245.77	123.914455	532,832.16	59,586.39	0.13
		Base		110.057156	473,245.77	123.914455	532,832.16	59,586.39	0.13
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4					4.000000	01 Apr 2047		
	30,000.000	Local		94.810400	28,443.12	117.459818	35,237.95	6,794.83	0.01
		Base		94.810400	28,443.12	117.459818	35,237.95	6,794.83	0.01

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842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125					4.125000	01 Mar 2048		
	10,000.000	Local		95.561300	9,556.13	119.177209	11,917.72	2,361.59	0.00
		Base		95.561300	9,556.13	119.177209	11,917.72	2,361.59	0.00
842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65					3.650000	01 Feb 2050		
	470,000.000	Local		106.643289	501,223.46	113.581238	533,831.82	32,608.36	0.13
		Base		106.643289	501,223.46	113.581238	533,831.82	32,608.36	0.13
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.750000	16 Apr 2040		
	150,000.000	Local		100.796240	151,194.36	150.505034	225,757.55	74,563.19	0.06
		Base		100.796240	151,194.36	150.505034	225,757.55	74,563.19	0.06
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	540,000.000	Local		101.984533	550,716.48	134.056376	723,904.43	173,187.95	0.18
		Base		101.984533	550,716.48	134.056376	723,904.43	173,187.95	0.18
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
	370,000.000	Local		105.023530	388,587.06	142.838385	528,502.02	139,914.96	0.13
		Base		105.023530	388,587.06	142.838385	528,502.02	139,914.96	0.13
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8					4.800000	15 Mar 2047		
	300,000.000	Local		114.985443	344,956.33	116.294952	348,884.86	3,928.53	0.09
		Base		114.985443	344,956.33	116.294952	348,884.86	3,928.53	0.09
844741BJ6	SOUTHWEST AIRLINES CO SR UNSECURED 05/25 5.25					5.250000	04 May 2025		
	710,000.000	Local		106.200534	754,023.79	115.816088	822,294.22	68,270.43	0.20
		Base		106.200534	754,023.79	115.816088	822,294.22	68,270.43	0.20
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	112.137000	156,991.80	16,991.80	0.04
		Base		100.000000	140,000.00	112.137000	156,991.80	16,991.80	0.04
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
	180,000.000	Local		99.126667	178,428.00	110.161023	198,289.84	19,861.84	0.05
		Base		99.126667	178,428.00	110.161023	198,289.84	19,861.84	0.05
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7					7.000000	16 Mar 2047		
	200,000.000	Local		109.587405	219,174.81	133.376000	266,752.00	47,577.19	0.07
		Base		109.587405	219,174.81	133.376000	266,752.00	47,577.19	0.07

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87264AAW5	T MOBILE USA INC SR SECURED 144A 04/40 4.375						4.375000	15 Apr 2040		
	140,000.000	Local		101.122521	141,571.53	122.037000	170,851.80	29,280.27	0.04	
		Base		101.122521	141,571.53	122.037000	170,851.80	29,280.27	0.04	
87264AA1	T MOBILE USA INC SR SECURED 144A 04/50 4.5						4.500000	15 Apr 2050		
	170,000.000	Local		99.579994	169,285.99	123.338500	209,675.45	40,389.46	0.05	
		Base		99.579994	169,285.99	123.338500	209,675.45	40,389.46	0.05	
87264ABK0	T MOBILE USA INC SR SECURED 144A 02/41 3						3.000000	15 Feb 2041		
	1,350,000.000	Local		98.634401	1,331,564.42	103.672000	1,399,572.00	68,007.58	0.35	
		Base		98.634401	1,331,564.42	103.672000	1,399,572.00	68,007.58	0.34	
87264ABM6	T MOBILE USA INC SR SECURED 144A 02/51 3.3						3.300000	15 Feb 2051		
	1,090,000.000	Local		97.831541	1,066,363.80	102.883000	1,121,424.70	55,060.90	0.28	
		Base		97.831541	1,066,363.80	102.883000	1,121,424.70	55,060.90	0.28	
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9						4.900000	15 Sep 2044		
	580,000.000	Local		107.236510	621,971.76	135.380320	785,205.86	163,234.10	0.19	
		Base		107.236510	621,971.76	135.380320	785,205.86	163,234.10	0.19	
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27						4.270000	15 May 2047		
	300,000.000	Local		102.777063	308,331.19	125.046294	375,138.88	66,807.69	0.09	
		Base		102.777063	308,331.19	125.046294	375,138.88	66,807.69	0.09	
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3						3.300000	15 May 2050		
	480,000.000	Local		99.868717	479,369.84	108.972324	523,067.16	43,697.32	0.13	
		Base		99.868717	479,369.84	108.972324	523,067.16	43,697.32	0.13	
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25						6.250000	15 Jul 2041		
	420,000.000	Local		113.423393	476,378.25	127.847837	536,960.92	60,582.67	0.13	
		Base		113.423393	476,378.25	127.847837	536,960.92	60,582.67	0.13	
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2						7.200000	18 Jul 2036		
	190,000.000	Local		103.795011	197,210.52	134.917000	256,342.30	59,131.78	0.06	
		Base		103.795011	197,210.52	134.917000	256,342.30	59,131.78	0.06	
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721						7.721000	04 Jun 2038		
	120,000.000	Local		107.936300	129,523.56	139.000000	166,800.00	37,276.44	0.04	
		Base		107.936300	129,523.56	139.000000	166,800.00	37,276.44	0.04	

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87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045				7.045000	20 Jun 2036			
		220,000.000	Local	121.450118	267,190.26	149.159598	328,151.12	60,960.86	0.08
			Base	121.450118	267,190.26	149.159598	328,151.12	60,960.86	0.08
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047			
		300,000.000	Local	104.395287	313,185.86	128.181062	384,543.19	71,357.33	0.10
			Base	104.395287	313,185.86	128.181062	384,543.19	71,357.33	0.09
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665				4.665000	06 Mar 2038			
		570,000.000	Local	101.692161	579,645.32	120.048003	684,273.62	104,628.30	0.17
			Base	101.692161	579,645.32	120.048003	684,273.62	104,628.30	0.17
88163VAE9	TEVA PHARM FIN CO LLC COMPANY GUAR 02/26 0.25				0.250000	01 Feb 2026			
		280,000.000	Local	96.870746	271,238.09	99.500000	278,600.00	7,361.91	0.07
			Base	96.870746	271,238.09	99.500000	278,600.00	7,361.91	0.07
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021			
		630,000.000	Local	99.249105	625,269.36	101.250000	637,875.00	12,605.64	0.16
			Base	99.249105	625,269.36	101.250000	637,875.00	12,605.64	0.16
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.950000	18 Dec 2022			
		40,000.000	Local	94.097700	37,639.08	99.750000	39,900.00	2,260.92	0.01
			Base	94.097700	37,639.08	99.750000	39,900.00	2,260.92	0.01
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2				2.200000	21 Jul 2021			
		740,000.000	Local	98.708761	730,444.83	99.750000	738,150.00	7,705.17	0.18
			Base	98.708761	730,444.83	99.750000	738,150.00	7,705.17	0.18
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.800000	21 Jul 2023			
		110,000.000	Local	93.533164	102,886.48	99.010000	108,911.00	6,024.52	0.03
			Base	93.533164	102,886.48	99.010000	108,911.00	6,024.52	0.03
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1				4.100000	01 Oct 2046			
		610,000.000	Local	72.348710	441,327.13	89.000000	542,900.00	101,572.87	0.13
			Base	72.348710	441,327.13	89.000000	542,900.00	101,572.87	0.13
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125				7.125000	31 Jan 2025			
		290,000.000	Local	100.000000	290,000.00	110.530000	320,537.00	30,537.00	0.08
			Base	100.000000	290,000.00	110.530000	320,537.00	30,537.00	0.08

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882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875					3.875000	15 Mar 2039		
	1,050,000.000	Local		105.015513	1,102,662.89	124.691099	1,309,256.54	206,593.65	0.32
		Base		105.015513	1,102,662.89	124.691099	1,309,256.54	206,593.65	0.32
882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922					3.922000	31 Dec 2049		
	150,000.000	Local		100.000000	150,000.00	114.017000	171,025.50	21,025.50	0.04
		Base		100.000000	150,000.00	114.017000	171,025.50	21,025.50	0.04
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	1,110,000.000	Local		129.867234	1,441,526.30	154.689804	1,717,056.82	275,530.52	0.42
		Base		129.867234	1,441,526.30	154.689804	1,717,056.82	275,530.52	0.42
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	60,000.000	Local		110.441333	66,264.80	137.272149	82,363.29	16,098.49	0.02
		Base		110.441333	66,264.80	137.272149	82,363.29	16,098.49	0.02
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	1,710,000.000	Local		122.305682	2,091,427.16	148.193765	2,534,113.38	442,686.22	0.63
		Base		122.305682	2,091,427.16	148.193765	2,534,113.38	442,686.22	0.62
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	570,000.000	Local		118.117863	673,271.82	142.320660	811,227.76	137,955.94	0.20
		Base		118.117863	673,271.82	142.320660	811,227.76	137,955.94	0.20
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	80,000.000	Local		108.155413	86,524.33	133.475937	106,780.75	20,256.42	0.03
		Base		108.155413	86,524.33	133.475937	106,780.75	20,256.42	0.03
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.500000	15 Sep 2042		
	410,000.000	Local		94.015920	385,465.27	117.179687	480,436.72	94,971.45	0.12
		Base		94.015920	385,465.27	117.179687	480,436.72	94,971.45	0.12
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
	180,000.000	Local		103.475783	186,256.41	110.060000	198,108.00	11,851.59	0.05
		Base		103.475783	186,256.41	110.060000	198,108.00	11,851.59	0.05
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.400000	15 Aug 2041		
	140,000.000	Local		99.415543	139,181.76	126.844905	177,582.87	38,401.11	0.04
		Base		99.415543	139,181.76	126.844905	177,582.87	38,401.11	0.04

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	80,000.000	Local	102.963988	82,371.19	116.375638	93,100.51	10,729.32	0.02	
		Base	102.963988	82,371.19	116.375638	93,100.51	10,729.32	0.02	
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25					3.250000	15 May 2030		
	150,000.000	Local	99.798813	149,698.22	112.059215	168,088.82	18,390.60	0.04	
		Base	99.798813	149,698.22	112.059215	168,088.82	18,390.60	0.04	
893574AR4	TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95					3.950000	15 May 2050		
	370,000.000	Local	100.642959	372,378.95	113.108124	418,500.06	46,121.11	0.10	
		Base	100.642959	372,378.95	113.108124	418,500.06	46,121.11	0.10	
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75					7.750000	15 Apr 2026		
	60,000.000	Local	120.442417	72,265.45	133.225337	79,935.20	7,669.75	0.02	
		Base	120.442417	72,265.45	133.225337	79,935.20	7,669.75	0.02	
89417EAQ2	TRAVELERS COS INC SR UNSECURED 04/50 2.55					2.550000	27 Apr 2050		
	350,000.000	Local	99.242703	347,349.46	105.269482	368,443.19	21,093.73	0.09	
		Base	99.242703	347,349.46	105.269482	368,443.19	21,093.73	0.09	
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5					4.500000	26 Jun 2048		
	600,000.000	Local	129.910020	779,460.12	140.902462	845,414.77	65,954.65	0.21	
		Base	129.910020	779,460.12	140.902462	845,414.77	65,954.65	0.21	
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	1,340,000.000	Local	101.673327	1,362,422.58	109.625000	1,468,975.00	106,552.42	0.36	
		Base	101.673327	1,362,422.58	109.625000	1,468,975.00	106,552.42	0.36	
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572					6.572000	14 Jan 2022		
	550,000.000	Local	100.000000	550,000.00	105.381716	579,599.44	29,599.44	0.14	
		Base	100.000000	550,000.00	105.381716	579,599.44	29,599.44	0.14	
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
	1,460,000.000	Local	104.818325	1,530,347.54	120.951000	1,765,884.60	235,537.06	0.44	
		Base	104.818325	1,530,347.54	120.951000	1,765,884.60	235,537.06	0.43	
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375					4.375000	15 Nov 2065		
	460,000.000	Local	102.733441	472,573.83	131.309505	604,023.72	131,449.89	0.15	
		Base	102.733441	472,573.83	131.309505	604,023.72	131,449.89	0.15	

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907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	720,000.000	Local		102.179481	735,692.26	123.783662	891,242.37	155,550.11	0.22
		Base		102.179481	735,692.26	123.783662	891,242.37	155,550.11	0.22
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25					3.250000	05 Feb 2050		
	440,000.000	Local		99.961677	439,831.38	113.999840	501,599.30	61,767.92	0.12
		Base		99.961677	439,831.38	113.999840	501,599.30	61,767.92	0.12
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	290,000.000	Local		100.937497	292,718.74	120.959047	350,781.24	58,062.50	0.09
		Base		100.937497	292,718.74	120.959047	350,781.24	58,062.50	0.09
907818FM5	UNION PACIFIC CORP SR UNSECURED 144A 09/62 2.973					2.973000	16 Sep 2062		
	170,000.000	Local		99.860029	169,762.05	104.448935	177,563.19	7,801.14	0.04
		Base		99.860029	169,762.05	104.448935	177,563.19	7,801.14	0.04
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625000	03 Mar 2024		
	53,529.560	Local		100.000000	53,529.56	100.628190	53,865.83	336.27	0.01
		Base		100.000000	53,529.56	100.628190	53,865.83	336.27	0.01
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.050000	11 Jan 2040		
	122,000.000	Local		115.596098	141,027.24	133.999000	163,478.78	22,451.54	0.04
		Base		115.596098	141,027.24	133.999000	163,478.78	22,451.54	0.04
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	1,716,000.000	Local		99.921120	1,714,646.42	118.751000	2,037,767.16	323,120.74	0.50
		Base		99.921120	1,714,646.42	118.751000	2,037,767.16	323,120.74	0.50
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	340,000.000	Local		98.558806	335,099.94	114.000000	387,600.00	52,500.06	0.10
		Base		98.558806	335,099.94	114.000000	387,600.00	52,500.06	0.10
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
	160,000.000	Local		90.627063	145,003.30	90.718750	145,150.00	146.70	0.04
		Base		90.627063	145,003.30	90.718750	145,150.00	146.70	0.04
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
	8,480,000.000	Local		95.748556	8,119,477.52	93.656250	7,942,050.00	-177,427.52	1.96
		Base		95.748556	8,119,477.52	93.656250	7,942,050.00	-177,427.52	1.95

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912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
	190,000.000	Local		96.315653	182,999.74	94.671875	179,876.56	-3,123.18	0.04
		Base		96.315653	182,999.74	94.671875	179,876.56	-3,123.18	0.04
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
	1,010,000.000	Local		99.060692	1,000,512.99	99.625000	1,006,212.50	5,699.51	0.25
		Base		99.060692	1,000,512.99	99.625000	1,006,212.50	5,699.51	0.25
91282CAE1	US TREASURY N/B 08/30 0.625					0.625000	15 Aug 2030		
	260,000.000	Local		97.715554	254,060.44	97.500000	253,500.00	-560.44	0.06
		Base		97.715554	254,060.44	97.500000	253,500.00	-560.44	0.06
91282CAU5	US TREASURY N/B 10/27 0.5					0.500000	31 Oct 2027		
	70,000.000	Local		98.960614	69,272.43	99.218750	69,453.13	180.70	0.02
		Base		98.960614	69,272.43	99.218750	69,453.13	180.70	0.02
91282CAV3	US TREASURY N/B 11/30 0.875					0.875000	15 Nov 2030		
	3,300,000.000	Local		99.668351	3,289,055.59	99.671875	3,289,171.88	116.29	0.81
		Base		99.668351	3,289,055.59	99.671875	3,289,171.88	116.29	0.81
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
	210,000.000	Local		102.711176	215,693.47	130.401118	273,842.35	58,148.88	0.07
		Base		102.711176	215,693.47	130.401118	273,842.35	58,148.88	0.07
913017CA5	RAYTHEON TECH CORP SR UNSECURED 05/45 4.15					4.150000	15 May 2045		
	250,000.000	Local		127.891352	319,728.38	126.591718	316,479.30	-3,249.08	0.08
		Base		127.891352	319,728.38	126.591718	316,479.30	-3,249.08	0.08
913017CP2	RAYTHEON TECH CORP SR UNSECURED 05/47 4.05					4.050000	04 May 2047		
	750,000.000	Local		114.904775	861,785.81	124.573632	934,302.24	72,516.43	0.23
		Base		114.904775	861,785.81	124.573632	934,302.24	72,516.43	0.23
913017CW7	RAYTHEON TECH CORP SR UNSECURED 11/38 4.45					4.450000	16 Nov 2038		
	380,000.000	Local		99.989474	379,960.00	126.094754	479,160.07	99,200.07	0.12
		Base		99.989474	379,960.00	126.094754	479,160.07	99,200.07	0.12
913017CX5	RAYTHEON TECH CORP SR UNSECURED 11/48 4.625					4.625000	16 Nov 2048		
	150,000.000	Local		108.570227	162,855.34	135.759792	203,639.69	40,784.35	0.05
		Base		108.570227	162,855.34	135.759792	203,639.69	40,784.35	0.05

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91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.500000	15 Jun 2037		
	130,000.000	Local		93.999008	122,198.71	159.982702	207,977.51	85,778.80	0.05
		Base		93.999008	122,198.71	159.982702	207,977.51	85,778.80	0.05
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875000	15 Feb 2038		
	40,000.000	Local		104.813650	41,925.46	163.830156	65,532.06	23,606.60	0.02
		Base		104.813650	41,925.46	163.830156	65,532.06	23,606.60	0.02
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
	80,000.000	Local		98.909963	79,127.97	136.726055	109,380.84	30,252.87	0.03
		Base		98.909963	79,127.97	136.726055	109,380.84	30,252.87	0.03
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625000	15 Jul 2035		
	150,000.000	Local		110.492040	165,738.06	134.000203	201,000.30	35,262.24	0.05
		Base		110.492040	165,738.06	134.000203	201,000.30	35,262.24	0.05
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	440,000.000	Local		99.342407	437,106.59	133.533942	587,549.34	150,442.75	0.15
		Base		99.342407	437,106.59	133.533942	587,549.34	150,442.75	0.14
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	540,000.000	Local		115.342183	622,847.79	137.908279	744,704.71	121,856.92	0.18
		Base		115.342183	622,847.79	137.908279	744,704.71	121,856.92	0.18
91324PDS8	UNITEDHEALTH GROUP INC SR UNSECURED 08/29 2.875					2.875000	15 Aug 2029		
	60,000.000	Local		100.195100	60,117.06	113.666263	68,199.76	8,082.70	0.02
		Base		100.195100	60,117.06	113.666263	68,199.76	8,082.70	0.02
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5					3.500000	15 Aug 2039		
	640,000.000	Local		100.587280	643,758.59	118.962220	761,358.21	117,599.62	0.19
		Base		100.587280	643,758.59	118.962220	761,358.21	117,599.62	0.19
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	800,000.000	Local		101.291870	810,334.96	129.468587	1,035,748.70	225,413.74	0.26
		Base		101.291870	810,334.96	129.468587	1,035,748.70	225,413.74	0.25
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	60,000.000	Local		97.151450	58,290.87	108.482535	65,089.52	6,798.65	0.02
		Base		97.151450	58,290.87	108.482535	65,089.52	6,798.65	0.02

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913366KB5	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/50 FIXED 3.006					3.006000	15 May 2050		
	180,000.000	Local		100.000000	180,000.00	106.129000	191,032.20	11,032.20	0.05
		Base		100.000000	180,000.00	106.129000	191,032.20	11,032.20	0.05
913366KC3	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256					3.256000	15 May 2060		
	370,000.000	Local		100.000000	370,000.00	112.476000	416,161.20	46,161.20	0.10
		Base		100.000000	370,000.00	112.476000	416,161.20	46,161.20	0.10
913366KD1	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/20 FIXED 3.706					3.706000	15 May 2120		
	40,000.000	Local		100.000000	40,000.00	106.785000	42,714.00	2,714.00	0.01
		Base		100.000000	40,000.00	106.785000	42,714.00	2,714.00	0.01
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767					4.767000	15 May 2115		
	430,000.000	Local		101.516591	436,521.34	140.347000	603,492.10	166,970.76	0.15
		Base		101.516591	436,521.34	140.347000	603,492.10	166,970.76	0.15
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858000	15 May 2112		
	280,000.000	Local		102.107579	285,901.22	143.527000	401,875.60	115,974.38	0.10
		Base		102.107579	285,901.22	143.527000	401,875.60	115,974.38	0.10
91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131					4.131000	15 May 2045		
	70,000.000	Local		100.000000	70,000.00	121.065000	84,745.50	14,745.50	0.02
Original Face:	70,000.000	Base		100.000000	70,000.00	121.065000	84,745.50	14,745.50	0.02
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75					4.750000	01 Nov 2041		
	300,000.000	Local		95.573173	286,719.52	132.195468	396,586.40	109,866.88	0.10
		Base		95.573173	286,719.52	132.195468	396,586.40	109,866.88	0.10
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	120,000.000	Local		88.120442	105,744.53	118.603106	142,323.73	36,579.20	0.04
		Base		88.120442	105,744.53	118.603106	142,323.73	36,579.20	0.04
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.550000	15 Sep 2043		
	90,000.000	Local		134.146278	120,731.65	160.736305	144,662.67	23,931.02	0.04
		Base		134.146278	120,731.65	160.736305	144,662.67	23,931.02	0.04
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	260,000.000	Local		99.386931	258,406.02	124.793008	324,461.82	66,055.80	0.08
		Base		99.386931	258,406.02	124.793008	324,461.82	66,055.80	0.08

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92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	4,575,000.000	Local		108.296109	4,954,546.97	130.408217	5,966,175.93	1,011,628.96	1.47
		Base		108.296109	4,954,546.97	130.408217	5,966,175.93	1,011,628.96	1.47
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672					4.672000	15 Mar 2055		
	37,000.000	Local		94.886162	35,107.88	134.377072	49,719.52	14,611.64	0.01
		Base		94.886162	35,107.88	134.377072	49,719.52	14,611.64	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	530,000.000	Local		88.480302	468,945.60	122.695128	650,284.18	181,338.58	0.16
		Base		88.480302	468,945.60	122.695128	650,284.18	181,338.58	0.16
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	840,000.000	Local		110.553063	928,645.73	135.519001	1,138,359.61	209,713.88	0.28
		Base		110.553063	928,645.73	135.519001	1,138,359.61	209,713.88	0.28
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		110.709350	22,141.87	145.674031	29,134.81	6,992.94	0.01
		Base		110.709350	22,141.87	145.674031	29,134.81	6,992.94	0.01
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	420,000.000	Local		104.315543	438,125.28	121.005654	508,223.75	70,098.47	0.13
		Base		104.315543	438,125.28	121.005654	508,223.75	70,098.47	0.13
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	20,000.000	Local		99.907300	19,981.46	100.976573	20,195.31	213.85	0.00
		Base		99.907300	19,981.46	100.976573	20,195.31	213.85	0.00
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	550,000.000	Local		99.740638	548,573.51	100.760352	554,181.94	5,608.43	0.14
		Base		99.740638	548,573.51	100.760352	554,181.94	5,608.43	0.14
92343VfV1	VERIZON COMMUNICATIONS SR UNSECURED 11/60 3					3.000000	20 Nov 2060		
	510,000.000	Local		99.125316	505,539.11	101.004285	515,121.85	9,582.74	0.13
		Base		99.125316	505,539.11	101.004285	515,121.85	9,582.74	0.13
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875000	15 Nov 2038		
	236,000.000	Local		120.143814	283,539.40	185.415547	437,580.69	154,041.29	0.11
		Base		120.143814	283,539.40	185.415547	437,580.69	154,041.29	0.11

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	640,000.000	Local		108.279450	692,988.48	136.973816	876,632.42	183,643.94	0.22
		Base		108.279450	692,988.48	136.973816	876,632.42	183,643.94	0.22
92826CAK8	VISA INC SR UNSECURED 04/40 2.7					2.700000	15 Apr 2040		
	690,000.000	Local		102.548991	707,588.04	109.163150	753,225.74	45,637.70	0.19
		Base		102.548991	707,588.04	109.163150	753,225.74	45,637.70	0.19
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
	250,000.000	Local		99.864840	249,662.10	106.951982	267,379.96	17,717.86	0.07
		Base		99.864840	249,662.10	106.951982	267,379.96	17,717.86	0.07
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
	160,000.000	Local		112.214100	179,542.56	144.172416	230,675.87	51,133.31	0.06
		Base		112.214100	179,542.56	144.172416	230,675.87	51,133.31	0.06
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	440,000.000	Local		99.523555	437,903.64	139.294906	612,897.59	174,993.95	0.15
		Base		99.523555	437,903.64	139.294906	612,897.59	174,993.95	0.15
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.750000	17 Sep 2044		
	340,000.000	Local		101.932829	346,571.62	108.151039	367,713.53	21,141.91	0.09
		Base		101.932829	346,571.62	108.151039	367,713.53	21,141.91	0.09
931142DG5	WALMART INC SR UNSECURED 04/43 4					4.000000	11 Apr 2043		
	320,000.000	Local		104.862419	335,559.74	128.475738	411,122.36	75,562.62	0.10
		Base		104.862419	335,559.74	128.475738	411,122.36	75,562.62	0.10
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3					4.300000	22 Apr 2044		
	46,000.000	Local		100.082783	46,038.08	134.123666	61,696.89	15,658.81	0.02
		Base		100.082783	46,038.08	134.123666	61,696.89	15,658.81	0.02
931142EC3	WALMART INC SR UNSECURED 06/48 4.05					4.050000	29 Jun 2048		
	990,000.000	Local		110.682094	1,095,752.73	135.704534	1,343,474.89	247,722.16	0.33
		Base		110.682094	1,095,752.73	135.704534	1,343,474.89	247,722.16	0.33
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	340,000.000	Local		100.426500	341,450.10	133.270784	453,120.67	111,670.57	0.11
		Base		100.426500	341,450.10	133.270784	453,120.67	111,670.57	0.11

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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
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375000	15 Jun 2037		
	180,000.000	Local		94.483861	170,070.95	144.673410	260,412.14	90,341.19	0.06
		Base		94.483861	170,070.95	144.673410	260,412.14	90,341.19	0.06
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625					4.625000	15 May 2042		
	100,000.000	Local		107.449700	107,449.70	130.391325	130,391.33	22,941.63	0.03
		Base		107.449700	107,449.70	130.391325	130,391.33	22,941.63	0.03
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606000	15 Jan 2044		
	638,000.000	Local		106.028433	676,461.40	141.729875	904,236.60	227,775.20	0.22
		Base		106.028433	676,461.40	141.729875	904,236.60	227,775.20	0.22
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	220,000.000	Local		114.761709	252,475.76	138.950413	305,690.91	53,215.15	0.08
		Base		114.761709	252,475.76	138.950413	305,690.91	53,215.15	0.08
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.650000	04 Nov 2044		
	280,000.000	Local		97.607646	273,301.41	128.271985	359,161.56	85,860.15	0.09
		Base		97.607646	273,301.41	128.271985	359,161.56	85,860.15	0.09
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	640,000.000	Local		104.271097	667,335.02	125.183282	801,173.00	133,837.98	0.20
		Base		104.271097	667,335.02	125.183282	801,173.00	133,837.98	0.20
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	870,000.000	Local		110.812487	964,068.64	130.874084	1,138,604.53	174,535.89	0.28
		Base		110.812487	964,068.64	130.874084	1,138,604.53	174,535.89	0.28
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.462323	15 Sep 2048		
	100,000.000	Local		87.477430	87,477.43	53.903790	53,903.79	-33,573.64	0.01
Original Face:	100,000.000	Base		87.477430	87,477.43	53.903790	53,903.79	-33,573.64	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	460,000.000	Local		100.000000	460,000.00	122.255275	562,374.27	102,374.27	0.14
		Base		100.000000	460,000.00	122.255275	562,374.27	102,374.27	0.14
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	2,160,000.000	Local		119.654031	2,584,527.08	142.121709	3,069,828.91	485,301.83	0.76
		Base		119.654031	2,584,527.08	142.121709	3,069,828.91	485,301.83	0.76

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95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR					3.068000	30 Apr 2041		
	640,000.000	Local	101.201252	64,768.01	108.779904	696,191.39	48,503.38	0.17	
		Base	101.201252	64,768.01	108.779904	696,191.39	48,503.38	0.17	
958254AA2	WESTERN MIDSTREAM OPERAT SR UNSECURED 06/21 5.375					5.375000	01 Jun 2021		
	280,000.000	Local	98.951829	27,706.12	100.500000	281,400.00	4,334.88	0.07	
		Base	98.951829	27,706.12	100.500000	281,400.00	4,334.88	0.07	
958254AB0	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/22 4					4.000000	01 Jul 2022		
	40,000.000	Local	86.271100	3,450.44	102.798000	41,119.20	6,610.76	0.01	
		Base	86.271100	3,450.44	102.798000	41,119.20	6,610.76	0.01	
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	650,000.000	Local	96.065017	62,422.61	101.127000	657,325.50	32,902.89	0.16	
		Base	96.065017	62,422.61	101.127000	657,325.50	32,902.89	0.16	
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 2026		
	0.000	Local	0.000000	0.03	0.000000	0.00	-0.03	0.00	
		Base	0.000000	0.03	0.000000	0.00	-0.03	0.00	
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	620,000.000	Local	93.335821	57,862.09	99.096000	614,395.20	35,713.11	0.15	
		Base	93.335821	57,862.09	99.096000	614,395.20	35,713.11	0.15	
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	510,000.000	Local	96.725735	49,301.25	98.159000	500,610.90	7,309.65	0.12	
		Base	96.725735	49,301.25	98.159000	500,610.90	7,309.65	0.12	
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.25					6.500000	01 Feb 2050		
	840,000.000	Local	100.164757	84,138.96	110.000000	924,000.00	82,616.04	0.23	
		Base	100.164757	84,138.96	110.000000	924,000.00	82,616.04	0.23	
961214EP4	WESTPAC BANKING CORP SUBORDINATED 11/35 VAR					2.668000	15 Nov 2035		
	180,000.000	Local	100.000000	18,000.00	103.016000	185,428.80	5,428.80	0.05	
		Base	100.000000	18,000.00	103.016000	185,428.80	5,428.80	0.05	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	1,040,000.000	Local	120.397623	1,252,135.28	135.940283	1,413,778.94	161,643.66	0.35	
		Base	120.397623	1,252,135.28	135.940283	1,413,778.94	161,643.66	0.35	

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969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	70,000.000	Local	114.366843	80,056.79	134.720093	94,304.07	14,247.28	0.02	
		Base	114.366843	80,056.79	134.720093	94,304.07	14,247.28	0.02	
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	310,000.000	Local	128.192206	397,395.84	146.284117	453,480.76	56,084.92	0.11	
		Base	128.192206	397,395.84	146.284117	453,480.76	56,084.92	0.11	
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	580,000.000	Local	105.911828	614,288.60	118.084714	684,891.34	70,602.74	0.17	
		Base	105.911828	614,288.60	118.084714	684,891.34	70,602.74	0.17	
976826BN6	WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
	120,000.000	Local	99.874783	119,849.74	118.511953	142,214.34	22,364.60	0.04	
		Base	99.874783	119,849.74	118.511953	142,214.34	22,364.60	0.03	
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	40,000.000	Local	51.018500	20,407.40	105.962000	42,384.80	21,977.40	0.01	
		Base	51.018500	20,407.40	105.962000	42,384.80	21,977.40	0.01	
98212BAL7	WPX ENERGY INC SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
	190,000.000	Local	100.000000	190,000.00	106.000000	201,400.00	11,400.00	0.05	
		Base	100.000000	190,000.00	106.000000	201,400.00	11,400.00	0.05	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	370,000.000	Local	124.195465	459,523.22	149.914751	554,684.58	95,161.36	0.14	
		Base	124.195465	459,523.22	149.914751	554,684.58	95,161.36	0.14	
983133AB5	WYNN RESORTS FINANCE LLC SR UNSECURED 144A 04/25 7.75					7.750000	15 Apr 2025		
	550,000.000	Local	100.000000	550,000.00	108.375000	596,062.50	46,062.50	0.15	
		Base	100.000000	550,000.00	108.375000	596,062.50	46,062.50	0.15	
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	102.125000	316,587.50	6,587.50	0.08	
		Base	100.000000	310,000.00	102.125000	316,587.50	6,587.50	0.08	
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.900000	15 Nov 2037		
	70,000.000	Local	114.664657	80,265.26	137.458000	96,220.60	15,955.34	0.02	
		Base	114.664657	80,265.26	137.458000	96,220.60	15,955.34	0.02	

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98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
	740,000.000	Local		104.392732	772,506.22	126.720000	937,728.00	165,221.78	0.23
		Base		104.392732	772,506.22	126.720000	937,728.00	165,221.78	0.23
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.550000	25 Oct 2042		
	630,000.000	Local		105.524529	664,804.53	122.638000	772,619.40	107,814.87	0.19
		Base		105.524529	664,804.53	122.638000	772,619.40	107,814.87	0.19
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	1,210,000.000	Local		100.656455	1,217,943.10	109.336691	1,322,973.96	105,030.86	0.33
		Base		100.656455	1,217,943.10	109.336691	1,322,973.96	105,030.86	0.33
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125						16 Mar 2024		
	860,000.000	Local		102.735331	883,523.85	40.875000	351,525.00	-531,998.85	0.09
	Original Face:	Base		102.735331	883,523.85	40.875000	351,525.00	-531,998.85	0.09
ACI0PG9W3	BARCLAYS PLC JR SUBORDINA REGS 12/49 VAR					7.875000	29 Dec 2049		
	310,000.000	Local		103.540845	320,976.62	104.750000	324,725.00	3,748.38	0.08
		Base		103.540845	320,976.62	104.750000	324,725.00	3,748.38	0.08
ACI0S3RH2	CREDIT SUISSE GROUP AG JR SUBORDINA REGS 12/99 VAR					7.125000	31 Dec 2099		
	220,000.000	Local		96.750550	212,851.21	105.625000	232,375.00	19,523.79	0.06
		Base		96.750550	212,851.21	105.625000	232,375.00	19,523.79	0.06
US DOLLAR Total									
	329,812,952.560	Local			345,573,162.79		395,422,090.79	49,848,928.00	97.72
Original Face:	9,433,098.000	Base			345,573,162.79		395,422,090.79	49,848,928.00	97.29
FIXED INCOME Total									
	369,712,952.560	Base			347,078,361.82		397,004,985.56	49,926,623.74	97.68
Original Face:	9,433,098.000								

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 WESTERN ASSET MANAGEMENT COMPANY
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FUND Total								
		382,968,345.400	Base	356,377,593.80		406,293,217.59	49,915,623.79	99.96
Original Face:		9,433,098.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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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 LONG

US DOLLAR Exchange Rate: 1.000000

ADI1NDMR4	US LONG BOND(CBT) MAR21 XCBT 20210322						22 Mar 2021			
402.000	40,200,000.000	Local	69,621,375.00	70,054,557.43	173.187500	-433,182.43		-571,369.93	138,187.50	
		Base	69,621,375.00		173.187500	-433,182.43		-571,369.93	138,187.50	0.03

ADI1NDN10	US ULTRA BOND CBT MAR21 XCBT 20210322						22 Mar 2021			
2.000	200,000.000	Local	427,125.00	430,417.53	213.562500	-3,292.53		-4,792.53	1,500.00	
		Base	427,125.00		213.562500	-3,292.53		-4,792.53	1,500.00	0.00

ADI1P2MG0	US 2YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021			
11.000	2,200,000.000	Local	2,430,742.18	2,428,151.84	110.488281	2,590.34		2,332.55	257.79	
		Base	2,430,742.18		110.488281	2,590.34		2,332.55	257.79	0.00

US DOLLAR Total										
415.000	42,600,000.000	Local	72,479,242.18	72,913,126.80		-433,884.62		-573,829.91	139,945.29	
		Base				-433,884.62		-573,829.91	139,945.29	0.03

FUTURES LONG Total

415.000	42,600,000.000	Base				-433,884.62		-573,829.91	139,945.29	0.03
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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.818565

GERMANY

ADI1NDP00	EURO-BUND FUTURE MAR21 XEUR 20210308	08 Mar 2021	-3.000	-300,000.000	Local	-532,920.00	-532,376.40	177.640000	-543.60	0.00	
					Base	-651,041.76		217.013921	-664.09	0.00	0.00

GERMANY Total

			-3.000	-300,000.000	Local	-532,920.00	-532,376.40		-543.60	0.00	
					Base				-664.09	0.00	0.00

EURO CURRENCY Total

			-3.000	-300,000.000	Local	-532,920.00	-532,376.40		-543.60	0.00	
					Base				-664.09	0.00	0.00

POUND STERLING

Exchange Rate: 0.731261

ADI1P2PK8	LONG GILT FUTURE MAR21 IFLL 20210329	29 Mar 2021	-4.000	-400,000.000	Local	-542,160.00	-535,804.48	135.540000	-6,355.52	-1,160.00	
					Base	-741,404.23		185.351058	-8,691.18	-1,586.30	0.00

POUND STERLING Total

			-4.000	-400,000.000	Local	-542,160.00	-535,804.48		-6,355.52	-1,160.00	
					Base				-8,691.18	-1,586.30	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI1NDLP9	US 10YR NOTE (CBT)MAR21 XCBT 20210322	22 Mar 2021	-88.000	-8,800,000.000	Local	-12,150,875.00	-12,141,113.23	138.078125	-9,761.77	-9,625.00	
					Base	-12,150,875.00		138.078125	-9,761.77	-9,625.00	0.00

ADI1P2PL6	US 5YR NOTE (CBT) MAR21 XCBT 20210331	31 Mar 2021	-102.000	-10,200,000.000	Local	-12,868,734.43	-12,838,276.72	126.164063	-30,457.71	-4,781.25	
					Base	-12,868,734.43		126.164063	-30,457.71	-4,781.25	0.00

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
US DOLLAR Total									
-190.000	-19,000,000.000	Local	-25,019,609.43		-40,219.48		-25,813.23	-14,406.25	
		Base			-40,219.48		-25,813.23	-14,406.25	0.00
FUTURES SHORT Total									
-197.000	-19,700,000.000	Base			-49,574.75		-33,582.20	-15,992.55	0.00

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
218.000	22,900,000.000	Base			-483,459.37		-607,412.11	123,952.74	0.04

Holdings



WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 84.083850

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		50,000.970	Local	1.000000	50,000.97	1.000000	50,000.97	0.00	100.00
			Base	0.013756	687.79	0.011893	594.66	-93.13	0.00

ARGENTINE PESO Total

		50,000.970	Local		50,000.97		50,000.97	0.00	100.00
			Base		687.79		594.66	-93.13	0.00

EURO CURRENCY

Exchange Rate: 0.818565

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		49,444.220	Local	1.000000	49,444.22	1.000000	49,444.22	0.00	11.84
			Base	1.148100	56,766.91	1.221650	60,403.54	3,636.63	0.01

INTERNATIONAL Total

		49,444.220	Local		49,444.22		49,444.22	0.00	11.84
			Base		56,766.91		60,403.54	3,636.63	0.01

EURO CURRENCY Total

		49,444.220	Local		49,444.22		49,444.22	0.00	11.84
			Base		56,766.91		60,403.54	3,636.63	0.01

POUND STERLING

Exchange Rate: 0.731261

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		67,433.610	Local	1.000000	67,433.61	1.000000	67,433.61	0.00	14.09
			Base	1.290882	87,048.81	1.367501	92,215.52	5,166.71	0.02

POUND STERLING Total

		67,433.610	Local		67,433.61		67,433.61	0.00	14.09
			Base		87,048.81		92,215.52	5,166.71	0.02

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
RUSSIAN RUBLE							Exchange Rate:	73.946250
RUB	RUSSIAN RUBLE							
		4,069,326.600	Local 1.000000	4,069,326.60	1.000000	4,069,326.60	0.00	8.77
			Base 0.014443	58,773.03	0.013523	55,030.87	-3,742.16	0.01
RUSSIAN RUBLE Total								
		4,069,326.600	Local	4,069,326.60		4,069,326.60	0.00	8.77
			Base	58,773.03		55,030.87	-3,742.16	0.01
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
		2,197,803.830	Local 1.000000	2,197,803.83	1.000000	2,197,803.83	0.00	0.54
			Base 1.000000	2,197,803.83	1.000000	2,197,803.83	0.00	0.54
US DOLLAR Total								
		2,197,803.830	Local	2,197,803.83		2,197,803.83	0.00	0.54
			Base	2,197,803.83		2,197,803.83	0.00	0.54
CASH Total								
		6,434,009.230	Base	2,401,080.37		2,406,048.42	4,968.05	0.59
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.010028	31 Dec 2030		
		6,818,183.610	Local 100.000000	6,818,183.61	100.000000	6,818,183.61	0.00	1.68
			Base 100.000000	6,818,183.61	100.000000	6,818,183.61	0.00	1.68
US DOLLAR Total								
		6,818,183.610	Local	6,818,183.61		6,818,183.61	0.00	1.68
			Base	6,818,183.61		6,818,183.61	0.00	1.68

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

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

6,818,183.610	Base			6,818,183.61		6,818,183.61	0.00	1.68
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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		64,000.00	-15,968.00	0.02
			Base	24.990000		64,000.00	-15,968.00	0.02

US DOLLAR Total

3,200.000	Local			79,968.00		64,000.00	-15,968.00	0.02
	Base			79,968.00		64,000.00	-15,968.00	0.02

EQUITY Total

3,200.000	Base			79,968.00		64,000.00	-15,968.00	0.02
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FIXED INCOME

ARGENTINE PESO							Exchange Rate:	84.083850
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ACI1JWNB3	BONCER BONDS 08/21 1				1.000000	05 Aug 2021		
		0.000	Local	0.000000		0.00	-423.37	0.00
			Base	0.000000		0.00	103.50	0.00

ARGENTINE PESO Total

	Local			423.37		0.00	-423.37	0.00
	Base			-103.50		0.00	103.50	0.00

EURO CURRENCY

Exchange Rate: 0.818565

INTERNATIONAL

B2Q3BCI14	GE CAPITAL EURO FUNDING COMPANY GUAR 03/38 6.025				6.025000	01 Mar 2038		
		240,000.000	Local	149.700992		368,245.44	8,963.06	88.16
			Base	166.680646		449,867.07	49,833.52	0.11

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
INTERNATIONAL Total								
		240,000.000	Local	359,282.38		368,245.44	8,963.06	88.16
			Base	400,033.55		449,867.07	49,833.52	0.11
EURO CURRENCY Total								
		240,000.000	Local	359,282.38		368,245.44	8,963.06	88.16
			Base	400,033.55		449,867.07	49,833.52	0.11
POUND STERLING							Exchange Rate:	0.731261
B3KY3MII7	GE CAPITAL UK FUNDING UN COMPANY GUAR REGS 01/39 8				8.000000	14 Jan 2039		
		240,000.000	Local	156,560692	170.776600	409,863.84	34,118.18	85.66
			Base	206,851979	233.537137	560,489.13	64,044.38	0.14
POUND STERLING Total								
		240,000.000	Local	375,745.66		409,863.84	34,118.18	85.66
			Base	496,444.75		560,489.13	64,044.38	0.14
RUSSIAN RUBLE							Exchange Rate:	73.946250
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
		39,420,000.000	Local	97.863768	107.400000	42,337,080.00	3,759,182.75	91.23
			Base	1.544455	1.452406	572,538.57	-36,285.66	0.14
RUSSIAN RUBLE Total								
		39,420,000.000	Local	38,577,897.25		42,337,080.00	3,759,182.75	91.23
			Base	608,824.23		572,538.57	-36,285.66	0.14
US DOLLAR							Exchange Rate:	1.000000
00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.750000	15 May 2023		
		140,000.000	Local	104.424407	113.142026	158,398.84	12,204.67	0.04
			Base	104.424407	113.142026	158,398.84	12,204.67	0.04
00115AAM1	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65				3.650000	01 Apr 2050		
		130,000.000	Local	99.964508	121.239513	157,611.37	27,657.51	0.04
			Base	99.964508	121.239513	157,611.37	27,657.51	0.04

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2020

View Date: January 4, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00131LAK1	AIA GROUP LTD SUBORDINATED 144A 09/40 3.2					3.200000	16 Sep 2040		
	380,000.000	Local	99.840713	379,394.71	104.838000	398,384.40	18,989.69	0.10	
		Base	99.840713	379,394.71	104.838000	398,384.40	18,989.69	0.10	
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	8,000.000	Local	92.359000	7,388.72	115.538073	9,243.05	1,854.33	0.00	
		Base	92.359000	7,388.72	115.538073	9,243.05	1,854.33	0.00	
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.800000	15 Jun 2044		
	141,000.000	Local	98.906879	139,458.70	124.875003	176,073.75	36,615.05	0.04	
		Base	98.906879	139,458.70	124.875003	176,073.75	36,615.05	0.04	
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.500000	09 Mar 2048		
	3,485,000.000	Local	97.664347	3,403,602.48	119.615009	4,168,583.06	764,980.58	1.03	
		Base	97.664347	3,403,602.48	119.615009	4,168,583.06	764,980.58	1.03	
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1					3.100000	01 Feb 2043		
	2,770,000.000	Local	99.377435	2,752,754.96	101.496822	2,811,461.97	58,707.01	0.69	
		Base	99.377435	2,752,754.96	101.496822	2,811,461.97	58,707.01	0.69	
00206RKF8	AT+T INC SR UNSECURED 02/61 3.5					3.500000	01 Feb 2061		
	500,000.000	Local	100.985010	504,925.05	99.597977	497,989.89	-6,935.16	0.12	
		Base	100.985010	504,925.05	99.597977	497,989.89	-6,935.16	0.12	
00206RMC3	AT+T INC SR UNSECURED 144A 09/53 3.5					3.500000	15 Sep 2053		
	320,000.000	Local	99.128759	317,212.03	100.146769	320,469.66	3,257.63	0.08	
		Base	99.128759	317,212.03	100.146769	320,469.66	3,257.63	0.08	
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55					3.550000	15 Sep 2055		
	311,000.000	Local	98.645823	306,788.51	99.660526	309,944.24	3,155.73	0.08	
		Base	98.645823	306,788.51	99.660526	309,944.24	3,155.73	0.08	
00206RME9	AT+T INC SR UNSECURED 144A 09/59 3.65					3.650000	15 Sep 2059		
	636,000.000	Local	97.103329	617,577.17	100.973839	642,193.62	24,616.45	0.16	
		Base	97.103329	617,577.17	100.973839	642,193.62	24,616.45	0.16	
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	330,000.000	Local	104.574800	345,096.84	137.551906	453,921.29	108,824.45	0.11	
		Base	104.574800	345,096.84	137.551906	453,921.29	108,824.45	0.11	

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 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
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	490,000.000	Local	113.654927	556,909.14	148.250394	726,426.93	169,517.79	0.18	
		Base	113.654927	556,909.14	148.250394	726,426.93	169,517.79	0.18	
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.700000	14 May 2045		
	250,000.000	Local	101.476308	253,690.77	130.821528	327,053.82	73,363.05	0.08	
		Base	101.476308	253,690.77	130.821528	327,053.82	73,363.05	0.08	
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	1,280,000.000	Local	99.977406	1,279,710.80	112.069561	1,434,490.38	154,779.58	0.35	
		Base	99.977406	1,279,710.80	112.069561	1,434,490.38	154,779.58	0.35	
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05					4.050000	21 Nov 2039		
	1,760,000.000	Local	103.473153	1,821,127.49	121.022466	2,129,995.40	308,867.91	0.53	
		Base	103.473153	1,821,127.49	121.022466	2,129,995.40	308,867.91	0.52	
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	2,770,000.000	Local	102.070491	2,827,352.61	125.382116	3,473,084.61	645,732.00	0.86	
		Base	102.070491	2,827,352.61	125.382116	3,473,084.61	645,732.00	0.85	
00287YCY3	ABBVIE INC SR UNSECURED 03/35 4.55					4.550000	15 Mar 2035		
	350,000.000	Local	115.809894	405,334.63	126.430688	442,507.41	37,172.78	0.11	
		Base	115.809894	405,334.63	126.430688	442,507.41	37,172.78	0.11	
00287YDB2	ABBVIE INC SR UNSECURED 03/45 4.75					4.750000	15 Mar 2045		
	31,000.000	Local	113.656065	35,233.38	130.692375	40,514.64	5,281.26	0.01	
		Base	113.656065	35,233.38	130.692375	40,514.64	5,281.26	0.01	
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875					4.875000	23 Apr 2030		
	200,000.000	Local	99.962960	199,925.92	124.625000	249,250.00	49,324.08	0.06	
		Base	99.962960	199,925.92	124.625000	249,250.00	49,324.08	0.06	
00507VAQ2	ACTIVISION BLIZZARD SR UNSECURED 09/50 2.5					2.500000	15 Sep 2050		
	520,000.000	Local	99.727448	518,582.73	97.739635	508,246.10	-10,336.63	0.13	
		Base	99.727448	518,582.73	97.739635	508,246.10	-10,336.63	0.13	
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5					3.500000	15 Jan 2025		
	300,000.000	Local	99.286807	297,860.42	106.182343	318,547.03	20,686.61	0.08	
		Base	99.286807	297,860.42	106.182343	318,547.03	20,686.61	0.08	

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5					4.500000	15 Sep 2023		
	860,000.000	Local	99.458853	855,346.14	108.422256	932,431.40	77,085.26	0.23	
		Base	99.458853	855,346.14	108.422256	932,431.40	77,085.26	0.23	
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	563,000.000	Local	101.567536	571,825.23	119.267368	671,475.28	99,650.05	0.17	
		Base	101.567536	571,825.23	119.267368	671,475.28	99,650.05	0.17	
008911AZ2	AIR CANADA COMPANY GUAR 144A 04/21 7.75					7.750000	15 Apr 2021		
	350,000.000	Local	98.818849	345,865.97	100.500000	351,750.00	5,884.03	0.09	
		Base	98.818849	345,865.97	100.500000	351,750.00	5,884.03	0.09	
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
	880,000.000	Local	99.072753	871,840.23	107.539799	946,350.23	74,510.00	0.23	
		Base	99.072753	871,840.23	107.539799	946,350.23	74,510.00	0.23	
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	118.996000	142,795.20	22,795.20	0.04	
		Base	100.000000	120,000.00	118.996000	142,795.20	22,795.20	0.04	
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.500000	15 May 2067		
	110,000.000	Local	90.378273	99,416.10	135.729000	149,301.90	49,885.80	0.04	
		Base	90.378273	99,416.10	135.729000	149,301.90	49,885.80	0.04	
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9					1.900000	15 Aug 2040		
	380,000.000	Local	99.381482	377,649.63	98.146188	372,955.51	-4,694.12	0.09	
		Base	99.381482	377,649.63	98.146188	372,955.51	-4,694.12	0.09	
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
	410,000.000	Local	99.163261	406,569.37	95.443012	391,316.35	-15,253.02	0.10	
		Base	99.163261	406,569.37	95.443012	391,316.35	-15,253.02	0.10	
02079KAG2	ALPHABET INC SR UNSECURED 08/60 2.25					2.250000	15 Aug 2060		
	970,000.000	Local	99.013199	960,428.03	96.696853	937,959.47	-22,468.56	0.23	
		Base	99.013199	960,428.03	96.696853	937,959.47	-22,468.56	0.23	
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.250000	09 Aug 2042		
	150,000.000	Local	95.868647	143,802.97	111.756435	167,634.65	23,831.68	0.04	
		Base	95.868647	143,802.97	111.756435	167,634.65	23,831.68	0.04	

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02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875000	16 Sep 2046			
		450,000.000	Local	98.683538	444,075.92	105.628738	475,329.32	31,253.40	0.12
			Base	98.683538	444,075.92	105.628738	475,329.32	31,253.40	0.12
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8				5.800000	14 Feb 2039			
		1,130,000.000	Local	104.152083	1,176,918.54	131.757354	1,488,858.10	311,939.56	0.37
			Base	104.152083	1,176,918.54	131.757354	1,488,858.10	311,939.56	0.37
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049			
		1,770,000.000	Local	114.931486	2,034,287.30	140.095891	2,479,697.27	445,409.97	0.61
			Base	114.931486	2,034,287.30	140.095891	2,479,697.27	445,409.97	0.61
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059			
		820,000.000	Local	102.698818	842,130.31	140.398970	1,151,271.55	309,141.24	0.28
			Base	102.698818	842,130.31	140.398970	1,151,271.55	309,141.24	0.28
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037			
		310,000.000	Local	101.745055	315,409.67	124.746926	386,715.47	71,305.80	0.10
			Base	101.745055	315,409.67	124.746926	386,715.47	71,305.80	0.10
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05				4.050000	22 Aug 2047			
		700,000.000	Local	111.297126	779,079.88	132.045122	924,315.85	145,235.97	0.23
			Base	111.297126	779,079.88	132.045122	924,315.85	145,235.97	0.23
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5				2.500000	03 Jun 2050			
		1,260,000.000	Local	98.990306	1,247,277.86	103.757071	1,307,339.09	60,061.23	0.32
			Base	98.990306	1,247,277.86	103.757071	1,307,339.09	60,061.23	0.32
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375				6.375000	01 Mar 2035			
		200,000.000	Local	124.656710	249,313.42	150.336000	300,672.00	51,358.58	0.07
			Base	124.656710	249,313.42	150.336000	300,672.00	51,358.58	0.07
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125				6.125000	15 Nov 2037			
		130,000.000	Local	96.160154	125,008.20	144.545975	187,909.77	62,901.57	0.05
			Base	96.160154	125,008.20	144.545975	187,909.77	62,901.57	0.05
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25				6.250000	15 Mar 2087			
		125,000.000	Local	82.657848	103,322.31	112.583829	140,729.79	37,407.48	0.03
			Base	82.657848	103,322.31	112.583829	140,729.79	37,407.48	0.03

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026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.500000	16 Jul 2044		
	80,000.000	Local	103.078963	82,463.17	128.138277	102,510.62	20,047.45	0.03	
		Base	103.078963	82,463.17	128.138277	102,510.62	20,047.45	0.03	
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75					4.750000	01 Apr 2048		
	240,000.000	Local	99.707250	239,297.40	133.419557	320,206.94	80,909.54	0.08	
		Base	99.707250	239,297.40	133.419557	320,206.94	80,909.54	0.08	
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.400000	01 May 2045		
	130,000.000	Local	97.985208	127,380.77	128.346634	166,850.62	39,469.85	0.04	
		Base	97.985208	127,380.77	128.346634	166,850.62	39,469.85	0.04	
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
	237,000.000	Local	104.142502	246,817.73	136.404444	323,278.53	76,460.80	0.08	
		Base	104.142502	246,817.73	136.404444	323,278.53	76,460.80	0.08	
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	270,000.000	Local	101.206104	273,256.48	117.964559	318,504.31	45,247.83	0.08	
		Base	101.206104	273,256.48	117.964559	318,504.31	45,247.83	0.08	
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
	400,000.000	Local	99.731168	398,924.67	114.829987	459,319.95	60,395.28	0.11	
		Base	99.731168	398,924.67	114.829987	459,319.95	60,395.28	0.11	
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
	140,000.000	Local	96.946629	135,725.28	127.028724	177,840.21	42,114.93	0.04	
		Base	96.946629	135,725.28	127.028724	177,840.21	42,114.93	0.04	
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	300,000.000	Local	95.786780	287,360.34	130.023060	390,069.18	102,708.84	0.10	
		Base	95.786780	287,360.34	130.023060	390,069.18	102,708.84	0.10	
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439					4.439000	06 Oct 2048		
	107,000.000	Local	105.137439	112,497.06	124.471860	133,184.89	20,687.83	0.03	
		Base	105.137439	112,497.06	124.471860	133,184.89	20,687.83	0.03	
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	1,970,000.000	Local	116.909343	2,303,114.05	142.187311	2,801,090.03	497,975.98	0.69	
		Base	116.909343	2,303,114.05	142.187311	2,801,090.03	497,975.98	0.69	

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03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	1,690,000.000	Local	103.811947	1,754,421.91	153.938209	2,601,555.73	847,133.82	0.64	
		Base	103.811947	1,754,421.91	153.938209	2,601,555.73	847,133.82	0.64	
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375					4.375000	15 Apr 2038		
	930,000.000	Local	107.107718	996,101.78	123.819776	1,151,523.92	155,422.14	0.28	
		Base	107.107718	996,101.78	123.819776	1,151,523.92	155,422.14	0.28	
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
	250,000.000	Local	99.459648	248,649.12	126.540136	316,350.34	67,701.22	0.08	
		Base	99.459648	248,649.12	126.540136	316,350.34	67,701.22	0.08	
036752AD5	ANTHEM INC SR UNSECURED 12/47 4.375					4.375000	01 Dec 2047		
	130,000.000	Local	101.181277	131,535.66	128.892203	167,559.86	36,024.20	0.04	
		Base	101.181277	131,535.66	128.892203	167,559.86	36,024.20	0.04	
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55					4.550000	01 Mar 2048		
	270,000.000	Local	104.720030	282,744.08	133.214785	359,679.92	76,935.84	0.09	
		Base	104.720030	282,744.08	133.214785	359,679.92	76,935.84	0.09	
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.000000	15 Jan 2037		
	28,000.000	Local	115.214821	32,260.15	110.500000	30,940.00	-1,320.15	0.01	
		Base	115.214821	32,260.15	110.500000	30,940.00	-1,320.15	0.01	
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	590,000.000	Local	101.572839	599,279.75	107.784000	635,925.60	36,645.85	0.16	
		Base	101.572839	599,279.75	107.784000	635,925.60	36,645.85	0.16	
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	130,000.000	Local	95.972838	124,764.69	98.663000	128,261.90	3,497.21	0.03	
		Base	95.972838	124,764.69	98.663000	128,261.90	3,497.21	0.03	
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
	240,000.000	Local	102.510896	246,026.15	102.603000	246,247.20	221.05	0.06	
		Base	102.510896	246,026.15	102.603000	246,247.20	221.05	0.06	
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.450000	09 Feb 2045		
	370,000.000	Local	93.606073	346,342.47	121.360705	449,034.61	102,692.14	0.11	
		Base	93.606073	346,342.47	121.360705	449,034.61	102,692.14	0.11	

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037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	80,000.000	Local		100.890513	80,712.41	128.596476	102,877.18	22,164.77	0.03
		Base		100.890513	80,712.41	128.596476	102,877.18	22,164.77	0.03
037833DW7	APPLE INC SR UNSECURED 05/50 2.65					2.650000	11 May 2050		
	1,600,000.000	Local		99.746987	1,595,951.79	106.134609	1,698,153.74	102,201.95	0.42
		Base		99.746987	1,595,951.79	106.134609	1,698,153.74	102,201.95	0.42
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.125000	09 Jul 2030		
	332,011.000	Local		53.126189	176,384.79	40.500000	134,464.46	-41,920.33	0.03
Original Face:	332,011.000	Base		53.126189	176,384.79	40.500000	134,464.46	-41,920.33	0.03
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR					0.125000	09 Jul 2035		
	2,161,687.000	Local		47.522534	1,027,288.43	36.500000	789,015.76	-238,272.67	0.19
Original Face:	2,161,687.000	Base		47.522534	1,027,288.43	36.500000	789,015.76	-238,272.67	0.19
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
	144,400.000	Local		56.271233	81,255.66	43.376000	62,634.94	-18,620.72	0.02
Original Face:	144,400.000	Base		56.271233	81,255.66	43.376000	62,634.94	-18,620.72	0.02
04538FAC3	ASPLUNDH TREE EXPERT LLC TERM LOAN B						07 Sep 2027		
	538,650.000	Local		100.081483	539,088.91	100.178600	539,612.03	523.12	0.13
		Base		100.081483	539,088.91	100.178600	539,612.03	523.12	0.13
05367AAD5	AVIATION CAPITAL GROUP SR UNSECURED 144A 04/21 6.75					6.750000	06 Apr 2021		
	180,000.000	Local		97.020811	174,637.46	101.338701	182,409.66	7,772.20	0.05
		Base		97.020811	174,637.46	101.338701	182,409.66	7,772.20	0.04
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5					5.500000	15 Dec 2024		
	460,000.000	Local		99.131765	456,006.12	110.706754	509,251.07	53,244.95	0.13
		Base		99.131765	456,006.12	110.706754	509,251.07	53,244.95	0.13
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	370,000.000	Local		100.021614	370,079.97	106.978185	395,819.28	25,739.31	0.10
		Base		100.021614	370,079.97	106.978185	395,819.28	25,739.31	0.10
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95					3.950000	01 Jul 2024		
	800,000.000	Local		95.167808	761,342.46	105.616340	844,930.72	83,588.26	0.21
		Base		95.167808	761,342.46	105.616340	844,930.72	83,588.26	0.21

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05401AAG6	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 05/26 4.375					4.375000	01 May 2026		
	150,000.000	Local		99.627287	149,440.93	108.329478	162,494.22	13,053.29	0.04
		Base		99.627287	149,440.93	108.329478	162,494.22	13,053.29	0.04
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037		
	100,000.000	Local		101.657100	101,657.10	112.331466	112,331.47	10,674.37	0.03
		Base		101.657100	101,657.10	112.331466	112,331.47	10,674.37	0.03
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	480,000.000	Local		101.394038	486,691.38	111.045153	533,016.73	46,325.35	0.13
		Base		101.394038	486,691.38	111.045153	533,016.73	46,325.35	0.13
05526DBT1	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734					3.734000	25 Sep 2040		
	770,000.000	Local		99.493352	766,098.81	104.304048	803,141.17	37,042.36	0.20
		Base		99.493352	766,098.81	104.304048	803,141.17	37,042.36	0.20
05526DBU8	BAT CAPITAL CORP COMPANY GUAR 09/50 3.984					3.984000	25 Sep 2050		
	700,000.000	Local		98.788060	691,516.42	104.353923	730,477.46	38,961.04	0.18
		Base		98.788060	691,516.42	104.353923	730,477.46	38,961.04	0.18
05875MAC6	BALLYROCK LTD BALLY 2019 2A A1B 144A					1.973750	20 Nov 2030		
	720,000.000	Local		100.000000	720,000.00	100.052300	720,376.56	376.56	0.18
	Original Face: 720,000.000	Base		100.000000	720,000.00	100.052300	720,376.56	376.56	0.18
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099		
	300,000.000	Local		104.824650	314,473.95	113.251000	339,753.00	25,279.05	0.08
		Base		104.824650	314,473.95	113.251000	339,753.00	25,279.05	0.08
05971KAC3	BANCO SANTANDER SA SR UNSECURED 06/29 3.306					3.306000	27 Jun 2029		
	200,000.000	Local		100.000000	200,000.00	112.537083	225,074.17	25,074.17	0.06
		Base		100.000000	200,000.00	112.537083	225,074.17	25,074.17	0.06
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
	200,000.000	Local		100.000000	200,000.00	106.752471	213,504.94	13,504.94	0.05
		Base		100.000000	200,000.00	106.752471	213,504.94	13,504.94	0.05
05971PAC2	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR					8.375000	31 Dec 2099		
	660,000.000	Local		100.000000	660,000.00	119.376000	787,881.60	127,881.60	0.19
		Base		100.000000	660,000.00	119.376000	787,881.60	127,881.60	0.19

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06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	1,000,000.000	Local		111.922372	1,119,223.72	140.369718	1,403,697.18	284,473.46	0.35
		Base		111.922372	1,119,223.72	140.369718	1,403,697.18	284,473.46	0.35
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443000	20 Jan 2048		
	1,010,000.000	Local		107.728869	1,088,061.58	132.360155	1,336,837.57	248,775.99	0.33
		Base		107.728869	1,088,061.58	132.360155	1,336,837.57	248,775.99	0.33
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	230,000.000	Local		100.121396	230,279.21	119.074577	273,871.53	43,592.32	0.07
		Base		100.121396	230,279.21	119.074577	273,871.53	43,592.32	0.07
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	470,000.000	Local		107.965817	507,439.34	117.783227	553,581.17	46,141.83	0.14
		Base		107.965817	507,439.34	117.783227	553,581.17	46,141.83	0.14
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	470,000.000	Local		101.448440	476,807.67	131.197414	616,627.85	139,820.18	0.15
		Base		101.448440	476,807.67	131.197414	616,627.85	139,820.18	0.15
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	990,000.000	Local		108.559551	1,074,739.55	126.286850	1,250,239.82	175,500.27	0.31
		Base		108.559551	1,074,739.55	126.286850	1,250,239.82	175,500.27	0.31
06051GJL4	BANK OF AMERICA CORP SR UNSECURED 10/31 VAR					1.922000	24 Oct 2031		
	730,000.000	Local		100.000000	730,000.00	101.322053	739,650.99	9,650.99	0.18
		Base		100.000000	730,000.00	101.322053	739,650.99	9,650.99	0.18
06051GJM2	BANK OF AMERICA CORP SR UNSECURED 10/51 VAR					2.831000	24 Oct 2051		
	350,000.000	Local		100.000000	350,000.00	104.307439	365,076.04	15,076.04	0.09
		Base		100.000000	350,000.00	104.307439	365,076.04	15,076.04	0.09
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
	540,000.000	Local		100.000000	540,000.00	107.500000	580,500.00	40,500.00	0.14
		Base		100.000000	540,000.00	107.500000	580,500.00	40,500.00	0.14
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
	490,000.000	Local		100.240904	491,180.43	111.500000	546,350.00	55,169.57	0.14
		Base		100.240904	491,180.43	111.500000	546,350.00	55,169.57	0.13

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06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	1,790,000.000	Local		103.436261	1,851,509.07	119.958395	2,147,255.27	295,746.20	0.53
		Base		103.436261	1,851,509.07	119.958395	2,147,255.27	295,746.20	0.53
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
	550,000.000	Local		118.165582	649,910.70	145.853865	802,196.26	152,285.56	0.20
		Base		118.165582	649,910.70	145.853865	802,196.26	152,285.56	0.20
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	390,000.000	Local		113.738115	443,578.65	143.973342	561,496.03	117,917.38	0.14
		Base		113.738115	443,578.65	143.973342	561,496.03	117,917.38	0.14
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	508,000.000	Local		107.411242	545,649.11	129.081304	655,733.02	110,083.91	0.16
		Base		107.411242	545,649.11	129.081304	655,733.02	110,083.91	0.16
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
	21,000.000	Local		108.691857	22,825.29	123.512501	25,937.63	3,112.34	0.01
		Base		108.691857	22,825.29	123.512501	25,937.63	3,112.34	0.01
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669					4.669000	06 Jun 2047		
	510,000.000	Local		111.698641	569,663.07	131.305756	669,659.36	99,996.29	0.17
		Base		111.698641	569,663.07	131.305756	669,659.36	99,996.29	0.16
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2					4.200000	15 Aug 2048		
	730,000.000	Local		106.243247	775,575.70	132.053353	963,989.48	188,413.78	0.24
		Base		106.243247	775,575.70	132.053353	963,989.48	188,413.78	0.24
085209AH7	GOVT OF BERMUDA SR UNSECURED 144A 08/50 3.375					3.375000	20 Aug 2050		
	290,000.000	Local		99.720993	289,190.88	107.750000	312,475.00	23,284.12	0.08
		Base		99.720993	289,190.88	107.750000	312,475.00	23,284.12	0.08
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.000000	15 Jun 2044		
	110,000.000	Local		98.731209	108,604.33	136.653523	150,318.88	41,714.55	0.04
		Base		98.731209	108,604.33	136.653523	150,318.88	41,714.55	0.04
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375					4.375000	05 May 2022		
	1,460,000.000	Local		97.360885	1,421,468.92	99.810000	1,457,226.00	35,757.08	0.36
		Base		97.360885	1,421,468.92	99.810000	1,457,226.00	35,757.08	0.36

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09257WAC4	BLACKSTONE MORTGAGE TR SR UNSECURED 03/23 4.75					4.750000	15 Mar 2023		
	80,000.000	Local	96.949150	77,559.32	99.549876	79,639.90	2,080.58	0.02	
		Base	96.949150	77,559.32	99.549876	79,639.90	2,080.58	0.02	
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR					3.052000	13 Jan 2031		
	540,000.000	Local	99.920631	539,571.41	109.122794	589,263.09	49,691.68	0.15	
		Base	99.920631	539,571.41	109.122794	589,263.09	49,691.68	0.14	
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125000	15 Feb 2033		
	70,000.000	Local	103.001514	72,101.06	130.953765	91,667.64	19,566.58	0.02	
		Base	103.001514	72,101.06	130.953765	91,667.64	19,566.58	0.02	
097023AX3	BOEING CO SR UNSECURED 03/39 6.875					6.875000	15 Mar 2039		
	200,000.000	Local	142.857305	285,714.61	136.297800	272,595.60	-13,119.01	0.07	
		Base	142.857305	285,714.61	136.297800	272,595.60	-13,119.01	0.07	
097023BA2	BOEING CO SR UNSECURED 02/40 5.875					5.875000	15 Feb 2040		
	50,000.000	Local	120.633960	60,316.98	127.263633	63,631.82	3,314.84	0.02	
		Base	120.633960	60,316.98	127.263633	63,631.82	3,314.84	0.02	
097023CK9	BOEING CO SR UNSECURED 05/49 3.9					3.900000	01 May 2049		
	690,000.000	Local	98.414287	679,058.58	106.121208	732,236.34	53,177.76	0.18	
		Base	98.414287	679,058.58	106.121208	732,236.34	53,177.76	0.18	
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	50,000.000	Local	99.176540	49,588.27	105.158985	52,579.49	2,991.22	0.01	
		Base	99.176540	49,588.27	105.158985	52,579.49	2,991.22	0.01	
097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
	1,100,000.000	Local	101.598318	1,117,581.50	107.025709	1,177,282.80	59,701.30	0.29	
		Base	101.598318	1,117,581.50	107.025709	1,177,282.80	59,701.30	0.29	
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	320,000.000	Local	100.000000	320,000.00	129.772068	415,270.62	95,270.62	0.10	
		Base	100.000000	320,000.00	129.772068	415,270.62	95,270.62	0.10	
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	860,000.000	Local	102.770534	883,826.59	137.814505	1,185,204.74	301,378.15	0.29	
		Base	102.770534	883,826.59	137.814505	1,185,204.74	301,378.15	0.29	

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097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	310,000.000	Local		109.509619	339,479.82	141.859391	439,764.11	100,284.29	0.11
		Base		109.509619	339,479.82	141.859391	439,764.11	100,284.29	0.11
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	2,600,000.000	Local		97.890125	2,545,143.25	102.673102	2,669,500.65	124,357.40	0.66
		Base		97.890125	2,545,143.25	102.673102	2,669,500.65	124,357.40	0.66
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
	200,000.000	Local		99.288110	198,576.22	116.416089	232,832.18	34,255.96	0.06
		Base		99.288110	198,576.22	116.416089	232,832.18	34,255.96	0.06
110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25					4.250000	26 Oct 2049		
	1,270,000.000	Local		111.924133	1,421,436.49	135.230599	1,717,428.61	295,992.12	0.42
		Base		111.924133	1,421,436.49	135.230599	1,717,428.61	295,992.12	0.42
110122DH8	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/44 4.625					4.625000	15 May 2044		
	90,000.000	Local		119.578411	107,620.57	136.160543	122,544.49	14,923.92	0.03
		Base		119.578411	107,620.57	136.160543	122,544.49	14,923.92	0.03
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	260,000.000	Local		126.780246	329,628.64	144.638264	376,059.49	46,430.85	0.09
		Base		126.780246	329,628.64	144.638264	376,059.49	46,430.85	0.09
110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35					4.350000	15 Nov 2047		
	70,000.000	Local		117.411957	82,188.37	134.687792	94,281.45	12,093.08	0.02
		Base		117.411957	82,188.37	134.687792	94,281.45	12,093.08	0.02
110122DS4	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55					2.550000	13 Nov 2050		
	280,000.000	Local		99.708882	279,184.87	102.094605	285,864.89	6,680.02	0.07
		Base		99.708882	279,184.87	102.094605	285,864.89	6,680.02	0.07
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
	260,000.000	Local		137.775915	358,217.38	165.918740	431,388.72	73,171.34	0.11
		Base		137.775915	358,217.38	165.918740	431,388.72	73,171.34	0.11
11135FAS0	BROADCOM INC COMPANY GUAR 11/32 4.3					4.300000	15 Nov 2032		
	960,000.000	Local		99.879041	958,838.79	118.548903	1,138,069.47	179,230.68	0.28
		Base		99.879041	958,838.79	118.548903	1,138,069.47	179,230.68	0.28

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12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95				4.950000	15 Sep 2041			
		280,000.000	Local	103.123629	288,746.16	138.697591	388,353.25	99,607.09	0.10
			Base	103.123629	288,746.16	138.697591	388,353.25	99,607.09	0.10
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55				4.550000	01 Sep 2044			
		30,000.000	Local	99.530700	29,859.21	135.074647	40,522.39	10,663.18	0.01
			Base	99.530700	29,859.21	135.074647	40,522.39	10,663.18	0.01
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4				7.400000	01 Dec 2031			
		40,000.000	Local	132.398950	52,959.58	149.696708	59,878.68	6,919.10	0.01
			Base	132.398950	52,959.58	149.696708	59,878.68	6,919.10	0.01
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5				4.500000	01 May 2032			
		1,300,000.000	Local	100.000000	1,300,000.00	106.772000	1,388,036.00	88,036.00	0.34
			Base	100.000000	1,300,000.00	106.772000	1,388,036.00	88,036.00	0.34
125491AN0	CI FINANCIAL CORP SR UNSECURED 12/30 3.2				3.200000	17 Dec 2030			
		1,360,000.000	Local	100.762188	1,370,365.75	102.325864	1,391,631.75	21,266.00	0.34
			Base	100.762188	1,370,365.75	102.325864	1,391,631.75	21,266.00	0.34
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038			
		1,560,000.000	Local	108.588697	1,693,983.68	130.283906	2,032,428.93	338,445.25	0.50
			Base	108.588697	1,693,983.68	130.283906	2,032,428.93	338,445.25	0.50
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048			
		1,550,000.000	Local	109.283802	1,693,898.93	137.513635	2,131,461.34	437,562.41	0.53
			Base	109.283802	1,693,898.93	137.513635	2,131,461.34	437,562.41	0.52
125523BK5	CIGNA CORP COMPANY GUAR 10/47 3.875				3.875000	15 Oct 2047			
		100,000.000	Local	95.815090	95,815.09	118.454248	118,454.25	22,639.16	0.03
			Base	95.815090	95,815.09	118.454248	118,454.25	22,639.16	0.03
125523CJ7	CIGNA CORP SR UNSECURED 03/40 3.2				3.200000	15 Mar 2040			
		140,000.000	Local	99.857243	139,800.14	109.654559	153,516.38	13,716.24	0.04
			Base	99.857243	139,800.14	109.654559	153,516.38	13,716.24	0.04
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4				3.400000	15 Mar 2050			
		130,000.000	Local	99.815900	129,760.67	112.524964	146,282.45	16,521.78	0.04
			Base	99.815900	129,760.67	112.524964	146,282.45	16,521.78	0.04

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12572QA8	CME GROUP INC SR UNSECURED 06/48 4.15					4.150000	15 Jun 2048		
	220,000.000	Local		99.561632	219,035.59	135.156107	297,343.44	78,307.85	0.07
		Base		99.561632	219,035.59	135.156107	297,343.44	78,307.85	0.07
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.300000	05 Dec 2043		
	210,000.000	Local		103.750838	217,876.76	135.452864	284,451.01	66,574.25	0.07
		Base		103.750838	217,876.76	135.452864	284,451.01	66,574.25	0.07
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	520,000.000	Local		107.839369	560,764.72	134.636137	700,107.91	139,343.19	0.17
		Base		107.839369	560,764.72	134.636137	700,107.91	139,343.19	0.17
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	2,160,000.000	Local		107.475767	2,321,476.56	126.698065	2,736,678.20	415,201.64	0.68
		Base		107.475767	2,321,476.56	126.698065	2,736,678.20	415,201.64	0.67
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	2,120,000.000	Local		103.707507	2,198,599.15	135.527846	2,873,190.34	674,591.19	0.71
		Base		103.707507	2,198,599.15	135.527846	2,873,190.34	674,591.19	0.71
126650DF4	CVS HEALTH CORP SR UNSECURED 08/26 3					3.000000	15 Aug 2026		
	180,000.000	Local		99.907411	179,833.34	110.650781	199,171.41	19,338.07	0.05
		Base		99.907411	179,833.34	110.650781	199,171.41	19,338.07	0.05
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25					3.250000	15 Aug 2029		
	360,000.000	Local		99.204350	357,135.66	112.623448	405,444.41	48,308.75	0.10
		Base		99.204350	357,135.66	112.623448	405,444.41	48,308.75	0.10
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.700000	01 Nov 2111		
	150,000.000	Local		99.088127	148,632.19	138.766694	208,150.04	59,517.85	0.05
		Base		99.088127	148,632.19	138.766694	208,150.04	59,517.85	0.05
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65					3.650000	01 Sep 2119		
	490,000.000	Local		99.747284	488,761.69	113.552964	556,409.52	67,647.83	0.14
		Base		99.747284	488,761.69	113.552964	556,409.52	67,647.83	0.14
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5					7.500000	01 Apr 2034		
	390,000.000	Local		142.076987	554,100.25	166.666000	649,997.40	95,897.15	0.16
		Base		142.076987	554,100.25	166.666000	649,997.40	95,897.15	0.16

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13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.550000	01 Apr 2039		
	1,295,000.000	Local		144.797765	1,875,131.06	175.580000	2,273,761.00	398,629.94	0.56
		Base		144.797765	1,875,131.06	175.580000	2,273,761.00	398,629.94	0.56
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.300000	01 Oct 2039		
	220,000.000	Local		108.083864	237,784.50	165.063000	363,138.60	125,354.10	0.09
	Original Face: 220,000.000	Base		108.083864	237,784.50	165.063000	363,138.60	125,354.10	0.09
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	230,000.000	Local		108.625417	249,838.46	112.845765	259,545.26	9,706.80	0.06
		Base		108.625417	249,838.46	112.845765	259,545.26	9,706.80	0.06
133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701					3.701000	15 Jan 2039		
	200,000.000	Local		100.000000	200,000.00	112.760816	225,521.63	25,521.63	0.06
		Base		100.000000	200,000.00	112.760816	225,521.63	25,521.63	0.06
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625000	30 Mar 2043		
	500,000.000	Local		110.858454	554,292.27	129.058873	645,294.37	91,002.10	0.16
		Base		110.858454	554,292.27	129.058873	645,294.37	91,002.10	0.16
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65					5.650000	15 Sep 2048		
	180,000.000	Local		99.916722	179,850.10	130.041366	234,074.46	54,224.36	0.06
		Base		99.916722	179,850.10	130.041366	234,074.46	54,224.36	0.06
14314DAA1	CARLYLE FINANCE SUB LLC COMPANY GUAR 144A 09/29 3.5					3.500000	19 Sep 2029		
	160,000.000	Local		99.858506	159,773.61	109.900442	175,840.71	16,067.10	0.04
		Base		99.858506	159,773.61	109.900442	175,840.71	16,067.10	0.04
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1					4.100000	15 Mar 2043		
	160,000.000	Local		106.887706	171,020.33	124.251998	198,803.20	27,782.87	0.05
		Base		106.887706	171,020.33	124.251998	198,803.20	27,782.87	0.05
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	320,000.000	Local		99.992594	319,976.30	106.941318	342,212.22	22,235.92	0.08
		Base		99.992594	319,976.30	106.941318	342,212.22	22,235.92	0.08
14448CAR5	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377					3.377000	05 Apr 2040		
	860,000.000	Local		96.526045	830,123.99	109.702794	943,444.03	113,320.04	0.23
		Base		96.526045	830,123.99	109.702794	943,444.03	113,320.04	0.23

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14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
	990,000.000	Local		100.275207	992,724.55	111.902142	1,107,831.21	115,106.66	0.27
		Base		100.275207	992,724.55	111.902142	1,107,831.21	115,106.66	0.27
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35					4.350000	01 Nov 2042		
	440,000.000	Local		97.008684	426,838.21	117.170885	515,551.89	88,713.68	0.13
Original Face:	440,000.000	Base		97.008684	426,838.21	117.170885	515,551.89	88,713.68	0.13
15135BAP6	CENTENE CORP SR UNSECURED 01/25 4.75					4.750000	15 Jan 2025		
	470,000.000	Local		101.920006	479,024.03	102.623000	482,328.10	3,304.07	0.12
		Base		101.920006	479,024.03	102.623000	482,328.10	3,304.07	0.12
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
	200,000.000	Local		99.256210	198,512.42	106.000000	212,000.00	13,487.58	0.05
		Base		99.256210	198,512.42	106.000000	212,000.00	13,487.58	0.05
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
	740,000.000	Local		101.608465	751,902.64	111.021000	821,555.40	69,652.76	0.20
		Base		101.608465	751,902.64	111.021000	821,555.40	69,652.76	0.20
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375					3.375000	15 Feb 2030		
	1,090,000.000	Local		100.092350	1,091,006.62	105.209000	1,146,778.10	55,771.48	0.28
		Base		100.092350	1,091,006.62	105.209000	1,146,778.10	55,771.48	0.28
15135BAW1	CENTENE CORP SR UNSECURED 10/30 3					3.000000	15 Oct 2030		
	500,000.000	Local		100.000000	500,000.00	105.990000	529,950.00	29,950.00	0.13
		Base		100.000000	500,000.00	105.990000	529,950.00	29,950.00	0.13
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.500000	01 Apr 2044		
	240,000.000	Local		103.667742	248,802.58	132.454272	317,890.25	69,087.67	0.08
		Base		103.667742	248,802.58	132.454272	317,890.25	69,087.67	0.08
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25					4.250000	01 Feb 2049		
	250,000.000	Local		100.016160	250,040.40	132.601139	331,502.85	81,462.45	0.08
		Base		100.016160	250,040.40	132.601139	331,502.85	81,462.45	0.08
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	1,000,000.000	Local		103.619076	1,036,190.76	124.810553	1,248,105.53	211,914.77	0.31
		Base		103.619076	1,036,190.76	124.810553	1,248,105.53	211,914.77	0.31

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161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	2,320,000.000	Local		110.787444	2,570,268.71	130.844300	3,035,587.76	465,319.05	0.75
		Base		110.787444	2,570,268.71	130.844300	3,035,587.76	465,319.05	0.75
166756AH9	CHEVRON USA INC COMPANY GUAR 08/50 2.343					2.343000	12 Aug 2050		
	140,000.000	Local		100.000000	140,000.00	98.936418	138,510.99	-1,489.01	0.03
		Base		100.000000	140,000.00	98.936418	138,510.99	-1,489.01	0.03
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	220,000.000	Local		100.148636	220,327.00	110.213764	242,470.28	22,143.28	0.06
		Base		100.148636	220,327.00	110.213764	242,470.28	22,143.28	0.06
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
	120,000.000	Local		105.694092	126,832.91	113.445016	136,134.02	9,301.11	0.03
		Base		105.694092	126,832.91	113.445016	136,134.02	9,301.11	0.03
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	670,000.000	Local		122.830828	822,966.55	141.759240	949,786.91	126,820.36	0.23
		Base		122.830828	822,966.55	141.759240	949,786.91	126,820.36	0.23
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125000	25 Aug 2036		
	212,000.000	Local		93.795750	198,846.99	140.538647	297,941.93	99,094.94	0.07
		Base		93.795750	198,846.99	140.538647	297,941.93	99,094.94	0.07
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	1,890,000.000	Local		156.440615	2,956,727.62	178.753639	3,378,443.78	421,716.16	0.83
		Base		156.440615	2,956,727.62	178.753639	3,378,443.78	421,716.16	0.83
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	140,000.000	Local		103.307743	144,630.84	120.163360	168,228.70	23,597.86	0.04
		Base		103.307743	144,630.84	120.163360	168,228.70	23,597.86	0.04
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	760,000.000	Local		114.989570	873,920.73	138.043272	1,049,128.87	175,208.14	0.26
		Base		114.989570	873,920.73	138.043272	1,049,128.87	175,208.14	0.26
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625000	01 Dec 2036		
	450,000.000	Local		117.070511	526,817.30	142.401880	640,808.46	113,991.16	0.16
		Base		117.070511	526,817.30	142.401880	640,808.46	113,991.16	0.16

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17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623					5.623000	15 Nov 2043		
	390,000.000	Local		114.823085	447,810.03	143.348990	559,061.06	111,251.03	0.14
		Base		114.823085	447,810.03	143.348990	559,061.06	111,251.03	0.14
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858000	01 Jan 2114		
	30,000.000	Local		100.000000	30,000.00	141.151140	42,345.34	12,345.34	0.01
		Base		100.000000	30,000.00	141.151140	42,345.34	12,345.34	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	80,000.000	Local		101.234088	80,987.27	106.514578	85,211.66	4,224.39	0.02
		Base		101.234088	80,987.27	106.514578	85,211.66	4,224.39	0.02
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
	370,000.000	Local		98.240246	363,488.91	105.521115	390,428.13	26,939.22	0.10
		Base		98.240246	363,488.91	105.521115	390,428.13	26,939.22	0.10
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
	380,000.000	Local		99.389911	377,681.66	103.050720	391,592.74	13,911.08	0.10
		Base		99.389911	377,681.66	103.050720	391,592.74	13,911.08	0.10
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125000	18 Jan 2041		
	590,000.000	Local		117.820363	695,140.14	134.000000	790,600.00	95,459.86	0.20
		Base		117.820363	695,140.14	134.000000	790,600.00	95,459.86	0.19
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	110,000.000	Local		128.333282	141,166.61	153.548620	168,903.48	27,736.87	0.04
		Base		128.333282	141,166.61	153.548620	168,903.48	27,736.87	0.04
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4					6.400000	15 May 2038		
	389,000.000	Local		127.345941	495,375.71	155.794168	606,039.31	110,663.60	0.15
		Base		127.345941	495,375.71	155.794168	606,039.31	110,663.60	0.15
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65					4.650000	15 Jul 2042		
	250,000.000	Local		107.725744	269,314.36	135.493754	338,734.39	69,420.03	0.08
		Base		107.725744	269,314.36	135.493754	338,734.39	69,420.03	0.08
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
	300,000.000	Local		87.561187	262,683.56	125.392040	376,176.12	113,492.56	0.09
		Base		87.561187	262,683.56	125.392040	376,176.12	113,492.56	0.09

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20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999				3.999000	01 Nov 2049			
		1,323,000.000	Local	111.622092	1,476,760.28	126.239425	1,670,147.59	193,387.31	0.41
			Base	111.622092	1,476,760.28	126.239425	1,670,147.59	193,387.31	0.41
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049				4.049000	01 Nov 2052			
		686,000.000	Local	99.469927	682,363.70	127.896964	877,373.17	195,009.47	0.22
			Base	99.469927	682,363.70	127.896964	877,373.17	195,009.47	0.22
20030NCL3	COMCAST CORP COMPANY GUAR 10/38 4.6				4.600000	15 Oct 2038			
		2,480,000.000	Local	108.864696	2,699,844.47	131.782632	3,268,209.27	568,364.80	0.81
			Base	108.864696	2,699,844.47	131.782632	3,268,209.27	568,364.80	0.80
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048			
		200,000.000	Local	106.179995	212,359.99	139.713473	279,426.95	67,066.96	0.07
			Base	106.179995	212,359.99	139.713473	279,426.95	67,066.96	0.07
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95				4.950000	15 Oct 2058			
		820,000.000	Local	101.432596	831,747.29	151.826129	1,244,974.26	413,226.97	0.31
			Base	101.432596	831,747.29	151.826129	1,244,974.26	413,226.97	0.31
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030			
		150,000.000	Local	100.605707	150,908.56	123.134736	184,702.10	33,793.54	0.05
			Base	100.605707	150,908.56	123.134736	184,702.10	33,793.54	0.05
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4				3.400000	01 Apr 2030			
		70,000.000	Local	99.834529	69,884.17	115.635360	80,944.75	11,060.58	0.02
			Base	99.834529	69,884.17	115.635360	80,944.75	11,060.58	0.02
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75				3.750000	01 Apr 2040			
		200,000.000	Local	99.470205	198,940.41	120.802497	241,604.99	42,664.58	0.06
			Base	99.470205	198,940.41	120.802497	241,604.99	42,664.58	0.06
20268JAF0	COMMONSPIRIT HEALTH SR SECURED 10/30 2.782				2.782000	01 Oct 2030			
		110,000.000	Local	100.000000	110,000.00	105.873548	116,460.90	6,460.90	0.03
			Base	100.000000	110,000.00	105.873548	116,460.90	6,460.90	0.03
20268JAG8	COMMONSPIRIT HEALTH SR SECURED 10/50 3.91				3.910000	01 Oct 2050			
		330,000.000	Local	100.000000	330,000.00	111.480811	367,886.68	37,886.68	0.09
			Base	100.000000	330,000.00	111.480811	367,886.68	37,886.68	0.09

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202712BL8	COMMONWEALTH BANK AUST SUBORDINATED 144A 09/39 3.743				3.743000	12 Sep 2039			
		420,000.000	Local	100.000000	420,000.00	117.699984	494,339.93	74,339.93	0.12
			Base	100.000000	420,000.00	117.699984	494,339.93	74,339.93	0.12
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4				4.000000	01 Mar 2048			
		340,000.000	Local	101.675300	345,696.02	126.651764	430,616.00	84,919.98	0.11
			Base	101.675300	345,696.02	126.651764	430,616.00	84,919.98	0.11
20605PAL5	CONCHO RESOURCES INC COMPANY GUAR 08/48 4.85				4.850000	15 Aug 2048			
		310,000.000	Local	117.695665	364,856.56	134.686357	417,527.71	52,671.15	0.10
			Base	117.695665	364,856.56	134.686357	417,527.71	52,671.15	0.10
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	130.161495	52,064.60	12,064.60	0.01
			Base	100.000000	40,000.00	130.161495	52,064.60	12,064.60	0.01
210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5				2.500000	01 May 2060			
		360,000.000	Local	97.919061	352,508.62	100.488219	361,757.59	9,248.97	0.09
			Base	97.919061	352,508.62	100.488219	361,757.59	9,248.97	0.09
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25				5.250000	04 Aug 2045			
		730,000.000	Local	111.485156	813,841.64	142.820863	1,042,592.30	228,750.66	0.26
			Base	111.485156	813,841.64	142.820863	1,042,592.30	228,750.66	0.26
21871QAF1	CORECIVIC INC 2019 TERM LOAN					18 Dec 2024			
		418,000.000	Local	97.181864	406,220.19	98.500000	411,730.00	5,509.81	0.10
			Base	97.181864	406,220.19	98.500000	411,730.00	5,509.81	0.10
219350BP9	CORNING INC SR UNSECURED 11/49 3.9				3.900000	15 Nov 2049			
		260,000.000	Local	99.725650	259,286.69	122.626633	318,829.25	59,542.56	0.08
			Base	99.725650	259,286.69	122.626633	318,829.25	59,542.56	0.08
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6				1.600000	20 Apr 2030			
		210,000.000	Local	99.863976	209,714.35	102.469722	215,186.42	5,472.07	0.05
			Base	99.863976	209,714.35	102.469722	215,186.42	5,472.07	0.05
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75				1.750000	20 Apr 2032			
		300,000.000	Local	99.805820	299,417.46	103.932495	311,797.49	12,380.03	0.08
			Base	99.805820	299,417.46	103.932495	311,797.49	12,380.03	0.08

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STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	290,000.000	Local		108.918052	315,862.35	121.500000	352,350.00	36,487.65	0.09
		Base		108.918052	315,862.35	121.500000	352,350.00	36,487.65	0.09
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099		
	1,200,000.000	Local		101.696198	1,220,354.37	111.375000	1,336,500.00	116,145.63	0.33
		Base		101.696198	1,220,354.37	111.375000	1,336,500.00	116,145.63	0.33
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	810,000.000	Local		102.429614	829,679.87	117.697359	953,348.61	123,668.74	0.24
		Base		102.429614	829,679.87	117.697359	953,348.61	123,668.74	0.23
225401AR9	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					5.250000	31 Dec 2099		
	790,000.000	Local		100.000000	790,000.00	105.750000	835,425.00	45,425.00	0.21
		Base		100.000000	790,000.00	105.750000	835,425.00	45,425.00	0.21
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125					7.125000	15 Jul 2032		
	120,000.000	Local		122.111692	146,534.03	155.213320	186,255.98	39,721.95	0.05
		Base		122.111692	146,534.03	155.213320	186,255.98	39,721.95	0.05
23291KAJ4	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25					3.250000	15 Nov 2039		
	180,000.000	Local		99.816967	179,670.54	113.894700	205,010.46	25,339.92	0.05
		Base		99.816967	179,670.54	113.894700	205,010.46	25,339.92	0.05
23291KAK1	DH EUROPE FINANCE II COMPANY GUAR 11/49 3.4					3.400000	15 Nov 2049		
	10,000.000	Local		99.761400	9,976.14	118.734170	11,873.42	1,897.28	0.00
		Base		99.761400	9,976.14	118.734170	11,873.42	1,897.28	0.00
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
	170,000.000	Local		94.750953	161,076.62	83.000000	141,100.00	-19,976.62	0.03
		Base		94.750953	161,076.62	83.000000	141,100.00	-19,976.62	0.03
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
	230,000.000	Local		99.949487	229,883.82	125.326076	288,249.97	58,366.15	0.07
		Base		99.949487	229,883.82	125.326076	288,249.97	58,366.15	0.07
247361ZL5	DELTA AIR LINES INC SR UNSECURED 12/20 2.6					2.600000	04 Dec 2020		
	0.000	Local		0.000000	19,500.00	0.000000	0.00	-19,500.00	0.00
		Base		0.000000	19,500.00	0.000000	0.00	-19,500.00	0.00

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247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4					3.400000	19 Apr 2021		
	550,000.000	Local		97.841144	538,126.29	100.653764	553,595.70	15,469.41	0.14
		Base		97.841144	538,126.29	100.653764	553,595.70	15,469.41	0.14
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023		
	160,000.000	Local		90.602081	144,963.33	102.678006	164,284.81	19,321.48	0.04
		Base		90.602081	144,963.33	102.678006	164,284.81	19,321.48	0.04
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029		
	280,000.000	Local		99.635236	278,978.66	96.925263	271,390.74	-7,587.92	0.07
		Base		99.635236	278,978.66	96.925263	271,390.74	-7,587.92	0.07
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
	610,000.000	Local		100.005436	610,033.16	115.455234	704,276.93	94,243.77	0.17
		Base		100.005436	610,033.16	115.455234	704,276.93	94,243.77	0.17
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
	740,000.000	Local		99.987091	739,904.47	114.230295	845,304.18	105,399.71	0.21
		Base		99.987091	739,904.47	114.230295	845,304.18	105,399.71	0.21
24736CBM5	DELTA AIR LINES INC 2020 GSR TERM LOAN B						29 Apr 2023		
	278,600.000	Local		97.600240	271,914.27	101.437500	282,604.88	10,690.61	0.07
		Base		97.600240	271,914.27	101.437500	282,604.88	10,690.61	0.07
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	460,000.000	Local		99.017511	455,480.55	103.500000	476,100.00	20,619.45	0.12
		Base		99.017511	455,480.55	103.500000	476,100.00	20,619.45	0.12
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.750000	15 Jun 2030		
	350,000.000	Local		139.748303	489,119.06	158.217455	553,761.09	64,642.03	0.14
		Base		139.748303	489,119.06	158.217455	553,761.09	64,642.03	0.14
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	770,000.000	Local		111.340800	857,324.16	122.297748	941,692.66	84,368.50	0.23
		Base		111.340800	857,324.16	122.297748	941,692.66	84,368.50	0.23
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	410,000.000	Local		90.469090	370,923.27	112.886590	462,835.02	91,911.75	0.11
		Base		90.469090	370,923.27	112.886590	462,835.02	91,911.75	0.11

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25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	990,000.000	Local		107.842532	1,067,641.07	117.787483	1,166,096.08	98,455.01	0.29
		Base		107.842532	1,067,641.07	117.787483	1,166,096.08	98,455.01	0.29
254687DZ6	WALT DISNEY COMPANY/THE COMPANY GUAR 12/34 6.2					6.200000	15 Dec 2034		
	10,000.000	Local		124.699700	12,469.97	151.635644	15,163.56	2,693.59	0.00
		Base		124.699700	12,469.97	151.635644	15,163.56	2,693.59	0.00
254687EB8	WALT DISNEY COMPANY/THE COMPANY GUAR 12/35 6.4					6.400000	15 Dec 2035		
	54,000.000	Local		126.364463	68,236.81	155.174840	83,794.41	15,557.60	0.02
		Base		126.364463	68,236.81	155.174840	83,794.41	15,557.60	0.02
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
	370,000.000	Local		131.715489	487,347.31	158.032281	584,719.44	97,372.13	0.14
		Base		131.715489	487,347.31	158.032281	584,719.44	97,372.13	0.14
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4					5.400000	01 Oct 2043		
	280,000.000	Local		118.641171	332,195.28	146.275219	409,570.61	77,375.33	0.10
		Base		118.641171	332,195.28	146.275219	409,570.61	77,375.33	0.10
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
	100,000.000	Local		112.599970	112,599.97	140.126745	140,126.75	27,526.78	0.03
		Base		112.599970	112,599.97	140.126745	140,126.75	27,526.78	0.03
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
	290,000.000	Local		109.400545	317,261.58	131.051355	380,048.93	62,787.35	0.09
		Base		109.400545	317,261.58	131.051355	380,048.93	62,787.35	0.09
25746UDG1	DOMINION ENERGY INC SR UNSECURED 04/30 3.375					3.375000	01 Apr 2030		
	300,000.000	Local		99.058800	297,176.40	113.909487	341,728.46	44,552.06	0.08
		Base		99.058800	297,176.40	113.909487	341,728.46	44,552.06	0.08
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.200000	15 Mar 2042		
	150,000.000	Local		99.838547	149,757.82	121.110899	181,666.35	31,908.53	0.04
		Base		99.838547	149,757.82	121.110899	181,666.35	31,908.53	0.04
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
	100,000.000	Local		104.811730	104,811.73	108.000000	108,000.00	3,188.27	0.03
		Base		104.811730	104,811.73	108.000000	108,000.00	3,188.27	0.03

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26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.100000	01 Jun 2037		
	540,000.000	Local		123.773687	668,377.91	148.077717	799,619.67	131,241.76	0.20
		Base		123.773687	668,377.91	148.077717	799,619.67	131,241.76	0.20
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.000000	30 Sep 2042		
	10,000.000	Local		99.307800	9,930.78	123.538594	12,353.86	2,423.08	0.00
		Base		99.307800	9,930.78	123.538594	12,353.86	2,423.08	0.00
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049		
	570,000.000	Local		107.759053	614,226.60	129.333056	737,198.42	122,971.82	0.18
		Base		107.759053	614,226.60	129.333056	737,198.42	122,971.82	0.18
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375					4.375000	30 Mar 2044		
	190,000.000	Local		100.306484	190,582.32	128.454991	244,064.48	53,482.16	0.06
		Base		100.306484	190,582.32	128.454991	244,064.48	53,482.16	0.06
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25					3.250000	01 Oct 2049		
	220,000.000	Local		97.818955	215,201.70	113.254979	249,160.95	33,959.25	0.06
		Base		97.818955	215,201.70	113.254979	249,160.95	33,959.25	0.06
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
	580,000.000	Local		107.984188	626,308.29	135.544484	786,158.01	159,849.72	0.19
		Base		107.984188	626,308.29	135.544484	786,158.01	159,849.72	0.19
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
	140,000.000	Local		99.962329	139,947.26	121.535619	170,149.87	30,202.61	0.04
		Base		99.962329	139,947.26	121.535619	170,149.87	30,202.61	0.04
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	230,000.000	Local		100.511417	231,176.26	126.702384	291,415.48	60,239.22	0.07
		Base		100.511417	231,176.26	126.702384	291,415.48	60,239.22	0.07
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	498,000.000	Local		100.358315	499,784.41	121.050000	602,829.00	103,044.59	0.15
		Base		100.358315	499,784.41	121.050000	602,829.00	103,044.59	0.15
28368EAD8	KINDER MORGAN INC/DELAWA COMPANY GUAR 08/31 7.8					7.800000	01 Aug 2031		
	60,000.000	Local		139.122683	83,473.61	142.807818	85,684.69	2,211.08	0.02
		Base		139.122683	83,473.61	142.807818	85,684.69	2,211.08	0.02

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29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047			
		470,000.000	Local	102.100947	479,874.45	125.625000	590,437.50	110,563.05	0.15
			Base	102.100947	479,874.45	125.625000	590,437.50	110,563.05	0.15
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125				3.125000	30 Sep 2049			
		740,000.000	Local	97.749331	723,345.05	107.000000	791,800.00	68,454.95	0.20
			Base	97.749331	723,345.05	107.000000	791,800.00	68,454.95	0.19
29135LAH3	ABU DHABI GOVT INT L SR UNSECURED 144A 04/30 3.125				3.125000	16 Apr 2030			
		200,000.000	Local	112.224500	224,449.00	112.920000	225,840.00	1,391.00	0.06
			Base	112.224500	224,449.00	112.920000	225,840.00	1,391.00	0.06
29135LAJ9	ABU DHABI GOVT INT L SR UNSECURED 144A 04/50 3.875				3.875000	16 Apr 2050			
		350,000.000	Local	96.183674	336,642.86	121.900000	426,650.00	90,007.14	0.11
			Base	96.183674	336,642.86	121.900000	426,650.00	90,007.14	0.10
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7				1.700000	02 Mar 2031			
		1,100,000.000	Local	99.702925	1,096,732.17	99.938000	1,099,318.00	2,585.83	0.27
			Base	99.702925	1,096,732.17	99.938000	1,099,318.00	2,585.83	0.27
29273RAF6	ENERGY TRANSFER OPERATNG COMPANY GUAR 10/36 6.625				6.625000	15 Oct 2036			
		120,000.000	Local	111.095467	133,314.56	121.472690	145,767.23	12,452.67	0.04
			Base	111.095467	133,314.56	121.472690	145,767.23	12,452.67	0.04
29273RAJ8	ENERGY TRANSFER OPERATNG COMPANY GUAR 07/38 7.5				7.500000	01 Jul 2038			
		30,000.000	Local	112.167467	33,650.24	132.932335	39,879.70	6,229.46	0.01
			Base	112.167467	33,650.24	132.932335	39,879.70	6,229.46	0.01
29273RBE8	ENERGY TRANSFER OPERATNG COMPANY GUAR 03/35 4.9				4.900000	15 Mar 2035			
		120,000.000	Local	93.780500	112,536.60	110.096215	132,115.46	19,578.86	0.03
			Base	93.780500	112,536.60	110.096215	132,115.46	19,578.86	0.03
29273RBJ7	ENERGY TRANSFER OPERATNG COMPANY GUAR 12/45 6.125				6.125000	15 Dec 2045			
		160,000.000	Local	111.540406	178,464.65	118.129702	189,007.52	10,542.87	0.05
			Base	111.540406	178,464.65	118.129702	189,007.52	10,542.87	0.05
29278NAD5	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/38 5.8				5.800000	15 Jun 2038			
		210,000.000	Local	102.964952	216,226.40	114.880222	241,248.47	25,022.07	0.06
			Base	102.964952	216,226.40	114.880222	241,248.47	25,022.07	0.06

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29278NAE3	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/48 6					6.000000	15 Jun 2048		
	400,000.000	Local		98.936323	395,745.29	117.833236	471,332.94	75,587.65	0.12
		Base		98.936323	395,745.29	117.833236	471,332.94	75,587.65	0.12
29278NAR4	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/50 5					5.000000	15 May 2050		
	200,000.000	Local		100.917780	201,835.56	108.289332	216,578.66	14,743.10	0.05
		Base		100.917780	201,835.56	108.289332	216,578.66	14,743.10	0.05
29278NAS2	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	700,000.000	Local		100.248611	701,740.28	91.250000	638,750.00	-62,990.28	0.16
		Base		100.248611	701,740.28	91.250000	638,750.00	-62,990.28	0.16
29278NAT0	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
	1,130,000.000	Local		100.266346	1,133,009.71	95.000000	1,073,500.00	-59,509.71	0.27
		Base		100.266346	1,133,009.71	95.000000	1,073,500.00	-59,509.71	0.26
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	360,000.000	Local		115.838306	417,017.90	120.955830	435,440.99	18,423.09	0.11
		Base		115.838306	417,017.90	120.955830	435,440.99	18,423.09	0.11
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125000	15 Oct 2039		
	690,000.000	Local		118.051107	814,552.64	139.187321	960,392.51	145,839.87	0.24
		Base		118.051107	814,552.64	139.187321	960,392.51	145,839.87	0.24
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	128,000.000	Local		132.641781	169,781.48	152.623763	195,358.42	25,576.94	0.05
		Base		132.641781	169,781.48	152.623763	195,358.42	25,576.94	0.05
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.950000	01 Feb 2041		
	40,000.000	Local		99.394500	39,757.80	137.481228	54,992.49	15,234.69	0.01
		Base		99.394500	39,757.80	137.481228	54,992.49	15,234.69	0.01
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	160,000.000	Local		114.251831	182,802.93	124.054776	198,487.64	15,684.71	0.05
		Base		114.251831	182,802.93	124.054776	198,487.64	15,684.71	0.05
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
	120,000.000	Local		121.380825	145,656.99	129.937228	155,924.67	10,267.68	0.04
		Base		121.380825	145,656.99	129.937228	155,924.67	10,267.68	0.04

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9					4.900000	15 May 2046		
	210,000.000	Local		101.436295	213,016.22	127.279980	267,287.96	54,271.74	0.07
		Base		101.436295	213,016.22	127.279980	267,287.96	54,271.74	0.07
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.250000	15 Feb 2048		
	570,000.000	Local		100.959333	575,468.20	117.248085	668,314.08	92,845.88	0.17
		Base		100.959333	575,468.20	117.248085	668,314.08	92,845.88	0.16
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	320,000.000	Local		88.302697	282,568.63	101.049236	323,357.56	40,788.93	0.08
		Base		88.302697	282,568.63	101.049236	323,357.56	40,788.93	0.08
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	1,310,000.000	Local		106.601190	1,396,475.59	126.217031	1,653,443.11	256,967.52	0.41
		Base		106.601190	1,396,475.59	126.217031	1,653,443.11	256,967.52	0.41
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	170,000.000	Local		95.522100	162,387.57	110.077910	187,132.45	24,744.88	0.05
		Base		95.522100	162,387.57	110.077910	187,132.45	24,744.88	0.05
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	160,000.000	Local		102.745813	164,393.30	110.696074	177,113.72	12,720.42	0.04
		Base		102.745813	164,393.30	110.696074	177,113.72	12,720.42	0.04
29736RAM2	ESTEE LAUDER CO INC SR UNSECURED 12/49 3.125					3.125000	01 Dec 2049		
	280,000.000	Local		98.796829	276,631.12	116.096069	325,068.99	48,437.87	0.08
		Base		98.796829	276,631.12	116.096069	325,068.99	48,437.87	0.08
29736RAP5	ESTEE LAUDER CO INC SR UNSECURED 12/29 2.375					2.375000	01 Dec 2029		
	160,000.000	Local		99.140625	158,625.00	108.097969	172,956.75	14,331.75	0.04
		Base		99.140625	158,625.00	108.097969	172,956.75	14,331.75	0.04
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625000	15 Jun 2035		
	680,000.000	Local		106.128976	721,677.04	135.253898	919,726.51	198,049.47	0.23
		Base		106.128976	721,677.04	135.253898	919,726.51	198,049.47	0.23
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45					4.450000	15 Apr 2046		
	60,000.000	Local		103.728233	62,236.94	127.511277	76,506.77	14,269.83	0.02
		Base		103.728233	62,236.94	127.511277	76,506.77	14,269.83	0.02

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30161NAX9	EXELON CORP SR UNSECURED 04/30 4.05					4.050000	15 Apr 2030		
	170,000.000	Local		99.806747	169,671.47	118.328438	201,158.34	31,486.87	0.05
		Base		99.806747	169,671.47	118.328438	201,158.34	31,486.87	0.05
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	140,000.000	Local		104.379350	146,131.09	123.340546	172,676.76	26,545.67	0.04
		Base		104.379350	146,131.09	123.340546	172,676.76	26,545.67	0.04
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995					2.995000	16 Aug 2039		
	200,000.000	Local		100.000000	200,000.00	108.543557	217,087.11	17,087.11	0.05
		Base		100.000000	200,000.00	108.543557	217,087.11	17,087.11	0.05
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095					3.095000	16 Aug 2049		
	140,000.000	Local		100.000000	140,000.00	108.405685	151,767.96	11,767.96	0.04
		Base		100.000000	140,000.00	108.405685	151,767.96	11,767.96	0.04
30231GBF8	EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227					4.227000	19 Mar 2040		
	410,000.000	Local		100.000000	410,000.00	124.534975	510,593.40	100,593.40	0.13
		Base		100.000000	410,000.00	124.534975	510,593.40	100,593.40	0.13
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	340,000.000	Local		100.000000	340,000.00	130.925591	445,147.01	105,147.01	0.11
		Base		100.000000	340,000.00	130.925591	445,147.01	105,147.01	0.11
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	600,000.000	Local		104.257805	625,546.83	114.288788	685,732.73	60,185.90	0.17
		Base		104.257805	625,546.83	114.288788	685,732.73	60,185.90	0.17
315786AC7	FIDELITY + GUARANTY LIFE COMPANY GUAR 144A 05/25 5.5					5.500000	01 May 2025		
	400,000.000	Local		99.529640	398,118.56	116.700000	466,800.00	68,681.44	0.12
		Base		99.529640	398,118.56	116.700000	466,800.00	68,681.44	0.11
317386AA8	FINANCE OF AMERICA FUNDI SR UNSECURED 144A 11/25 7.875					7.875000	15 Nov 2025		
	600,000.000	Local		99.025953	594,155.72	98.750000	592,500.00	-1,655.72	0.15
		Base		99.025953	594,155.72	98.750000	592,500.00	-1,655.72	0.15
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25					7.250000	01 Apr 2023		
	710,000.000	Local		100.514054	713,649.78	103.067500	731,779.25	18,129.47	0.18
		Base		100.514054	713,649.78	103.067500	731,779.25	18,129.47	0.18

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335934AP0	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/24 6.5					6.500000	01 Mar 2024		
	220,000.000	Local		98.436200	216,559.64	102.750000	226,050.00	9,490.36	0.06
		Base		98.436200	216,559.64	102.750000	226,050.00	9,490.36	0.06
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
	900,000.000	Local		99.230439	893,073.95	108.500000	976,500.00	83,426.05	0.24
		Base		99.230439	893,073.95	108.500000	976,500.00	83,426.05	0.24
337358BD6	WACHOVIA CORP SUBORDINATED 10/35 6.55					6.550000	15 Oct 2035		
	750,000.000	Local		124.472392	933,542.94	139.734655	1,048,009.91	114,466.97	0.26
		Base		124.472392	933,542.94	139.734655	1,048,009.91	114,466.97	0.26
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	2,262,000.000	Local		126.958965	2,871,811.79	142.596441	3,225,531.50	353,719.71	0.80
		Base		126.958965	2,871,811.79	142.596441	3,225,531.50	353,719.71	0.79
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
	1,100,000.000	Local		113.858858	1,252,447.44	124.449511	1,368,944.62	116,497.18	0.34
		Base		113.858858	1,252,447.44	124.449511	1,368,944.62	116,497.18	0.34
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15					3.150000	01 Oct 2049		
	250,000.000	Local		99.379908	248,449.77	115.254148	288,135.37	39,685.60	0.07
		Base		99.379908	248,449.77	115.254148	288,135.37	39,685.60	0.07
344419AC0	FOMENTO ECONOMICO MEX SR UNSECURED 01/50 3.5					3.500000	16 Jan 2050		
	330,000.000	Local		98.066736	323,620.23	111.279470	367,222.25	43,602.02	0.09
		Base		98.066736	323,620.23	111.279470	367,222.25	43,602.02	0.09
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.450000	16 Jul 2031		
	270,000.000	Local		120.711300	325,920.51	128.250000	346,275.00	20,354.49	0.09
		Base		120.711300	325,920.51	128.250000	346,275.00	20,354.49	0.09
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
	200,000.000	Local		98.807220	197,614.44	104.750000	209,500.00	11,885.56	0.05
		Base		98.807220	197,614.44	104.750000	209,500.00	11,885.56	0.05
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	1,450,000.000	Local		109.435714	1,586,817.86	137.132130	1,988,415.89	401,598.03	0.49
		Base		109.435714	1,586,817.86	137.132130	1,988,415.89	401,598.03	0.49

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35137LAK1	FOX CORP SR UNSECURED 01/49 5.576					5.576000	25 Jan 2049		
	710,000.000	Local		114.647415	813,996.65	146.173664	1,037,833.01	223,836.36	0.26
		Base		114.647415	813,996.65	146.173664	1,037,833.01	223,836.36	0.26
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	40,000.000	Local		85.930025	34,372.01	124.500000	49,800.00	15,427.99	0.01
		Base		85.930025	34,372.01	124.500000	49,800.00	15,427.99	0.01
358070AB6	FRESNILLO PLC SR UNSECURED 144A 10/50 4.25					4.250000	02 Oct 2050		
	680,000.000	Local		98.013200	666,489.76	109.750000	746,300.00	79,810.24	0.18
		Base		98.013200	666,489.76	109.750000	746,300.00	79,810.24	0.18
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	690,000.000	Local		108.911762	751,491.16	130.170669	898,177.62	146,686.46	0.22
		Base		108.911762	751,491.16	130.170669	898,177.62	146,686.46	0.22
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	200,000.000	Local		98.548890	197,097.78	136.024907	272,049.81	74,952.03	0.07
		Base		98.548890	197,097.78	136.024907	272,049.81	74,952.03	0.07
369550BM9	GENERAL DYNAMICS CORP COMPANY GUAR 04/30 3.625					3.625000	01 Apr 2030		
	510,000.000	Local		99.015039	504,976.70	118.625523	604,990.17	100,013.47	0.15
		Base		99.015039	504,976.70	118.625523	604,990.17	100,013.47	0.15
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.150000	07 Aug 2037		
	497,000.000	Local		115.143211	572,261.76	137.855619	685,142.43	112,880.67	0.17
		Base		115.143211	572,261.76	137.855619	685,142.43	112,880.67	0.17
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
	840,000.000	Local		120.915723	1,015,692.07	135.533825	1,138,484.13	122,792.06	0.28
		Base		120.915723	1,015,692.07	135.533825	1,138,484.13	122,792.06	0.28
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	4,801,000.000	Local		131.612268	6,318,704.97	147.208224	7,067,466.83	748,761.86	1.75
		Base		131.612268	6,318,704.97	147.208224	7,067,466.83	748,761.86	1.74

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36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	150,000.000	Local		105.975553	158,963.33	140.206353	210,309.53	51,346.20	0.05
		Base		105.975553	158,963.33	140.206353	210,309.53	51,346.20	0.05
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
	350,000.000	Local		112.147354	392,515.74	135.389198	473,862.19	81,346.45	0.12
		Base		112.147354	392,515.74	135.389198	473,862.19	81,346.45	0.12
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.750000	01 Apr 2046		
	490,000.000	Local		118.037727	578,384.86	144.073793	705,961.59	127,576.73	0.17
		Base		118.037727	578,384.86	144.073793	705,961.59	127,576.73	0.17
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	140,000.000	Local		96.787193	135,502.07	135.242057	189,338.88	53,836.81	0.05
		Base		96.787193	135,502.07	135.242057	189,338.88	53,836.81	0.05
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
	80,000.000	Local		99.909388	79,927.51	121.296873	97,037.50	17,109.99	0.02
		Base		99.909388	79,927.51	121.296873	97,037.50	17,109.99	0.02
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4					5.400000	02 Oct 2023		
	290,000.000	Local		99.914303	289,751.48	111.974000	324,724.60	34,973.12	0.08
		Base		99.914303	289,751.48	111.974000	324,724.60	34,973.12	0.08
37443GAA9	REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875					7.875000	26 Mar 2027		
	200,000.000	Local		101.956325	203,912.65	109.917400	219,834.80	15,922.15	0.05
	Original Face:	200,000.000	Base	101.956325	203,912.65	109.917400	219,834.80	15,922.15	0.05
37443GAC5	REPUBLIC OF GHANA SR UNSECURED 144A 03/51 8.95					8.950000	26 Mar 2051		
	400,000.000	Local		100.043028	400,172.11	104.210000	416,840.00	16,667.89	0.10
	Original Face:	400,000.000	Base	100.043028	400,172.11	104.210000	416,840.00	16,667.89	0.10
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.650000	01 Dec 2041		
	130,000.000	Local		106.218808	138,084.45	144.292294	187,579.98	49,495.53	0.05
		Base		106.218808	138,084.45	144.292294	187,579.98	49,495.53	0.05
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.800000	01 Apr 2044		
	100,000.000	Local		99.826770	99,826.77	131.964544	131,964.54	32,137.77	0.03
		Base		99.826770	99,826.77	131.964544	131,964.54	32,137.77	0.03

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375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.500000	01 Feb 2045		
	330,000.000	Local		105.661542	348,683.09	127.447020	420,575.17	71,892.08	0.10
		Base		105.661542	348,683.09	127.447020	420,575.17	71,892.08	0.10
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	300,000.000	Local		131.042377	393,127.13	132.539866	397,619.60	4,492.47	0.10
		Base		131.042377	393,127.13	132.539866	397,619.60	4,492.47	0.10
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.000000	01 Sep 2036		
	410,000.000	Local		102.350000	419,635.00	120.771149	495,161.71	75,526.71	0.12
		Base		102.350000	419,635.00	120.771149	495,161.71	75,526.71	0.12
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	220,000.000	Local		100.481077	221,058.37	112.690000	247,918.00	26,859.63	0.06
		Base		100.481077	221,058.37	112.690000	247,918.00	26,859.63	0.06
378272AX6	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/25 1.625					1.625000	01 Sep 2025		
	160,000.000	Local		99.531475	159,250.36	102.878380	164,605.41	5,355.05	0.04
		Base		99.531475	159,250.36	102.878380	164,605.41	5,355.05	0.04
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
	974,075.000	Local		100.041779	974,481.96	89.250000	869,361.94	-105,120.02	0.21
		Base		100.041779	974,481.96	89.250000	869,361.94	-105,120.02	0.21
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.800000	08 Jul 2044		
	550,000.000	Local		110.317056	606,743.81	138.336571	760,851.14	154,107.33	0.19
		Base		110.317056	606,743.81	138.336571	760,851.14	154,107.33	0.19
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	1,800,000.000	Local		122.713668	2,208,846.02	153.016106	2,754,289.91	545,443.89	0.68
		Base		122.713668	2,208,846.02	153.016106	2,754,289.91	545,443.89	0.68
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	370,000.000	Local		99.417530	367,844.86	156.616670	579,481.68	211,636.82	0.14
		Base		99.417530	367,844.86	156.616670	579,481.68	211,636.82	0.14
38141GXH2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8					3.800000	15 Mar 2030		
	440,000.000	Local		99.256302	436,727.73	117.665784	517,729.45	81,001.72	0.13
		Base		99.256302	436,727.73	117.665784	517,729.45	81,001.72	0.13

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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
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	1,420,000.000	Local		109.249856	1,551,347.95	139.357829	1,978,881.17	427,533.22	0.49
		Base		109.249856	1,551,347.95	139.357829	1,978,881.17	427,533.22	0.49
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	138.309000	82,985.40	22,985.40	0.02
		Base		100.000000	60,000.00	138.309000	82,985.40	22,985.40	0.02
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
	250,000.000	Local		101.252052	253,130.13	133.571090	333,927.73	80,797.60	0.08
		Base		101.252052	253,130.13	133.571090	333,927.73	80,797.60	0.08
404119BY4	HCA INC SR SECURED 06/39 5.125					5.125000	15 Jun 2039		
	240,000.000	Local		102.204571	245,290.97	127.958630	307,100.71	61,809.74	0.08
		Base		102.204571	245,290.97	127.958630	307,100.71	61,809.74	0.08
404119BZ1	HCA INC SR SECURED 06/49 5.25					5.250000	15 Jun 2049		
	150,000.000	Local		101.479987	152,219.98	132.079613	198,119.42	45,899.44	0.05
		Base		101.479987	152,219.98	132.079613	198,119.42	45,899.44	0.05
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625					7.625000	17 May 2032		
	150,000.000	Local		138.428900	207,643.35	145.972034	218,958.05	11,314.70	0.05
		Base		138.428900	207,643.35	145.972034	218,958.05	11,314.70	0.05
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.500000	15 Sep 2037		
	500,000.000	Local		126.209982	631,049.91	146.334667	731,673.34	100,623.43	0.18
		Base		126.209982	631,049.91	146.334667	731,673.34	100,623.43	0.18
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
	740,000.000	Local		102.343709	757,343.45	115.475006	854,515.04	97,171.59	0.21
		Base		102.343709	757,343.45	115.475006	854,515.04	97,171.59	0.21
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR					2.848000	04 Jun 2031		
	470,000.000	Local		100.000000	470,000.00	107.284044	504,235.01	34,235.01	0.12
		Base		100.000000	470,000.00	107.284044	504,235.01	34,235.01	0.12
404280CN7	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					4.600000	31 Dec 2099		
	440,000.000	Local		100.000000	440,000.00	101.762000	447,752.80	7,752.80	0.11
		Base		100.000000	440,000.00	101.762000	447,752.80	7,752.80	0.11

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406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75					4.750000	01 Aug 2043		
	320,000.000	Local		99.561159	318,595.71	113.002554	361,608.17	43,012.46	0.09
		Base		99.561159	318,595.71	113.002554	361,608.17	43,012.46	0.09
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85					4.850000	15 Nov 2035		
	240,000.000	Local		105.890246	254,136.59	116.702480	280,085.95	25,949.36	0.07
		Base		105.890246	254,136.59	116.702480	280,085.95	25,949.36	0.07
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5					5.000000	15 Nov 2045		
	50,000.000	Local		106.815640	53,407.82	118.877429	59,438.71	6,030.89	0.01
		Base		106.815640	53,407.82	118.877429	59,438.71	6,030.89	0.01
406216BL4	HALLIBURTON CO SR UNSECURED 03/30 2.92					2.920000	01 Mar 2030		
	20,000.000	Local		99.975850	19,995.17	105.394762	21,078.95	1,083.78	0.01
		Base		99.975850	19,995.17	105.394762	21,078.95	1,083.78	0.01
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	780,000.000	Local		108.494958	846,260.67	130.707654	1,019,519.70	173,259.03	0.25
		Base		108.494958	846,260.67	130.707654	1,019,519.70	173,259.03	0.25
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	260,000.000	Local		107.447419	279,363.29	138.264200	359,486.92	80,123.63	0.09
		Base		107.447419	279,363.29	138.264200	359,486.92	80,123.63	0.09
427866BG2	HERSHEY COMPANY SR UNSECURED 06/50 2.65					2.650000	01 Jun 2050		
	240,000.000	Local		99.675238	239,220.57	105.945702	254,269.68	15,049.11	0.06
		Base		99.675238	239,220.57	105.945702	254,269.68	15,049.11	0.06
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
	130,000.000	Local		100.678615	130,882.20	106.250000	138,125.00	7,242.80	0.03
		Base		100.678615	130,882.20	106.250000	138,125.00	7,242.80	0.03
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75					5.750000	01 May 2028		
	50,000.000	Local		100.000000	50,000.00	108.750000	54,375.00	4,375.00	0.01
		Base		100.000000	50,000.00	108.750000	54,375.00	4,375.00	0.01
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.400000	15 Mar 2045		
	120,000.000	Local		101.419733	121,703.68	132.932504	159,519.00	37,815.32	0.04
		Base		101.419733	121,703.68	132.932504	159,519.00	37,815.32	0.04

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437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25					4.250000	01 Apr 2046		
	200,000.000	Local		108.919305	217,838.61	132.662294	265,324.59	47,485.98	0.07
		Base		108.919305	217,838.61	132.662294	265,324.59	47,485.98	0.07
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5					4.500000	06 Dec 2048		
	740,000.000	Local		115.495408	854,666.02	140.379212	1,038,806.17	184,140.15	0.26
		Base		115.495408	854,666.02	140.379212	1,038,806.17	184,140.15	0.26
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	140,000.000	Local		99.137893	138,793.05	117.860143	165,004.20	26,211.15	0.04
		Base		99.137893	138,793.05	117.860143	165,004.20	26,211.15	0.04
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	100,000.000	Local		98.874860	98,874.86	119.007436	119,007.44	20,132.58	0.03
		Base		98.874860	98,874.86	119.007436	119,007.44	20,132.58	0.03
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
	150,000.000	Local		101.146040	151,719.06	128.172834	192,259.25	40,540.19	0.05
		Base		101.146040	151,719.06	128.172834	192,259.25	40,540.19	0.05
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	800,000.000	Local		109.901256	879,210.05	134.776076	1,078,208.61	198,998.56	0.27
		Base		109.901256	879,210.05	134.776076	1,078,208.61	198,998.56	0.27
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	230,000.000	Local		106.535752	245,032.23	133.580539	307,235.24	62,203.01	0.08
		Base		106.535752	245,032.23	133.580539	307,235.24	62,203.01	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	112.096246	280,240.62	30,240.62	0.07
		Base		100.000000	250,000.00	112.096246	280,240.62	30,240.62	0.07
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					3.230000	21 Dec 2065		
	240,000.000	Local		78.716796	188,920.31	67.000000	160,800.00	-28,120.31	0.04
		Base		78.716796	188,920.31	67.000000	160,800.00	-28,120.31	0.04
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					3.480000	21 Dec 2065		
	110,000.000	Local		97.743345	107,517.68	69.141000	76,055.10	-31,462.58	0.02
		Base		97.743345	107,517.68	69.141000	76,055.10	-31,462.58	0.02

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452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.100000	01 Jun 2033		
	20,000.000	Local		97.079500	19,415.90	107.621000	21,524.20	2,108.30	0.01
Original Face:	20,000.000	Base		97.079500	19,415.90	107.621000	21,524.20	2,108.30	0.01
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.630000	01 Feb 2035		
	305,000.000	Local		102.483905	312,575.91	114.565000	349,423.25	36,847.34	0.09
Original Face:	305,000.000	Base		102.483905	312,575.91	114.565000	349,423.25	36,847.34	0.09
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.650000	01 Dec 2038		
	90,000.000	Local		103.294244	92,964.82	107.207000	96,486.30	3,521.48	0.02
Original Face:	90,000.000	Base		103.294244	92,964.82	107.207000	96,486.30	3,521.48	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	640,000.000	Local		102.653520	656,982.53	119.023520	761,750.53	104,768.00	0.19
		Base		102.653520	656,982.53	119.023520	761,750.53	104,768.00	0.19
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7					3.700000	30 Oct 2049		
	230,000.000	Local		99.123504	227,984.06	109.139000	251,019.70	23,035.64	0.06
		Base		99.123504	227,984.06	109.139000	251,019.70	23,035.64	0.06
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734000	08 Dec 2047		
	174,000.000	Local		100.464753	174,808.67	119.506192	207,940.77	33,132.10	0.05
		Base		100.464753	174,808.67	119.506192	207,940.77	33,132.10	0.05
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	90,000.000	Local		99.890333	89,901.30	139.556249	125,600.62	35,699.32	0.03
		Base		99.890333	89,901.30	139.556249	125,600.62	35,699.32	0.03
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
	630,000.000	Local		115.959952	730,547.70	148.521328	935,684.37	205,136.67	0.23
		Base		115.959952	730,547.70	148.521328	935,684.37	205,136.67	0.23
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
	240,000.000	Local		99.680338	239,232.81	100.795983	241,910.36	2,677.55	0.06
		Base		99.680338	239,232.81	100.795983	241,910.36	2,677.55	0.06
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	200,000.000	Local		100.397660	200,795.32	109.407793	218,815.59	18,020.27	0.05
		Base		100.397660	200,795.32	109.407793	218,815.59	18,020.27	0.05

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46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875000	14 Jul 2027		
	290,000.000	Local		97.139372	281,704.18	109.747194	318,266.86	36,562.68	0.08
		Base		97.139372	281,704.18	109.747194	318,266.86	36,562.68	0.08
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375000	12 Jan 2048		
	1,360,000.000	Local		89.156045	1,212,522.21	118.196408	1,607,471.15	394,948.94	0.40
		Base		89.156045	1,212,522.21	118.196408	1,607,471.15	394,948.94	0.40
46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7					4.700000	23 Sep 2049		
	670,000.000	Local		101.240866	678,313.80	125.481683	840,727.28	162,413.48	0.21
		Base		101.240866	678,313.80	125.481683	840,727.28	162,413.48	0.21
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875					3.875000	03 Jul 2050		
	290,000.000	Local		100.000000	290,000.00	120.019600	348,056.84	58,056.84	0.09
		Base		100.000000	290,000.00	120.019600	348,056.84	58,056.84	0.09
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125					4.125000	17 Jan 2048		
	340,000.000	Local		99.145741	337,095.52	128.838400	438,050.56	100,955.04	0.11
		Base		99.145741	337,095.52	128.838400	438,050.56	100,955.04	0.11
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	1,220,000.000	Local		110.089548	1,343,092.48	141.672256	1,728,401.52	385,309.04	0.43
		Base		110.089548	1,343,092.48	141.672256	1,728,401.52	385,309.04	0.43
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		106.279219	892,745.44	130.967861	1,100,130.03	207,384.59	0.27
		Base		106.279219	892,745.44	130.967861	1,100,130.03	207,384.59	0.27
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR					3.964000	15 Nov 2048		
	250,000.000	Local		98.206940	245,517.35	125.853031	314,632.58	69,115.23	0.08
		Base		98.206940	245,517.35	125.853031	314,632.58	69,115.23	0.08
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR					3.897000	23 Jan 2049		
	200,000.000	Local		97.004420	194,008.84	126.067705	252,135.41	58,126.57	0.06
		Base		97.004420	194,008.84	126.067705	252,135.41	58,126.57	0.06

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46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	500,000.000	Local	101.292082	506,460.41	111.341779	556,708.90	50,248.49	0.14	
		Base	101.292082	506,460.41	111.341779	556,708.90	50,248.49	0.14	
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
	540,000.000	Local	100.489337	542,642.42	109.659099	592,159.13	49,516.71	0.15	
		Base	100.489337	542,642.42	109.659099	592,159.13	49,516.71	0.15	
47770VAZ3	JOBSONHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532					4.532000	01 Jan 2035		
	190,000.000	Local	109.022363	207,142.49	128.169000	243,521.10	36,378.61	0.06	
	Original Face: 190,000.000	Base	109.022363	207,142.49	128.169000	243,521.10	36,378.61	0.06	
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.950000	15 Aug 2037		
	20,000.000	Local	104.479200	20,895.84	159.014177	31,802.84	10,907.00	0.01	
		Base	104.479200	20,895.84	159.014177	31,802.84	10,907.00	0.01	
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.500000	01 Sep 2040		
	20,000.000	Local	104.976500	20,995.30	138.772291	27,754.46	6,759.16	0.01	
		Base	104.976500	20,995.30	138.772291	27,754.46	6,759.16	0.01	
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4					3.400000	15 Jan 2038		
	210,000.000	Local	99.736990	209,447.68	120.975452	254,048.45	44,600.77	0.06	
		Base	99.736990	209,447.68	120.975452	254,048.45	44,600.77	0.06	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	430,000.000	Local	99.344540	427,181.52	100.842901	433,624.47	6,442.95	0.11	
		Base	99.344540	427,181.52	100.842901	433,624.47	6,442.95	0.11	
478160CT9	JOHNSON + JOHNSON SR UNSECURED 09/60 2.45					2.450000	01 Sep 2060		
	790,000.000	Local	98.970424	781,866.35	104.019467	821,753.79	39,887.44	0.20	
		Base	98.970424	781,866.35	104.019467	821,753.79	39,887.44	0.20	
48126PAA0	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/33 3.5					3.500000	14 Apr 2033		
	400,000.000	Local	100.000000	400,000.00	109.254000	437,016.00	37,016.00	0.11	
		Base	100.000000	400,000.00	109.254000	437,016.00	37,016.00	0.11	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	570,000.000	Local	113.163747	645,033.36	131.979894	752,285.40	107,252.04	0.19	
		Base	113.163747	645,033.36	131.979894	752,285.40	107,252.04	0.19	

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48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125000	01 Jun 2044		
	90,000.000	Local	111.496211	100,346.59	131.264527	118,138.07	17,791.48	0.03	
		Base	111.496211	100,346.59	131.264527	118,138.07	17,791.48	0.03	
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625					3.625000	25 Feb 2050		
	110,000.000	Local	98.774727	108,652.20	111.406451	122,547.10	13,894.90	0.03	
		Base	98.774727	108,652.20	111.406451	122,547.10	13,894.90	0.03	
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.150000	01 May 2047		
	300,000.000	Local	102.562733	307,688.20	130.242167	390,726.50	83,038.30	0.10	
		Base	102.562733	307,688.20	130.242167	390,726.50	83,038.30	0.10	
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266					3.266000	01 Nov 2049		
	670,000.000	Local	105.093012	704,123.18	114.549163	767,479.39	63,356.21	0.19	
		Base	105.093012	704,123.18	114.549163	767,479.39	63,356.21	0.19	
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3					3.300000	01 Jun 2050		
	710,000.000	Local	99.514617	706,553.78	113.317285	804,552.72	97,998.94	0.20	
		Base	99.514617	706,553.78	113.317285	804,552.72	97,998.94	0.20	
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3					7.300000	15 Aug 2033		
	100,000.000	Local	117.164380	117,164.38	140.166357	140,166.36	23,001.98	0.03	
		Base	117.164380	117,164.38	140.166357	140,166.36	23,001.98	0.03	
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.950000	15 Jan 2038		
	450,000.000	Local	118.903040	535,063.68	136.830964	615,739.34	80,675.66	0.15	
		Base	118.903040	535,063.68	136.830964	615,739.34	80,675.66	0.15	
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625000	01 Sep 2041		
	410,000.000	Local	111.403300	456,753.53	121.987318	500,148.00	43,394.47	0.12	
		Base	111.403300	456,753.53	121.987318	500,148.00	43,394.47	0.12	
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
	105,000.000	Local	116.068876	121,872.32	123.237606	129,399.49	7,527.17	0.03	
		Base	116.068876	121,872.32	123.237606	129,399.49	7,527.17	0.03	
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	260,000.000	Local	123.099262	320,058.08	128.512834	334,133.37	14,075.29	0.08	
		Base	123.099262	320,058.08	128.512834	334,133.37	14,075.29	0.08	

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49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	640,000.000	Local	114.365723	731,940.63	127.186274	813,992.15	82,051.52	0.20	
		Base	114.365723	731,940.63	127.186274	813,992.15	82,051.52	0.20	
512807AW8	LAM RESEARCH CORP SR UNSECURED 06/50 2.875					2.875000	15 Jun 2050		
	220,000.000	Local	99.740664	219,429.46	107.752397	237,055.27	17,625.81	0.06	
		Base	99.740664	219,429.46	107.752397	237,055.27	17,625.81	0.06	
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125					3.125000	15 Jun 2060		
	380,000.000	Local	99.880955	379,547.63	112.170029	426,246.11	46,698.48	0.11	
		Base	99.880955	379,547.63	112.170029	426,246.11	46,698.48	0.10	
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5					3.500000	18 Aug 2026		
	1,050,000.000	Local	100.096145	1,051,009.52	107.009424	1,123,598.95	72,589.43	0.28	
		Base	100.096145	1,051,009.52	107.009424	1,123,598.95	72,589.43	0.28	
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	120,000.000	Local	97.807458	117,368.95	104.643271	125,571.93	8,202.98	0.03	
		Base	97.807458	117,368.95	104.643271	125,571.93	8,202.98	0.03	
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.500000	30 Apr 2049		
	350,000.000	Local	105.825177	370,388.12	112.778000	394,723.00	24,334.88	0.10	
		Base	105.825177	370,388.12	112.778000	394,723.00	24,334.88	0.10	
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					7.500000	31 Dec 2099		
	730,000.000	Local	102.960795	751,613.80	115.000000	839,500.00	87,886.20	0.21	
		Base	102.960795	751,613.80	115.000000	839,500.00	87,886.20	0.21	
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	260,000.000	Local	100.000000	260,000.00	112.125000	291,525.00	31,525.00	0.07	
		Base	100.000000	260,000.00	112.125000	291,525.00	31,525.00	0.07	
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07					4.070000	15 Dec 2042		
	20,000.000	Local	98.096150	19,619.23	129.947064	25,989.41	6,370.18	0.01	
		Base	98.096150	19,619.23	129.947064	25,989.41	6,370.18	0.01	
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
	50,000.000	Local	98.441880	49,220.94	131.758674	65,879.34	16,658.40	0.02	
		Base	98.441880	49,220.94	131.758674	65,879.34	16,658.40	0.02	

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539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09					4.090000	15 Sep 2052		
	131,000.000	Local		101.677473	133,197.49	132.367607	173,401.57	40,204.08	0.04
		Base		101.677473	133,197.49	132.367607	173,401.57	40,204.08	0.04
539830BQ1	LOCKHEED MARTIN CORP SR UNSECURED 06/50 2.8					2.800000	15 Jun 2050		
	220,000.000	Local		99.144418	218,117.72	108.118136	237,859.90	19,742.18	0.06
		Base		99.144418	218,117.72	108.118136	237,859.90	19,742.18	0.06
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574					6.574000	01 Jul 2045		
	20,000.000	Local		100.000000	20,000.00	175.117000	35,023.40	15,023.40	0.01
		Base		100.000000	20,000.00	175.117000	35,023.40	15,023.40	0.01
548661DZ7	LOWE S COS INC SR UNSECURED 10/50 3					3.000000	15 Oct 2050		
	1,290,000.000	Local		100.892789	1,301,516.98	106.961535	1,379,803.80	78,286.82	0.34
		Base		100.892789	1,301,516.98	106.961535	1,379,803.80	78,286.82	0.34
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
	400,000.000	Local		100.571863	402,287.45	134.054500	536,218.00	133,930.55	0.13
		Base		100.571863	402,287.45	134.054500	536,218.00	133,930.55	0.13
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125					7.125000	01 Feb 2027		
	480,000.000	Local		100.122506	480,588.03	103.250000	495,600.00	15,011.97	0.12
		Base		100.122506	480,588.03	103.250000	495,600.00	15,011.97	0.12
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	114.400000	491,920.00	61,920.00	0.12
		Base		100.000000	430,000.00	114.400000	491,920.00	61,920.00	0.12
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2					5.200000	01 Mar 2047		
	160,000.000	Local		101.903856	163,046.17	121.647519	194,636.03	31,589.86	0.05
		Base		101.903856	163,046.17	121.647519	194,636.03	31,589.86	0.05
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	920,000.000	Local		98.694055	907,985.31	114.381459	1,052,309.42	144,324.11	0.26
		Base		98.694055	907,985.31	114.381459	1,052,309.42	144,324.11	0.26
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	140,000.000	Local		107.192693	150,069.77	131.681286	184,353.80	34,284.03	0.05
		Base		107.192693	150,069.77	131.681286	184,353.80	34,284.03	0.05

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55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
	290,000.000	Local	100.051593	290,149.62	106.375000	308,487.50	18,337.88	0.08	
		Base	100.051593	290,149.62	106.375000	308,487.50	18,337.88	0.08	
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
	300,000.000	Local	99.558130	298,674.39	106.875000	320,625.00	21,950.61	0.08	
		Base	99.558130	298,674.39	106.875000	320,625.00	21,950.61	0.08	
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9					4.900000	22 Sep 2024		
	890,000.000	Local	98.759722	878,961.53	105.250000	936,725.00	57,763.47	0.23	
		Base	98.759722	878,961.53	105.250000	936,725.00	57,763.47	0.23	
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.250000	15 Sep 2046		
	322,000.000	Local	99.863581	321,560.73	115.182985	370,889.21	49,328.48	0.09	
		Base	99.863581	321,560.73	115.182985	370,889.21	49,328.48	0.09	
559080AP1	MAGELLAN MIDSTREAM PARTN SR UNSECURED 03/50 3.95					3.950000	01 Mar 2050		
	90,000.000	Local	109.669122	98,702.21	112.699109	101,429.20	2,726.99	0.03	
		Base	109.669122	98,702.21	112.699109	101,429.20	2,726.99	0.02	
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6					3.600000	01 Apr 2034		
	80,000.000	Local	99.665625	79,732.50	120.530640	96,424.51	16,692.01	0.02	
		Base	99.665625	79,732.50	120.530640	96,424.51	16,692.01	0.02	
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875					3.875000	01 Apr 2039		
	290,000.000	Local	104.582466	303,289.15	122.482057	355,197.97	51,908.82	0.09	
		Base	104.582466	303,289.15	122.482057	355,197.97	51,908.82	0.09	
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2					4.200000	01 Apr 2059		
	510,000.000	Local	109.219165	557,017.74	132.903646	677,808.59	120,790.85	0.17	
		Base	109.219165	557,017.74	132.903646	677,808.59	120,790.85	0.17	
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	650,000.000	Local	99.968569	649,795.70	102.417079	665,711.01	15,915.31	0.16	
		Base	99.968569	649,795.70	102.417079	665,711.01	15,915.31	0.16	
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6					5.600000	31 Dec 2099		
	255,000.000	Local	135.820494	346,342.26	175.379688	447,218.20	100,875.94	0.11	
		Base	135.820494	346,342.26	175.379688	447,218.20	100,875.94	0.11	

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575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.900000	01 Apr 2077		
	350,000.000	Local	103.348954	361,721.34	137.372734	480,804.57	119,083.23	0.12	
		Base	103.348954	361,721.34	137.372734	480,804.57	119,083.23	0.12	
575767AN8	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729					3.729000	15 Oct 2070		
	420,000.000	Local	99.214321	416,700.15	110.406362	463,706.72	47,006.57	0.11	
		Base	99.214321	416,700.15	110.406362	463,706.72	47,006.57	0.11	
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375					3.375000	15 Apr 2050		
	1,050,000.000	Local	101.170867	1,062,294.10	109.241179	1,147,032.38	84,738.28	0.28	
		Base	101.170867	1,062,294.10	109.241179	1,147,032.38	84,738.28	0.28	
57636QAP9	MASTERCARD INC SR UNSECURED 03/30 3.35					3.350000	26 Mar 2030		
	230,000.000	Local	99.818722	229,583.06	116.274420	267,431.17	37,848.11	0.07	
		Base	99.818722	229,583.06	116.274420	267,431.17	37,848.11	0.07	
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	1,350,000.000	Local	115.679416	1,561,672.11	129.071696	1,742,467.90	180,795.79	0.43	
		Base	115.679416	1,561,672.11	129.071696	1,742,467.90	180,795.79	0.43	
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.000000	15 Nov 2047		
	40,000.000	Local	100.000000	40,000.00	126.971134	50,788.45	10,788.45	0.01	
		Base	100.000000	40,000.00	126.971134	50,788.45	10,788.45	0.01	
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.700000	09 Dec 2035		
	160,000.000	Local	103.476613	165,562.58	129.334795	206,935.67	41,373.09	0.05	
		Base	103.476613	165,562.58	129.334795	206,935.67	41,373.09	0.05	
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	280,000.000	Local	107.646818	301,411.09	135.863461	380,417.69	79,006.60	0.09	
		Base	107.646818	301,411.09	135.863461	380,417.69	79,006.60	0.09	
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45					4.450000	01 Mar 2047		
	190,000.000	Local	99.844321	189,704.21	129.933884	246,874.38	57,170.17	0.06	
		Base	99.844321	189,704.21	129.933884	246,874.38	57,170.17	0.06	
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45					4.450000	01 Sep 2048		
	1,650,000.000	Local	105.665121	1,743,474.49	130.907829	2,159,979.18	416,504.69	0.53	
		Base	105.665121	1,743,474.49	130.907829	2,159,979.18	416,504.69	0.53	

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585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625				4.625000	15 Mar 2045		
		19,000.000	Local 108.993368	20,708.74	141.877367	26,956.70	6,247.96	0.01
			Base 108.993368	20,708.74	141.877367	26,956.70	6,247.96	0.01
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375				5.375000	04 Dec 2029		
		540,000.000	Local 100.000000	540,000.00	103.819869	560,627.29	20,627.29	0.14
			Base 100.000000	540,000.00	103.819869	560,627.29	20,627.29	0.14
58933YBA2	MERCK + CO INC SR UNSECURED 06/40 2.35				2.350000	24 Jun 2040		
		420,000.000	Local 99.025367	415,906.54	103.476763	434,602.40	18,695.86	0.11
			Base 99.025367	415,906.54	103.476763	434,602.40	18,695.86	0.11
58933YBB0	MERCK + CO INC SR UNSECURED 06/50 2.45				2.450000	24 Jun 2050		
		460,000.000	Local 97.672487	449,293.44	103.536893	476,269.71	26,976.27	0.12
			Base 97.672487	449,293.44	103.536893	476,269.71	26,976.27	0.12
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066		
		155,000.000	Local 86.439439	133,981.13	129.343935	200,483.10	66,501.97	0.05
			Base 86.439439	133,981.13	129.343935	200,483.10	66,501.97	0.05
59156RBZ0	METLIFE INC SR UNSECURED 03/30 4.55				4.550000	23 Mar 2030		
		0.000	Local 0.000000	-1.69	0.000000	0.00	1.69	0.00
			Base 0.000000	-1.69	0.000000	0.00	1.69	0.00
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7				3.700000	08 Aug 2046		
		190,000.000	Local 103.720574	197,069.09	126.798455	240,917.06	43,847.97	0.06
			Base 103.720574	197,069.09	126.798455	240,917.06	43,847.97	0.06
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95				3.950000	08 Aug 2056		
		207,000.000	Local 95.871164	198,453.31	137.327219	284,267.34	85,814.03	0.07
			Base 95.871164	198,453.31	137.327219	284,267.34	85,814.03	0.07
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1				4.100000	06 Feb 2037		
		421,000.000	Local 104.976152	441,949.60	131.243683	552,535.91	110,586.31	0.14
			Base 104.976152	441,949.60	131.243683	552,535.91	110,586.31	0.14
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525				2.525000	01 Jun 2050		
		849,000.000	Local 98.043453	832,388.92	105.454443	895,308.22	62,919.30	0.22
			Base 98.043453	832,388.92	105.454443	895,308.22	62,919.30	0.22

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675					2.675000	01 Jun 2060		
	43,000.000	Local		95.875605	41,226.51	108.370209	46,599.19	5,372.68	0.01
		Base		95.875605	41,226.51	108.370209	46,599.19	5,372.68	0.01
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25					4.250000	15 Jul 2049		
	340,000.000	Local		111.874209	380,372.31	134.262964	456,494.08	76,121.77	0.11
		Base		111.874209	380,372.31	134.262964	456,494.08	76,121.77	0.11
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15					3.150000	15 Apr 2050		
	270,000.000	Local		99.449630	268,514.00	114.961307	310,395.53	41,881.53	0.08
		Base		99.449630	268,514.00	114.961307	310,395.53	41,881.53	0.08
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125000	01 Apr 2036		
	875,000.000	Local		114.473589	1,001,643.90	148.008177	1,295,071.55	293,427.65	0.32
		Base		114.473589	1,001,643.90	148.008177	1,295,071.55	293,427.65	0.32
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
	750,000.000	Local		98.821960	741,164.70	107.500000	806,250.00	65,085.30	0.20
Original Face:	750,000.000	Base		98.821960	741,164.70	107.500000	806,250.00	65,085.30	0.20
609207AW5	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625					2.625000	04 Sep 2050		
	190,000.000	Local		99.448026	188,951.25	101.609280	193,057.63	4,106.38	0.05
		Base		99.448026	188,951.25	101.609280	193,057.63	4,106.38	0.05
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.400000	15 Dec 2043		
	230,000.000	Local		99.837113	229,625.36	135.415991	311,456.78	81,831.42	0.08
		Base		99.837113	229,625.36	135.415991	311,456.78	81,831.42	0.08
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	650,000.000	Local		100.000000	650,000.00	108.875300	707,689.45	57,689.45	0.17
		Base		100.000000	650,000.00	108.875300	707,689.45	57,689.45	0.17
6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR					5.597000	24 Mar 2051		
	510,000.000	Local		114.615320	584,538.13	160.994572	821,072.32	236,534.19	0.20
		Base		114.615320	584,538.13	160.994572	821,072.32	236,534.19	0.20
617482V92	MORGAN STANLEY SR UNSECURED 07/42 6.375					6.375000	24 Jul 2042		
	120,000.000	Local		155.659817	186,791.78	163.317152	195,980.58	9,188.80	0.05
		Base		155.659817	186,791.78	163.317152	195,980.58	9,188.80	0.05

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63111XAE1	NASDAQ INC SR UNSECURED 12/40 2.5					2.500000	21 Dec 2040		
	810,000.000	Local		100.000000	810,000.00	98.709552	799,547.37	-10,452.63	0.20
		Base		100.000000	810,000.00	98.709552	799,547.37	-10,452.63	0.20
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375000	15 Aug 2039		
	20,000.000	Local		146.229450	29,245.89	174.106867	34,821.37	5,575.48	0.01
		Base		146.229450	29,245.89	174.106867	34,821.37	5,575.48	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	105.126000	231,277.20	11,277.20	0.06
		Base		100.000000	220,000.00	105.126000	231,277.20	11,277.20	0.06
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45					4.450000	15 May 2069		
	130,000.000	Local		99.443900	129,277.07	134.370821	174,682.07	45,405.00	0.04
		Base		99.443900	129,277.07	134.370821	174,682.07	45,405.00	0.04
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 2050		
	740,000.000	Local		102.800454	760,723.36	119.623361	885,212.87	124,489.51	0.22
		Base		102.800454	760,723.36	119.623361	885,212.87	124,489.51	0.22
654106AD5	NIKE INC SR UNSECURED 05/43 3.625					3.625000	01 May 2043		
	240,000.000	Local		115.700738	277,681.77	121.965100	292,716.24	15,034.47	0.07
		Base		115.700738	277,681.77	121.965100	292,716.24	15,034.47	0.07
654579AG6	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/50 VAR					3.400000	23 Jan 2050		
	200,000.000	Local		100.000000	200,000.00	108.500000	217,000.00	17,000.00	0.05
		Base		100.000000	200,000.00	108.500000	217,000.00	17,000.00	0.05
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345					4.345000	17 Sep 2027		
	540,000.000	Local		103.025185	556,336.00	110.452767	596,444.94	40,108.94	0.15
		Base		103.025185	556,336.00	110.452767	596,444.94	40,108.94	0.15
654744AD3	NISSAN MOTOR CO SR UNSECURED 144A 09/30 4.81					4.810000	17 Sep 2030		
	830,000.000	Local		103.971836	862,966.24	112.601652	934,593.71	71,627.47	0.23
		Base		103.971836	862,966.24	112.601652	934,593.71	71,627.47	0.23
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25					5.250000	15 Nov 2043		
	250,000.000	Local		99.603536	249,008.84	143.644940	359,112.35	110,103.51	0.09
		Base		99.603536	249,008.84	143.644940	359,112.35	110,103.51	0.09

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655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05					5.050000	15 Nov 2044		
	500,000.000	Local		104.705064	523,525.32	140.724985	703,624.93	180,099.61	0.17
		Base		104.705064	523,525.32	140.724985	703,624.93	180,099.61	0.17
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	120,000.000	Local		107.354383	128,825.26	142.424026	170,908.83	42,083.57	0.04
		Base		107.354383	128,825.26	142.424026	170,908.83	42,083.57	0.04
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15					4.150000	28 Feb 2048		
	140,000.000	Local		98.236721	137,531.41	127.045001	177,863.00	40,331.59	0.04
		Base		98.236721	137,531.41	127.045001	177,863.00	40,331.59	0.04
655844CH9	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155					3.155000	15 May 2055		
	509,000.000	Local		99.937758	508,683.19	109.040787	555,017.61	46,334.42	0.14
		Base		99.937758	508,683.19	109.040787	555,017.61	46,334.42	0.14
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
	340,000.000	Local		115.051835	391,176.24	133.361293	453,428.40	62,252.16	0.11
		Base		115.051835	391,176.24	133.361293	453,428.40	62,252.16	0.11
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		
	740,000.000	Local		100.850474	746,293.51	125.471892	928,492.00	182,198.49	0.23
		Base		100.850474	746,293.51	125.471892	928,492.00	182,198.49	0.23
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	570,000.000	Local		137.670074	784,719.42	148.653859	847,327.00	62,607.58	0.21
		Base		137.670074	784,719.42	148.653859	847,327.00	62,607.58	0.21
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		
	1,390,000.000	Local		100.724129	1,400,065.40	117.770992	1,637,016.79	236,951.39	0.40
		Base		100.724129	1,400,065.40	117.770992	1,637,016.79	236,951.39	0.40
668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625					3.625000	30 Sep 2059		
	380,000.000	Local		100.514379	381,954.64	116.189642	441,520.64	59,566.00	0.11
		Base		100.514379	381,954.64	116.189642	441,520.64	59,566.00	0.11
66989HAR9	NOVARTIS CAPITAL CORP COMPANY GUAR 08/30 2.2					2.200000	14 Aug 2030		
	160,000.000	Local		99.878856	159,806.17	107.359516	171,775.23	11,969.06	0.04
		Base		99.878856	159,806.17	107.359516	171,775.23	11,969.06	0.04

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67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	140,000.000	Local	99.805300	139,727.42	120.091782	168,128.49	28,401.07	0.04	
		Base	99.805300	139,727.42	120.091782	168,128.49	28,401.07	0.04	
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	230,000.000	Local	100.270196	230,621.45	121.308862	279,010.38	48,388.93	0.07	
		Base	100.270196	230,621.45	121.308862	279,010.38	48,388.93	0.07	
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	410,000.000	Local	109.909263	450,627.98	128.488795	526,804.06	76,176.08	0.13	
		Base	109.909263	450,627.98	128.488795	526,804.06	76,176.08	0.13	
674599CE3	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7					2.700000	15 Feb 2023		
	184,000.000	Local	85.872533	158,005.46	99.905000	183,825.20	25,819.74	0.05	
		Base	85.872533	158,005.46	99.905000	183,825.20	25,819.74	0.05	
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	10,000.000	Local	99.365800	9,936.58	87.163000	8,716.30	-1,220.28	0.00	
		Base	99.365800	9,936.58	87.163000	8,716.30	-1,220.28	0.00	
674599CQ6	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 VAR					1.671000	15 Aug 2022		
	210,000.000	Local	89.221495	187,365.14	98.000000	205,800.00	18,434.86	0.05	
		Base	89.221495	187,365.14	98.000000	205,800.00	18,434.86	0.05	
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3					4.300000	15 Aug 2039		
	730,000.000	Local	102.383855	747,402.14	84.552000	617,229.60	-130,172.54	0.15	
		Base	102.383855	747,402.14	84.552000	617,229.60	-130,172.54	0.15	
674599CY9	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/49 4.4					4.400000	15 Aug 2049		
	210,000.000	Local	100.599214	211,258.35	84.280000	176,988.00	-34,270.35	0.04	
		Base	100.599214	211,258.35	84.280000	176,988.00	-34,270.35	0.04	
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	60,000.000	Local	133.744400	80,246.64	111.500000	66,900.00	-13,346.64	0.02	
		Base	133.744400	80,246.64	111.500000	66,900.00	-13,346.64	0.02	
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local	121.704619	389,454.78	104.700000	335,040.00	-54,414.78	0.08	
		Base	121.704619	389,454.78	104.700000	335,040.00	-54,414.78	0.08	

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674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
	460,000.000	Local	134.204726	617,341.74	109.000000	501,400.00	-115,941.74	0.12	
		Base	134.204726	617,341.74	109.000000	501,400.00	-115,941.74	0.12	
674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2					6.200000	15 Mar 2040		
	40,000.000	Local	120.173250	48,069.30	99.000000	39,600.00	-8,469.30	0.01	
		Base	120.173250	48,069.30	99.000000	39,600.00	-8,469.30	0.01	
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	370,000.000	Local	100.600081	372,220.30	84.750000	313,575.00	-58,645.30	0.08	
		Base	100.600081	372,220.30	84.750000	313,575.00	-58,645.30	0.08	
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	240,000.000	Local	127.250988	305,402.37	101.467500	243,522.00	-61,880.37	0.06	
		Base	127.250988	305,402.37	101.467500	243,522.00	-61,880.37	0.06	
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
	80,000.000	Local	143.818925	115,055.14	152.073285	121,658.63	6,603.49	0.03	
		Base	143.818925	115,055.14	152.073285	121,658.63	6,603.49	0.03	
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
	70,000.000	Local	98.996271	69,297.39	145.398000	101,778.60	32,481.21	0.03	
		Base	98.996271	69,297.39	145.398000	101,778.60	32,481.21	0.03	
681936BM1	OMEGA HLTHCARE INVESTORS COMPANY GUAR 02/31 3.375					3.375000	01 Feb 2031		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1					3.100000	15 Sep 2049		
	90,000.000	Local	99.509589	89,558.63	114.035898	102,632.31	13,073.68	0.03	
		Base	99.509589	89,558.63	114.035898	102,632.31	13,073.68	0.03	
68233JBV5	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7					3.700000	15 May 2050		
	320,000.000	Local	99.709263	319,069.64	124.175545	397,361.74	78,292.10	0.10	
		Base	99.709263	319,069.64	124.175545	397,361.74	78,292.10	0.10	
68902VAL1	OTIS WORLDWIDE CORP SR UNSECURED 02/40 3.112					3.112000	15 Feb 2040		
	260,000.000	Local	104.566369	271,872.56	108.593928	282,344.21	10,471.65	0.07	
		Base	104.566369	271,872.56	108.593928	282,344.21	10,471.65	0.07	

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694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	400,000.000	Local	99.900608	399,602.43	100.365135	401,460.54	1,858.11	0.10	
		Base	99.900608	399,602.43	100.365135	401,460.54	1,858.11	0.10	
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	80,000.000	Local	99.510413	79,608.33	99.806246	79,845.00	236.67	0.02	
		Base	99.510413	79,608.33	99.806246	79,845.00	236.67	0.02	
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	220,000.000	Local	99.375377	218,625.83	99.391107	218,660.44	34.61	0.05	
		Base	99.375377	218,625.83	99.391107	218,660.44	34.61	0.05	
698299BL7	REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87					3.870000	23 Jul 2060		
	430,000.000	Local	112.874263	485,359.33	117.751000	506,329.30	20,969.97	0.13	
	Original Face: 430,000.000	Base	112.874263	485,359.33	117.751000	506,329.30	20,969.97	0.12	
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252					2.252000	29 Sep 2032		
	730,000.000	Local	100.000000	730,000.00	103.000000	751,900.00	21,900.00	0.19	
		Base	100.000000	730,000.00	103.000000	751,900.00	21,900.00	0.18	
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
	8,000.000	Local	100.653625	8,052.29	104.950986	8,396.08	343.79	0.00	
		Base	100.653625	8,052.29	104.950986	8,396.08	343.79	0.00	
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625					5.625000	15 Oct 2027		
	240,000.000	Local	105.397121	252,953.09	109.450000	262,680.00	9,726.91	0.06	
		Base	105.397121	252,953.09	109.450000	262,680.00	9,726.91	0.06	
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		
	440,000.000	Local	100.000000	440,000.00	105.000000	462,000.00	22,000.00	0.11	
		Base	100.000000	440,000.00	105.000000	462,000.00	22,000.00	0.11	
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030		
	160,000.000	Local	99.898950	159,838.32	107.082116	171,331.39	11,493.07	0.04	
		Base	99.898950	159,838.32	107.082116	171,331.39	11,493.07	0.04	
70450YAJ2	PAYPAL HOLDINGS INC SR UNSECURED 06/50 3.25					3.250000	01 Jun 2050		
	550,000.000	Local	101.204536	556,624.95	115.357291	634,465.10	77,840.15	0.16	
		Base	101.204536	556,624.95	115.357291	634,465.10	77,840.15	0.16	

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.150000	15 Apr 2025		
	130,000.000	Local		99.889054	129,855.77	109.564251	142,433.53	12,577.76	0.04
		Base		99.889054	129,855.77	109.564251	142,433.53	12,577.76	0.04
713448EM6	PEPSICO INC SR UNSECURED 07/49 3.375					3.375000	29 Jul 2049		
	330,000.000	Local		99.291452	327,661.79	121.342752	400,431.08	72,769.29	0.10
		Base		99.291452	327,661.79	121.342752	400,431.08	72,769.29	0.10
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
	300,000.000	Local		100.001883	300,005.65	109.651000	328,953.00	28,947.35	0.08
		Base		100.001883	300,005.65	109.651000	328,953.00	28,947.35	0.08
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875000	20 Jan 2040		
	26,000.000	Local		98.743577	25,673.33	125.401000	32,604.26	6,930.93	0.01
		Base		98.743577	25,673.33	125.401000	32,604.26	6,930.93	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
	570,000.000	Local		105.324495	600,349.62	123.759000	705,426.30	105,076.68	0.17
		Base		105.324495	600,349.62	123.759000	705,426.30	105,076.68	0.17
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9					6.900000	19 Mar 2049		
	580,000.000	Local		101.733183	590,052.46	126.750000	735,150.00	145,097.54	0.18
		Base		101.733183	590,052.46	126.750000	735,150.00	145,097.54	0.18
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.400000	15 May 2044		
	30,000.000	Local		99.742933	29,922.88	133.774471	40,132.34	10,209.46	0.01
		Base		99.742933	29,922.88	133.774471	40,132.34	10,209.46	0.01
717081EZ2	PFIZER INC SR UNSECURED 05/40 2.55					2.550000	28 May 2040		
	90,000.000	Local		99.393222	89,453.90	106.808238	96,127.41	6,673.51	0.02
		Base		99.393222	89,453.90	106.808238	96,127.41	6,673.51	0.02
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
	260,000.000	Local		99.195531	257,908.38	107.430770	279,320.00	21,411.62	0.07
		Base		99.195531	257,908.38	107.430770	279,320.00	21,411.62	0.07
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038		
	290,000.000	Local		120.869524	350,521.62	152.575109	442,467.82	91,946.20	0.11
		Base		120.869524	350,521.62	152.575109	442,467.82	91,946.20	0.11

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718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042		
	90,000.000	Local	99.235833	89,312.25	117.745362	105,970.83	16,658.58	0.03	
		Base	99.235833	89,312.25	117.745362	105,970.83	16,658.58	0.03	
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25					4.250000	10 Nov 2044		
	40,000.000	Local	108.821875	43,528.75	125.947997	50,379.20	6,850.45	0.01	
		Base	108.821875	43,528.75	125.947997	50,379.20	6,850.45	0.01	
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35					3.350000	01 Jun 2050		
	380,000.000	Local	99.295555	377,323.11	111.629519	424,192.17	46,869.06	0.10	
		Base	99.295555	377,323.11	111.629519	424,192.17	46,869.06	0.10	
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					6.125000	31 Dec 2099		
	560,000.000	Local	62.500518	350,002.90	81.250000	455,000.00	104,997.10	0.11	
		Base	62.500518	350,002.90	81.250000	455,000.00	104,997.10	0.11	
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458000	01 Oct 2062		
	770,000.000	Local	108.318271	834,050.69	133.034000	1,024,361.80	190,311.11	0.25	
Original Face:	770,000.000	Base	108.318271	834,050.69	133.034000	1,024,361.80	190,311.11	0.25	
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	150,000.000	Local	99.776067	149,664.10	115.315521	172,973.28	23,309.18	0.04	
		Base	99.776067	149,664.10	115.315521	172,973.28	23,309.18	0.04	
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.750000	01 Mar 2031		
	200,000.000	Local	133.135830	266,271.66	149.018523	298,037.05	31,765.39	0.07	
		Base	133.135830	266,271.66	149.018523	298,037.05	31,765.39	0.07	
74340XBQ3	PROLOGIS LP SR UNSECURED 10/50 2.125					2.125000	15 Oct 2050		
	290,000.000	Local	98.451545	285,509.48	92.822931	269,186.50	-16,322.98	0.07	
		Base	98.451545	285,509.48	92.822931	269,186.50	-16,322.98	0.07	
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125						16 Mar 2024		
	420,000.000	Local	94.630862	397,449.62	40.875000	171,675.00	-225,774.62	0.04	
Original Face:	420,000.000	Base	94.630862	397,449.62	40.875000	171,675.00	-225,774.62	0.04	
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 06/21 7.125					7.125000	10 Jun 2021		
	230,000.000	Local	96.854817	222,766.08	66.501000	152,952.30	-69,813.78	0.04	
		Base	96.854817	222,766.08	66.501000	152,952.30	-69,813.78	0.04	

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74432QCF0	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/51 3.7					3.700000	13 Mar 2051		
	310,000.000	Local	100.983503	313,048.86	121.334088	376,135.67	63,086.81	0.09	
		Base	100.983503	313,048.86	121.334088	376,135.67	63,086.81	0.09	
74432QCJ2	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/40 3					3.000000	10 Mar 2040		
	50,000.000	Local	99.753620	49,876.81	109.537235	54,768.62	4,891.81	0.01	
		Base	99.753620	49,876.81	109.537235	54,768.62	4,891.81	0.01	
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	136.438000	573,039.60	153,039.60	0.14	
		Base	100.000000	420,000.00	136.438000	573,039.60	153,039.60	0.14	
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4					4.400000	16 Apr 2050		
	460,000.000	Local	100.000000	460,000.00	130.275000	599,265.00	139,265.00	0.15	
		Base	100.000000	460,000.00	130.275000	599,265.00	139,265.00	0.15	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
	290,000.000	Local	90.446521	262,294.91	94.459000	273,931.10	11,636.19	0.07	
		Base	90.446521	262,294.91	94.459000	273,931.10	11,636.19	0.07	
75281AAW9	RANGE RESOURCES CORP COMPANY GUAR 06/21 5.75					5.750000	01 Jun 2021		
	350,000.000	Local	98.553263	344,936.42	99.751000	349,128.50	4,192.08	0.09	
		Base	98.553263	344,936.42	99.751000	349,128.50	4,192.08	0.09	
75281AA5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5					5.000000	15 Aug 2022		
	180,000.000	Local	95.397183	171,714.93	99.000000	178,200.00	6,485.07	0.04	
		Base	95.397183	171,714.93	99.000000	178,200.00	6,485.07	0.04	
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	68,000.000	Local	94.883676	64,520.90	97.500000	66,300.00	1,779.10	0.02	
		Base	94.883676	64,520.90	97.500000	66,300.00	1,779.10	0.02	
75281ABG3	RANGE RESOURCES CORP COMPANY GUAR 02/26 9.25					9.250000	01 Feb 2026		
	610,000.000	Local	100.000000	610,000.00	104.500000	637,450.00	27,450.00	0.16	
		Base	100.000000	610,000.00	104.500000	637,450.00	27,450.00	0.16	
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.950000	15 Jul 2046		
	510,000.000	Local	112.364490	573,058.90	137.044805	698,928.51	125,869.61	0.17	
		Base	112.364490	573,058.90	137.044805	698,928.51	125,869.61	0.17	

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760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
	300,000.000	Local		106.984730	320,954.19	139.876000	419,628.00	98,673.81	0.10
Original Face:	300,000.000	Base		106.984730	320,954.19	139.876000	419,628.00	98,673.81	0.10
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	440,000.000	Local		112.962198	497,033.67	127.875054	562,650.24	65,616.57	0.14
		Base		112.962198	497,033.67	127.875054	562,650.24	65,616.57	0.14
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125000	01 May 2040		
	50,000.000	Local		124.523520	62,261.76	147.154207	73,577.10	11,315.34	0.02
		Base		124.523520	62,261.76	147.154207	73,577.10	11,315.34	0.02
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2					5.200000	02 Nov 2040		
	160,000.000	Local		118.325325	189,320.52	146.445574	234,312.92	44,992.40	0.06
		Base		118.325325	189,320.52	146.445574	234,312.92	44,992.40	0.06
780097BB6	NATWEST GROUP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
	1,670,000.000	Local		98.549175	1,645,771.22	103.791000	1,733,309.70	87,538.48	0.43
		Base		98.549175	1,645,771.22	103.791000	1,733,309.70	87,538.48	0.43
780097BM2	NATWEST GROUP PLC SUBORDINATED 11/29 VAR					3.754000	01 Nov 2029		
	530,000.000	Local		100.000000	530,000.00	106.436411	564,112.98	34,112.98	0.14
		Base		100.000000	530,000.00	106.436411	564,112.98	34,112.98	0.14
78409VAP9	S+P GLOBAL INC COMPANY GUAR 12/29 2.5					2.500000	01 Dec 2029		
	60,000.000	Local		99.849350	59,909.61	109.069323	65,441.59	5,531.98	0.02
		Base		99.849350	59,909.61	109.069323	65,441.59	5,531.98	0.02
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25					3.250000	01 Dec 2049		
	340,000.000	Local		99.256694	337,472.76	116.830319	397,223.08	59,750.32	0.10
		Base		99.256694	337,472.76	116.830319	397,223.08	59,750.32	0.10
78409VAR5	S+P GLOBAL INC COMPANY GUAR 08/60 2.3					2.300000	15 Aug 2060		
	300,000.000	Local		98.436137	295,308.41	95.173551	285,520.65	-9,787.76	0.07
		Base		98.436137	295,308.41	95.173551	285,520.65	-9,787.76	0.07
78409VAS3	S+P GLOBAL INC COMPANY GUAR 08/30 1.25					1.250000	15 Aug 2030		
	130,000.000	Local		99.531492	129,390.94	98.583500	128,158.55	-1,232.39	0.03
		Base		99.531492	129,390.94	98.583500	128,158.55	-1,232.39	0.03

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79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138					6.138000	01 May 2049		
	180,000.000	Local		126.841300	228,314.34	156.293000	281,327.40	53,013.06	0.07
Original Face:	180,000.000	Base		126.841300	228,314.34	156.293000	281,327.40	53,013.06	0.07
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.300000	01 Apr 2042		
	460,000.000	Local		105.483054	485,222.05	119.141598	548,051.35	62,829.30	0.14
		Base		105.483054	485,222.05	119.141598	548,051.35	62,829.30	0.13
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75					3.750000	01 Jun 2047		
	250,000.000	Local		101.832488	254,581.22	117.067161	292,667.90	38,086.68	0.07
		Base		101.832488	254,581.22	117.067161	292,667.90	38,086.68	0.07
797440BY9	SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32					3.320000	15 Apr 2050		
	140,000.000	Local		99.868936	139,816.51	113.684886	159,158.84	19,342.33	0.04
		Base		99.868936	139,816.51	113.684886	159,158.84	19,342.33	0.04
79765R5A3	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/39 FIXED 3.303					3.303000	01 Nov 2039		
	170,000.000	Local		100.000000	170,000.00	106.746000	181,468.20	11,468.20	0.04
		Base		100.000000	170,000.00	106.746000	181,468.20	11,468.20	0.04
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028		
	890,000.000	Local		105.390880	937,978.83	117.041000	1,041,664.90	103,686.07	0.26
		Base		105.390880	937,978.83	117.041000	1,041,664.90	103,686.07	0.26
808513BJ3	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR					4.000000	31 Dec 2099		
	710,000.000	Local		100.000000	710,000.00	105.250000	747,275.00	37,275.00	0.18
		Base		100.000000	710,000.00	105.250000	747,275.00	37,275.00	0.18
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7					7.700000	15 Jun 2028		
	140,000.000	Local		120.165193	168,231.27	130.478438	182,669.81	14,438.54	0.05
		Base		120.165193	168,231.27	130.478438	182,669.81	14,438.54	0.04
81721MAK5	DIVERSIFIED HEALTHCARE T SR UNSECURED 05/24 4.75					4.750000	01 May 2024		
	330,000.000	Local		97.152803	320,604.25	102.709000	338,939.70	18,335.45	0.08
		Base		97.152803	320,604.25	102.709000	338,939.70	18,335.45	0.08
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
	20,000.000	Local		102.373250	20,474.65	131.763055	26,352.61	5,877.96	0.01
		Base		102.373250	20,474.65	131.763055	26,352.61	5,877.96	0.01

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822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	980,000.000	Local		102.005300	999,651.94	125.941525	1,234,226.95	234,575.01	0.31
		Base		102.005300	999,651.94	125.941525	1,234,226.95	234,575.01	0.30
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
	850,000.000	Local		99.393140	844,841.69	113.392457	963,835.88	118,994.19	0.24
		Base		99.393140	844,841.69	113.392457	963,835.88	118,994.19	0.24
828807DJ3	SIMON PROPERTY GROUP LP SR UNSECURED 07/50 3.8					3.800000	15 Jul 2050		
	170,000.000	Local		99.313965	168,833.74	111.561528	189,654.60	20,820.86	0.05
		Base		99.313965	168,833.74	111.561528	189,654.60	20,820.86	0.05
828807DK0	SIMON PROPERTY GROUP LP SR UNSECURED 07/30 2.65					2.650000	15 Jul 2030		
	570,000.000	Local		99.673307	568,137.85	105.987473	604,128.60	35,990.75	0.15
		Base		99.673307	568,137.85	105.987473	604,128.60	35,990.75	0.15
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
	470,000.000	Local		100.886511	474,166.60	106.885909	502,363.77	28,197.17	0.12
		Base		100.886511	474,166.60	106.885909	502,363.77	28,197.17	0.12
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	330,000.000	Local		101.059585	333,496.63	109.151234	360,199.07	26,702.44	0.09
	Original Face: 330,000.000	Base		101.059585	333,496.63	109.151234	360,199.07	26,702.44	0.09
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.500000	01 Sep 2040		
	170,000.000	Local		106.504524	181,057.69	120.484663	204,823.93	23,766.24	0.05
		Base		106.504524	181,057.69	120.484663	204,823.93	23,766.24	0.05
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.050000	15 Mar 2042		
	370,000.000	Local		103.144224	381,633.63	114.651041	424,208.85	42,575.22	0.10
		Base		103.144224	381,633.63	114.651041	424,208.85	42,575.22	0.10
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.650000	01 Oct 2043		
	430,000.000	Local		110.057156	473,245.77	123.914455	532,832.16	59,586.39	0.13
		Base		110.057156	473,245.77	123.914455	532,832.16	59,586.39	0.13
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4					4.000000	01 Apr 2047		
	30,000.000	Local		94.810400	28,443.12	117.459818	35,237.95	6,794.83	0.01
		Base		94.810400	28,443.12	117.459818	35,237.95	6,794.83	0.01

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842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125					4.125000	01 Mar 2048		
	10,000.000	Local		95.561300	9,556.13	119.177209	11,917.72	2,361.59	0.00
		Base		95.561300	9,556.13	119.177209	11,917.72	2,361.59	0.00
842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65					3.650000	01 Feb 2050		
	470,000.000	Local		106.643289	501,223.46	113.581238	533,831.82	32,608.36	0.13
		Base		106.643289	501,223.46	113.581238	533,831.82	32,608.36	0.13
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.750000	16 Apr 2040		
	150,000.000	Local		100.796240	151,194.36	150.505034	225,757.55	74,563.19	0.06
		Base		100.796240	151,194.36	150.505034	225,757.55	74,563.19	0.06
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	540,000.000	Local		101.984533	550,716.48	134.056376	723,904.43	173,187.95	0.18
		Base		101.984533	550,716.48	134.056376	723,904.43	173,187.95	0.18
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
	370,000.000	Local		105.023530	388,587.06	142.838385	528,502.02	139,914.96	0.13
		Base		105.023530	388,587.06	142.838385	528,502.02	139,914.96	0.13
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8					4.800000	15 Mar 2047		
	300,000.000	Local		114.985443	344,956.33	116.294952	348,884.86	3,928.53	0.09
		Base		114.985443	344,956.33	116.294952	348,884.86	3,928.53	0.09
844741BJ6	SOUTHWEST AIRLINES CO SR UNSECURED 05/25 5.25					5.250000	04 May 2025		
	710,000.000	Local		106.200534	754,023.79	115.816088	822,294.22	68,270.43	0.20
		Base		106.200534	754,023.79	115.816088	822,294.22	68,270.43	0.20
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	112.137000	156,991.80	16,991.80	0.04
		Base		100.000000	140,000.00	112.137000	156,991.80	16,991.80	0.04
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
	180,000.000	Local		99.126667	178,428.00	110.161023	198,289.84	19,861.84	0.05
		Base		99.126667	178,428.00	110.161023	198,289.84	19,861.84	0.05
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7					7.000000	16 Mar 2047		
	200,000.000	Local		109.587405	219,174.81	133.376000	266,752.00	47,577.19	0.07
		Base		109.587405	219,174.81	133.376000	266,752.00	47,577.19	0.07

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87264AAW5	T MOBILE USA INC SR SECURED 144A 04/40 4.375						4.375000	15 Apr 2040		
	140,000.000	Local		101.122521	141,571.53	122.037000	170,851.80	29,280.27	0.04	
		Base		101.122521	141,571.53	122.037000	170,851.80	29,280.27	0.04	
87264AA1	T MOBILE USA INC SR SECURED 144A 04/50 4.5						4.500000	15 Apr 2050		
	170,000.000	Local		99.579994	169,285.99	123.338500	209,675.45	40,389.46	0.05	
		Base		99.579994	169,285.99	123.338500	209,675.45	40,389.46	0.05	
87264ABK0	T MOBILE USA INC SR SECURED 144A 02/41 3						3.000000	15 Feb 2041		
	1,350,000.000	Local		98.634401	1,331,564.42	103.672000	1,399,572.00	68,007.58	0.35	
		Base		98.634401	1,331,564.42	103.672000	1,399,572.00	68,007.58	0.34	
87264ABM6	T MOBILE USA INC SR SECURED 144A 02/51 3.3						3.300000	15 Feb 2051		
	1,090,000.000	Local		97.831541	1,066,363.80	102.883000	1,121,424.70	55,060.90	0.28	
		Base		97.831541	1,066,363.80	102.883000	1,121,424.70	55,060.90	0.28	
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9						4.900000	15 Sep 2044		
	580,000.000	Local		107.236510	621,971.76	135.380320	785,205.86	163,234.10	0.19	
		Base		107.236510	621,971.76	135.380320	785,205.86	163,234.10	0.19	
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27						4.270000	15 May 2047		
	300,000.000	Local		102.777063	308,331.19	125.046294	375,138.88	66,807.69	0.09	
		Base		102.777063	308,331.19	125.046294	375,138.88	66,807.69	0.09	
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3						3.300000	15 May 2050		
	480,000.000	Local		99.868717	479,369.84	108.972324	523,067.16	43,697.32	0.13	
		Base		99.868717	479,369.84	108.972324	523,067.16	43,697.32	0.13	
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25						6.250000	15 Jul 2041		
	420,000.000	Local		113.423393	476,378.25	127.847837	536,960.92	60,582.67	0.13	
		Base		113.423393	476,378.25	127.847837	536,960.92	60,582.67	0.13	
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2						7.200000	18 Jul 2036		
	190,000.000	Local		103.795011	197,210.52	134.917000	256,342.30	59,131.78	0.06	
		Base		103.795011	197,210.52	134.917000	256,342.30	59,131.78	0.06	
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721						7.721000	04 Jun 2038		
	120,000.000	Local		107.936300	129,523.56	139.000000	166,800.00	37,276.44	0.04	
		Base		107.936300	129,523.56	139.000000	166,800.00	37,276.44	0.04	

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87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045				7.045000	20 Jun 2036			
		220,000.000	Local	121.450118	267,190.26	149.159598	328,151.12	60,960.86	0.08
			Base	121.450118	267,190.26	149.159598	328,151.12	60,960.86	0.08
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047			
		300,000.000	Local	104.395287	313,185.86	128.181062	384,543.19	71,357.33	0.10
			Base	104.395287	313,185.86	128.181062	384,543.19	71,357.33	0.09
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665				4.665000	06 Mar 2038			
		570,000.000	Local	101.692161	579,645.32	120.048003	684,273.62	104,628.30	0.17
			Base	101.692161	579,645.32	120.048003	684,273.62	104,628.30	0.17
88163VAE9	TEVA PHARM FIN CO LLC COMPANY GUAR 02/26 0.25				0.250000	01 Feb 2026			
		280,000.000	Local	96.870746	271,238.09	99.500000	278,600.00	7,361.91	0.07
			Base	96.870746	271,238.09	99.500000	278,600.00	7,361.91	0.07
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021			
		630,000.000	Local	99.249105	625,269.36	101.250000	637,875.00	12,605.64	0.16
			Base	99.249105	625,269.36	101.250000	637,875.00	12,605.64	0.16
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.950000	18 Dec 2022			
		40,000.000	Local	94.097700	37,639.08	99.750000	39,900.00	2,260.92	0.01
			Base	94.097700	37,639.08	99.750000	39,900.00	2,260.92	0.01
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2				2.200000	21 Jul 2021			
		740,000.000	Local	98.708761	730,444.83	99.750000	738,150.00	7,705.17	0.18
			Base	98.708761	730,444.83	99.750000	738,150.00	7,705.17	0.18
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.800000	21 Jul 2023			
		110,000.000	Local	93.533164	102,886.48	99.010000	108,911.00	6,024.52	0.03
			Base	93.533164	102,886.48	99.010000	108,911.00	6,024.52	0.03
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1				4.100000	01 Oct 2046			
		610,000.000	Local	72.348710	441,327.13	89.000000	542,900.00	101,572.87	0.13
			Base	72.348710	441,327.13	89.000000	542,900.00	101,572.87	0.13
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125				7.125000	31 Jan 2025			
		290,000.000	Local	100.000000	290,000.00	110.530000	320,537.00	30,537.00	0.08
			Base	100.000000	290,000.00	110.530000	320,537.00	30,537.00	0.08

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882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875					3.875000	15 Mar 2039		
	1,050,000.000	Local		105.015513	1,102,662.89	124.691099	1,309,256.54	206,593.65	0.32
		Base		105.015513	1,102,662.89	124.691099	1,309,256.54	206,593.65	0.32
882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922					3.922000	31 Dec 2049		
	150,000.000	Local		100.000000	150,000.00	114.017000	171,025.50	21,025.50	0.04
		Base		100.000000	150,000.00	114.017000	171,025.50	21,025.50	0.04
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	1,110,000.000	Local		129.867234	1,441,526.30	154.689804	1,717,056.82	275,530.52	0.42
		Base		129.867234	1,441,526.30	154.689804	1,717,056.82	275,530.52	0.42
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	60,000.000	Local		110.441333	66,264.80	137.272149	82,363.29	16,098.49	0.02
		Base		110.441333	66,264.80	137.272149	82,363.29	16,098.49	0.02
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	1,710,000.000	Local		122.305682	2,091,427.16	148.193765	2,534,113.38	442,686.22	0.63
		Base		122.305682	2,091,427.16	148.193765	2,534,113.38	442,686.22	0.62
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	570,000.000	Local		118.117863	673,271.82	142.320660	811,227.76	137,955.94	0.20
		Base		118.117863	673,271.82	142.320660	811,227.76	137,955.94	0.20
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	80,000.000	Local		108.155413	86,524.33	133.475937	106,780.75	20,256.42	0.03
		Base		108.155413	86,524.33	133.475937	106,780.75	20,256.42	0.03
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.500000	15 Sep 2042		
	410,000.000	Local		94.015920	385,465.27	117.179687	480,436.72	94,971.45	0.12
		Base		94.015920	385,465.27	117.179687	480,436.72	94,971.45	0.12
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
	180,000.000	Local		103.475783	186,256.41	110.060000	198,108.00	11,851.59	0.05
		Base		103.475783	186,256.41	110.060000	198,108.00	11,851.59	0.05
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.400000	15 Aug 2041		
	140,000.000	Local		99.415543	139,181.76	126.844905	177,582.87	38,401.11	0.04
		Base		99.415543	139,181.76	126.844905	177,582.87	38,401.11	0.04

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893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	80,000.000	Local	102.963988	82,371.19	116.375638	93,100.51	10,729.32	0.02	
		Base	102.963988	82,371.19	116.375638	93,100.51	10,729.32	0.02	
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25					3.250000	15 May 2030		
	150,000.000	Local	99.798813	149,698.22	112.059215	168,088.82	18,390.60	0.04	
		Base	99.798813	149,698.22	112.059215	168,088.82	18,390.60	0.04	
893574AR4	TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95					3.950000	15 May 2050		
	370,000.000	Local	100.642959	372,378.95	113.108124	418,500.06	46,121.11	0.10	
		Base	100.642959	372,378.95	113.108124	418,500.06	46,121.11	0.10	
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75					7.750000	15 Apr 2026		
	60,000.000	Local	120.442417	72,265.45	133.225337	79,935.20	7,669.75	0.02	
		Base	120.442417	72,265.45	133.225337	79,935.20	7,669.75	0.02	
89417EAQ2	TRAVELERS COS INC SR UNSECURED 04/50 2.55					2.550000	27 Apr 2050		
	350,000.000	Local	99.242703	347,349.46	105.269482	368,443.19	21,093.73	0.09	
		Base	99.242703	347,349.46	105.269482	368,443.19	21,093.73	0.09	
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5					4.500000	26 Jun 2048		
	600,000.000	Local	129.910020	779,460.12	140.902462	845,414.77	65,954.65	0.21	
		Base	129.910020	779,460.12	140.902462	845,414.77	65,954.65	0.21	
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	1,340,000.000	Local	101.673327	1,362,422.58	109.625000	1,468,975.00	106,552.42	0.36	
		Base	101.673327	1,362,422.58	109.625000	1,468,975.00	106,552.42	0.36	
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572					6.572000	14 Jan 2022		
	550,000.000	Local	100.000000	550,000.00	105.381716	579,599.44	29,599.44	0.14	
		Base	100.000000	550,000.00	105.381716	579,599.44	29,599.44	0.14	
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
	1,460,000.000	Local	104.818325	1,530,347.54	120.951000	1,765,884.60	235,537.06	0.44	
		Base	104.818325	1,530,347.54	120.951000	1,765,884.60	235,537.06	0.43	
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375					4.375000	15 Nov 2065		
	460,000.000	Local	102.733441	472,573.83	131.309505	604,023.72	131,449.89	0.15	
		Base	102.733441	472,573.83	131.309505	604,023.72	131,449.89	0.15	

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907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	720,000.000	Local		102.179481	735,692.26	123.783662	891,242.37	155,550.11	0.22
		Base		102.179481	735,692.26	123.783662	891,242.37	155,550.11	0.22
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25					3.250000	05 Feb 2050		
	440,000.000	Local		99.961677	439,831.38	113.999840	501,599.30	61,767.92	0.12
		Base		99.961677	439,831.38	113.999840	501,599.30	61,767.92	0.12
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	290,000.000	Local		100.937497	292,718.74	120.959047	350,781.24	58,062.50	0.09
		Base		100.937497	292,718.74	120.959047	350,781.24	58,062.50	0.09
907818FM5	UNION PACIFIC CORP SR UNSECURED 144A 09/62 2.973					2.973000	16 Sep 2062		
	170,000.000	Local		99.860029	169,762.05	104.448935	177,563.19	7,801.14	0.04
		Base		99.860029	169,762.05	104.448935	177,563.19	7,801.14	0.04
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625000	03 Mar 2024		
	53,529.560	Local		100.000000	53,529.56	100.628190	53,865.83	336.27	0.01
		Base		100.000000	53,529.56	100.628190	53,865.83	336.27	0.01
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.050000	11 Jan 2040		
	122,000.000	Local		115.596098	141,027.24	133.999000	163,478.78	22,451.54	0.04
		Base		115.596098	141,027.24	133.999000	163,478.78	22,451.54	0.04
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	1,716,000.000	Local		99.921120	1,714,646.42	118.751000	2,037,767.16	323,120.74	0.50
		Base		99.921120	1,714,646.42	118.751000	2,037,767.16	323,120.74	0.50
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	340,000.000	Local		98.558806	335,099.94	114.000000	387,600.00	52,500.06	0.10
		Base		98.558806	335,099.94	114.000000	387,600.00	52,500.06	0.10
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
	160,000.000	Local		90.627063	145,003.30	90.718750	145,150.00	146.70	0.04
		Base		90.627063	145,003.30	90.718750	145,150.00	146.70	0.04
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
	8,480,000.000	Local		95.748556	8,119,477.52	93.656250	7,942,050.00	-177,427.52	1.96
		Base		95.748556	8,119,477.52	93.656250	7,942,050.00	-177,427.52	1.95

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
	190,000.000	Local		96.315653	182,999.74	94.671875	179,876.56	-3,123.18	0.04
		Base		96.315653	182,999.74	94.671875	179,876.56	-3,123.18	0.04
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
	1,010,000.000	Local		99.060692	1,000,512.99	99.625000	1,006,212.50	5,699.51	0.25
		Base		99.060692	1,000,512.99	99.625000	1,006,212.50	5,699.51	0.25
91282CAE1	US TREASURY N/B 08/30 0.625					0.625000	15 Aug 2030		
	260,000.000	Local		97.715554	254,060.44	97.500000	253,500.00	-560.44	0.06
		Base		97.715554	254,060.44	97.500000	253,500.00	-560.44	0.06
91282CAU5	US TREASURY N/B 10/27 0.5					0.500000	31 Oct 2027		
	70,000.000	Local		98.960614	69,272.43	99.218750	69,453.13	180.70	0.02
		Base		98.960614	69,272.43	99.218750	69,453.13	180.70	0.02
91282CAV3	US TREASURY N/B 11/30 0.875					0.875000	15 Nov 2030		
	3,300,000.000	Local		99.668351	3,289,055.59	99.671875	3,289,171.88	116.29	0.81
		Base		99.668351	3,289,055.59	99.671875	3,289,171.88	116.29	0.81
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
	210,000.000	Local		102.711176	215,693.47	130.401118	273,842.35	58,148.88	0.07
		Base		102.711176	215,693.47	130.401118	273,842.35	58,148.88	0.07
913017CA5	RAYTHEON TECH CORP SR UNSECURED 05/45 4.15					4.150000	15 May 2045		
	250,000.000	Local		127.891352	319,728.38	126.591718	316,479.30	-3,249.08	0.08
		Base		127.891352	319,728.38	126.591718	316,479.30	-3,249.08	0.08
913017CP2	RAYTHEON TECH CORP SR UNSECURED 05/47 4.05					4.050000	04 May 2047		
	750,000.000	Local		114.904775	861,785.81	124.573632	934,302.24	72,516.43	0.23
		Base		114.904775	861,785.81	124.573632	934,302.24	72,516.43	0.23
913017CW7	RAYTHEON TECH CORP SR UNSECURED 11/38 4.45					4.450000	16 Nov 2038		
	380,000.000	Local		99.989474	379,960.00	126.094754	479,160.07	99,200.07	0.12
		Base		99.989474	379,960.00	126.094754	479,160.07	99,200.07	0.12
913017CX5	RAYTHEON TECH CORP SR UNSECURED 11/48 4.625					4.625000	16 Nov 2048		
	150,000.000	Local		108.570227	162,855.34	135.759792	203,639.69	40,784.35	0.05
		Base		108.570227	162,855.34	135.759792	203,639.69	40,784.35	0.05

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91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.500000	15 Jun 2037		
	130,000.000	Local		93.999008	122,198.71	159.982702	207,977.51	85,778.80	0.05
		Base		93.999008	122,198.71	159.982702	207,977.51	85,778.80	0.05
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875000	15 Feb 2038		
	40,000.000	Local		104.813650	41,925.46	163.830156	65,532.06	23,606.60	0.02
		Base		104.813650	41,925.46	163.830156	65,532.06	23,606.60	0.02
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
	80,000.000	Local		98.909963	79,127.97	136.726055	109,380.84	30,252.87	0.03
		Base		98.909963	79,127.97	136.726055	109,380.84	30,252.87	0.03
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625000	15 Jul 2035		
	150,000.000	Local		110.492040	165,738.06	134.000203	201,000.30	35,262.24	0.05
		Base		110.492040	165,738.06	134.000203	201,000.30	35,262.24	0.05
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	440,000.000	Local		99.342407	437,106.59	133.533942	587,549.34	150,442.75	0.15
		Base		99.342407	437,106.59	133.533942	587,549.34	150,442.75	0.14
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	540,000.000	Local		115.342183	622,847.79	137.908279	744,704.71	121,856.92	0.18
		Base		115.342183	622,847.79	137.908279	744,704.71	121,856.92	0.18
91324PDS8	UNITEDHEALTH GROUP INC SR UNSECURED 08/29 2.875					2.875000	15 Aug 2029		
	60,000.000	Local		100.195100	60,117.06	113.666263	68,199.76	8,082.70	0.02
		Base		100.195100	60,117.06	113.666263	68,199.76	8,082.70	0.02
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5					3.500000	15 Aug 2039		
	640,000.000	Local		100.587280	643,758.59	118.962220	761,358.21	117,599.62	0.19
		Base		100.587280	643,758.59	118.962220	761,358.21	117,599.62	0.19
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	800,000.000	Local		101.291870	810,334.96	129.468587	1,035,748.70	225,413.74	0.26
		Base		101.291870	810,334.96	129.468587	1,035,748.70	225,413.74	0.25
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	60,000.000	Local		97.151450	58,290.87	108.482535	65,089.52	6,798.65	0.02
		Base		97.151450	58,290.87	108.482535	65,089.52	6,798.65	0.02

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913366KB5	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/50 FIXED 3.006					3.006000	15 May 2050		
	180,000.000	Local		100.000000	180,000.00	106.129000	191,032.20	11,032.20	0.05
		Base		100.000000	180,000.00	106.129000	191,032.20	11,032.20	0.05
913366KC3	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256					3.256000	15 May 2060		
	370,000.000	Local		100.000000	370,000.00	112.476000	416,161.20	46,161.20	0.10
		Base		100.000000	370,000.00	112.476000	416,161.20	46,161.20	0.10
913366KD1	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/20 FIXED 3.706					3.706000	15 May 2120		
	40,000.000	Local		100.000000	40,000.00	106.785000	42,714.00	2,714.00	0.01
		Base		100.000000	40,000.00	106.785000	42,714.00	2,714.00	0.01
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767					4.767000	15 May 2115		
	430,000.000	Local		101.516591	436,521.34	140.347000	603,492.10	166,970.76	0.15
		Base		101.516591	436,521.34	140.347000	603,492.10	166,970.76	0.15
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858000	15 May 2112		
	280,000.000	Local		102.107579	285,901.22	143.527000	401,875.60	115,974.38	0.10
		Base		102.107579	285,901.22	143.527000	401,875.60	115,974.38	0.10
91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131					4.131000	15 May 2045		
	70,000.000	Local		100.000000	70,000.00	121.065000	84,745.50	14,745.50	0.02
	Original Face:	Base		100.000000	70,000.00	121.065000	84,745.50	14,745.50	0.02
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75					4.750000	01 Nov 2041		
	300,000.000	Local		95.573173	286,719.52	132.195468	396,586.40	109,866.88	0.10
		Base		95.573173	286,719.52	132.195468	396,586.40	109,866.88	0.10
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	120,000.000	Local		88.120442	105,744.53	118.603106	142,323.73	36,579.20	0.04
		Base		88.120442	105,744.53	118.603106	142,323.73	36,579.20	0.04
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.550000	15 Sep 2043		
	90,000.000	Local		134.146278	120,731.65	160.736305	144,662.67	23,931.02	0.04
		Base		134.146278	120,731.65	160.736305	144,662.67	23,931.02	0.04
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	260,000.000	Local		99.386931	258,406.02	124.793008	324,461.82	66,055.80	0.08
		Base		99.386931	258,406.02	124.793008	324,461.82	66,055.80	0.08

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92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	4,575,000.000	Local	108.296109	4,954,546.97	130.408217	5,966,175.93	1,011,628.96	1.47	
		Base	108.296109	4,954,546.97	130.408217	5,966,175.93	1,011,628.96	1.47	
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672					4.672000	15 Mar 2055		
	37,000.000	Local	94.886162	35,107.88	134.377072	49,719.52	14,611.64	0.01	
		Base	94.886162	35,107.88	134.377072	49,719.52	14,611.64	0.01	
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	530,000.000	Local	88.480302	468,945.60	122.695128	650,284.18	181,338.58	0.16	
		Base	88.480302	468,945.60	122.695128	650,284.18	181,338.58	0.16	
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	840,000.000	Local	110.553063	928,645.73	135.519001	1,138,359.61	209,713.88	0.28	
		Base	110.553063	928,645.73	135.519001	1,138,359.61	209,713.88	0.28	
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local	110.709350	22,141.87	145.674031	29,134.81	6,992.94	0.01	
		Base	110.709350	22,141.87	145.674031	29,134.81	6,992.94	0.01	
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	420,000.000	Local	104.315543	438,125.28	121.005654	508,223.75	70,098.47	0.13	
		Base	104.315543	438,125.28	121.005654	508,223.75	70,098.47	0.13	
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	20,000.000	Local	99.907300	19,981.46	100.976573	20,195.31	213.85	0.00	
		Base	99.907300	19,981.46	100.976573	20,195.31	213.85	0.00	
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	550,000.000	Local	99.740638	548,573.51	100.760352	554,181.94	5,608.43	0.14	
		Base	99.740638	548,573.51	100.760352	554,181.94	5,608.43	0.14	
92343V1	VERIZON COMMUNICATIONS SR UNSECURED 11/60 3					3.000000	20 Nov 2060		
	510,000.000	Local	99.125316	505,539.11	101.004285	515,121.85	9,582.74	0.13	
		Base	99.125316	505,539.11	101.004285	515,121.85	9,582.74	0.13	
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875000	15 Nov 2038		
	236,000.000	Local	120.143814	283,539.40	185.415547	437,580.69	154,041.29	0.11	
		Base	120.143814	283,539.40	185.415547	437,580.69	154,041.29	0.11	

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92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	640,000.000	Local		108.279450	692,988.48	136.973816	876,632.42	183,643.94	0.22
		Base		108.279450	692,988.48	136.973816	876,632.42	183,643.94	0.22
92826CAK8	VISA INC SR UNSECURED 04/40 2.7					2.700000	15 Apr 2040		
	690,000.000	Local		102.548991	707,588.04	109.163150	753,225.74	45,637.70	0.19
		Base		102.548991	707,588.04	109.163150	753,225.74	45,637.70	0.19
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
	250,000.000	Local		99.864840	249,662.10	106.951982	267,379.96	17,717.86	0.07
		Base		99.864840	249,662.10	106.951982	267,379.96	17,717.86	0.07
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
	160,000.000	Local		112.214100	179,542.56	144.172416	230,675.87	51,133.31	0.06
		Base		112.214100	179,542.56	144.172416	230,675.87	51,133.31	0.06
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	440,000.000	Local		99.523555	437,903.64	139.294906	612,897.59	174,993.95	0.15
		Base		99.523555	437,903.64	139.294906	612,897.59	174,993.95	0.15
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.750000	17 Sep 2044		
	340,000.000	Local		101.932829	346,571.62	108.151039	367,713.53	21,141.91	0.09
		Base		101.932829	346,571.62	108.151039	367,713.53	21,141.91	0.09
931142DG5	WALMART INC SR UNSECURED 04/43 4					4.000000	11 Apr 2043		
	320,000.000	Local		104.862419	335,559.74	128.475738	411,122.36	75,562.62	0.10
		Base		104.862419	335,559.74	128.475738	411,122.36	75,562.62	0.10
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3					4.300000	22 Apr 2044		
	46,000.000	Local		100.082783	46,038.08	134.123666	61,696.89	15,658.81	0.02
		Base		100.082783	46,038.08	134.123666	61,696.89	15,658.81	0.02
931142EC3	WALMART INC SR UNSECURED 06/48 4.05					4.050000	29 Jun 2048		
	990,000.000	Local		110.682094	1,095,752.73	135.704534	1,343,474.89	247,722.16	0.33
		Base		110.682094	1,095,752.73	135.704534	1,343,474.89	247,722.16	0.33
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	340,000.000	Local		100.426500	341,450.10	133.270784	453,120.67	111,670.57	0.11
		Base		100.426500	341,450.10	133.270784	453,120.67	111,670.57	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
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375000	15 Jun 2037		
	180,000.000	Local		94.483861	170,070.95	144.673410	260,412.14	90,341.19	0.06
		Base		94.483861	170,070.95	144.673410	260,412.14	90,341.19	0.06
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625					4.625000	15 May 2042		
	100,000.000	Local		107.449700	107,449.70	130.391325	130,391.33	22,941.63	0.03
		Base		107.449700	107,449.70	130.391325	130,391.33	22,941.63	0.03
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606000	15 Jan 2044		
	638,000.000	Local		106.028433	676,461.40	141.729875	904,236.60	227,775.20	0.22
		Base		106.028433	676,461.40	141.729875	904,236.60	227,775.20	0.22
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	220,000.000	Local		114.761709	252,475.76	138.950413	305,690.91	53,215.15	0.08
		Base		114.761709	252,475.76	138.950413	305,690.91	53,215.15	0.08
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.650000	04 Nov 2044		
	280,000.000	Local		97.607646	273,301.41	128.271985	359,161.56	85,860.15	0.09
		Base		97.607646	273,301.41	128.271985	359,161.56	85,860.15	0.09
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	640,000.000	Local		104.271097	667,335.02	125.183282	801,173.00	133,837.98	0.20
		Base		104.271097	667,335.02	125.183282	801,173.00	133,837.98	0.20
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	870,000.000	Local		110.812487	964,068.64	130.874084	1,138,604.53	174,535.89	0.28
		Base		110.812487	964,068.64	130.874084	1,138,604.53	174,535.89	0.28
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.462323	15 Sep 2048		
	100,000.000	Local		87.477430	87,477.43	53.903790	53,903.79	-33,573.64	0.01
Original Face:	100,000.000	Base		87.477430	87,477.43	53.903790	53,903.79	-33,573.64	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	460,000.000	Local		100.000000	460,000.00	122.255275	562,374.27	102,374.27	0.14
		Base		100.000000	460,000.00	122.255275	562,374.27	102,374.27	0.14
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	2,160,000.000	Local		119.654031	2,584,527.08	142.121709	3,069,828.91	485,301.83	0.76
		Base		119.654031	2,584,527.08	142.121709	3,069,828.91	485,301.83	0.76

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR					3.068000	30 Apr 2041		
	640,000.000	Local	101.201252	647,688.01	108.779904	696,191.39	48,503.38	0.17	
		Base	101.201252	647,688.01	108.779904	696,191.39	48,503.38	0.17	
958254AA2	WESTERN MIDSTREAM OPERAT SR UNSECURED 06/21 5.375					5.375000	01 Jun 2021		
	280,000.000	Local	98.951829	277,065.12	100.500000	281,400.00	4,334.88	0.07	
		Base	98.951829	277,065.12	100.500000	281,400.00	4,334.88	0.07	
958254AB0	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/22 4					4.000000	01 Jul 2022		
	40,000.000	Local	86.271100	34,508.44	102.798000	41,119.20	6,610.76	0.01	
		Base	86.271100	34,508.44	102.798000	41,119.20	6,610.76	0.01	
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	650,000.000	Local	96.065017	624,422.61	101.127000	657,325.50	32,902.89	0.16	
		Base	96.065017	624,422.61	101.127000	657,325.50	32,902.89	0.16	
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 2026		
	0.000	Local	0.000000	0.03	0.000000	0.00	-0.03	0.00	
		Base	0.000000	0.03	0.000000	0.00	-0.03	0.00	
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	620,000.000	Local	93.335821	578,682.09	99.096000	614,395.20	35,713.11	0.15	
		Base	93.335821	578,682.09	99.096000	614,395.20	35,713.11	0.15	
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	510,000.000	Local	96.725735	493,301.25	98.159000	500,610.90	7,309.65	0.12	
		Base	96.725735	493,301.25	98.159000	500,610.90	7,309.65	0.12	
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.25					6.500000	01 Feb 2050		
	840,000.000	Local	100.164757	841,383.96	110.000000	924,000.00	82,616.04	0.23	
		Base	100.164757	841,383.96	110.000000	924,000.00	82,616.04	0.23	
961214EP4	WESTPAC BANKING CORP SUBORDINATED 11/35 VAR					2.668000	15 Nov 2035		
	180,000.000	Local	100.000000	180,000.00	103.016000	185,428.80	5,428.80	0.05	
		Base	100.000000	180,000.00	103.016000	185,428.80	5,428.80	0.05	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	1,040,000.000	Local	120.397623	1,252,135.28	135.940283	1,413,778.94	161,643.66	0.35	
		Base	120.397623	1,252,135.28	135.940283	1,413,778.94	161,643.66	0.35	

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 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
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	70,000.000	Local	114.366843	80,056.79	134.720093	94,304.07	14,247.28	0.02	
		Base	114.366843	80,056.79	134.720093	94,304.07	14,247.28	0.02	
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	310,000.000	Local	128.192206	397,395.84	146.284117	453,480.76	56,084.92	0.11	
		Base	128.192206	397,395.84	146.284117	453,480.76	56,084.92	0.11	
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	580,000.000	Local	105.911828	614,288.60	118.084714	684,891.34	70,602.74	0.17	
		Base	105.911828	614,288.60	118.084714	684,891.34	70,602.74	0.17	
976826BN6	WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
	120,000.000	Local	99.874783	119,849.74	118.511953	142,214.34	22,364.60	0.04	
		Base	99.874783	119,849.74	118.511953	142,214.34	22,364.60	0.03	
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	40,000.000	Local	51.018500	20,407.40	105.962000	42,384.80	21,977.40	0.01	
		Base	51.018500	20,407.40	105.962000	42,384.80	21,977.40	0.01	
98212BAL7	WPX ENERGY INC SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
	190,000.000	Local	100.000000	190,000.00	106.000000	201,400.00	11,400.00	0.05	
		Base	100.000000	190,000.00	106.000000	201,400.00	11,400.00	0.05	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	370,000.000	Local	124.195465	459,523.22	149.914751	554,684.58	95,161.36	0.14	
		Base	124.195465	459,523.22	149.914751	554,684.58	95,161.36	0.14	
983133AB5	WYNN RESORTS FINANCE LLC SR UNSECURED 144A 04/25 7.75					7.750000	15 Apr 2025		
	550,000.000	Local	100.000000	550,000.00	108.375000	596,062.50	46,062.50	0.15	
		Base	100.000000	550,000.00	108.375000	596,062.50	46,062.50	0.15	
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	102.125000	316,587.50	6,587.50	0.08	
		Base	100.000000	310,000.00	102.125000	316,587.50	6,587.50	0.08	
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.900000	15 Nov 2037		
	70,000.000	Local	114.664657	80,265.26	137.458000	96,220.60	15,955.34	0.02	
		Base	114.664657	80,265.26	137.458000	96,220.60	15,955.34	0.02	

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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
98417EAN0	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
	740,000.000	Local		104.392732	772,506.22	126.720000	937,728.00	165,221.78	0.23
		Base		104.392732	772,506.22	126.720000	937,728.00	165,221.78	0.23
98417EAR1	GLENORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.550000	25 Oct 2042		
	630,000.000	Local		105.524529	664,804.53	122.638000	772,619.40	107,814.87	0.19
		Base		105.524529	664,804.53	122.638000	772,619.40	107,814.87	0.19
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	1,210,000.000	Local		100.656455	1,217,943.10	109.336691	1,322,973.96	105,030.86	0.33
		Base		100.656455	1,217,943.10	109.336691	1,322,973.96	105,030.86	0.33
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125						16 Mar 2024		
	860,000.000	Local		102.735331	883,523.85	40.875000	351,525.00	-531,998.85	0.09
Original Face:	860,000.000	Base		102.735331	883,523.85	40.875000	351,525.00	-531,998.85	0.09
ACI0PG9W3	BARCLAYS PLC JR SUBORDINA REGS 12/49 VAR					7.875000	29 Dec 2049		
	310,000.000	Local		103.540845	320,976.62	104.750000	324,725.00	3,748.38	0.08
		Base		103.540845	320,976.62	104.750000	324,725.00	3,748.38	0.08
ACI0S3RH2	CREDIT SUISSE GROUP AG JR SUBORDINA REGS 12/99 VAR					7.125000	31 Dec 2099		
	220,000.000	Local		96.750550	212,851.21	105.625000	232,375.00	19,523.79	0.06
		Base		96.750550	212,851.21	105.625000	232,375.00	19,523.79	0.06
US DOLLAR Total									
	329,812,952.560	Local			345,573,162.79		395,422,090.79	49,848,928.00	97.72
Original Face:	9,433,098.000	Base			345,573,162.79		395,422,090.79	49,848,928.00	97.29
FIXED INCOME Total									
	369,712,952.560	Base			347,078,361.82		397,004,985.56	49,926,623.74	97.68
Original Face:	9,433,098.000								

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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								
		382,968,345.400	Base	356,377,593.80		406,293,217.59	49,915,623.79	99.96
Original Face:		9,433,098.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI1NDMR4	US LONG BOND(CBT) MAR21 XCBT 20210322						22 Mar 2021			
402.000	40,200,000.000	Local	69,621,375.00	70,054,557.43	173.187500	-433,182.43		-571,369.93	138,187.50	
		Base	69,621,375.00		173.187500	-433,182.43		-571,369.93	138,187.50	0.03

ADI1NDN10	US ULTRA BOND CBT MAR21 XCBT 20210322						22 Mar 2021			
2.000	200,000.000	Local	427,125.00	430,417.53	213.562500	-3,292.53		-4,792.53	1,500.00	
		Base	427,125.00		213.562500	-3,292.53		-4,792.53	1,500.00	0.00

ADI1P2MG0	US 2YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021			
11.000	2,200,000.000	Local	2,430,742.18	2,428,151.84	110.488281	2,590.34		2,332.55	257.79	
		Base	2,430,742.18		110.488281	2,590.34		2,332.55	257.79	0.00

US DOLLAR Total										
415.000	42,600,000.000	Local	72,479,242.18	72,913,126.80		-433,884.62		-573,829.91	139,945.29	
		Base				-433,884.62		-573,829.91	139,945.29	0.03

FUTURES LONG Total										
415.000	42,600,000.000	Base				-433,884.62		-573,829.91	139,945.29	0.03

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	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 SHORT

EURO CURRENCY

Exchange Rate: 0.818565

GERMANY

ADI1NDP00	EURO-BUND FUTURE MAR21 XEUR 20210308	08 Mar 2021	-3.000	-300,000.000	Local	-532,920.00	-532,376.40	177.640000	-543.60	0.00	
					Base	-651,041.76		217.013921	-664.09	0.00	0.00

GERMANY Total

			-3.000	-300,000.000	Local	-532,920.00	-532,376.40		-543.60	0.00	
					Base				-664.09	0.00	0.00

EURO CURRENCY Total

			-3.000	-300,000.000	Local	-532,920.00	-532,376.40		-543.60	0.00	
					Base				-664.09	0.00	0.00

POUND STERLING

Exchange Rate: 0.731261

ADI1P2PK8	LONG GILT FUTURE MAR21 IFLL 20210329	29 Mar 2021	-4.000	-400,000.000	Local	-542,160.00	-535,804.48	135.540000	-6,355.52	-1,160.00	
					Base	-741,404.23		185.351058	-8,691.18	-1,586.30	0.00

POUND STERLING Total

			-4.000	-400,000.000	Local	-542,160.00	-535,804.48		-6,355.52	-1,160.00	
					Base				-8,691.18	-1,586.30	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI1NDLP9	US 10YR NOTE (CBT)MAR21 XCBT 20210322	22 Mar 2021	-88.000	-8,800,000.000	Local	-12,150,875.00	-12,141,113.23	138.078125	-9,761.77	-9,625.00	
					Base	-12,150,875.00		138.078125	-9,761.77	-9,625.00	0.00

ADI1P2PL6	US 5YR NOTE (CBT) MAR21 XCBT 20210331	31 Mar 2021	-102.000	-10,200,000.000	Local	-12,868,734.43	-12,838,276.72	126.164063	-30,457.71	-4,781.25	
					Base	-12,868,734.43		126.164063	-30,457.71	-4,781.25	0.00

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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
US DOLLAR Total									
-190.000	-19,000,000.000	Local	-25,019,609.43		-40,219.48		-25,813.23	-14,406.25	
		Base			-40,219.48		-25,813.23	-14,406.25	0.00
FUTURES SHORT Total									
-197.000	-19,700,000.000	Base			-49,574.75		-33,582.20	-15,992.55	0.00

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
218.000	22,900,000.000	Base			-483,459.37		-607,412.11	123,952.74	0.04