



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
107,443.932	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	842,360.43	811,694.52	2	14.39
16,283.278	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	390,635.84	384,549.99	1	0.00
27,641.391	CUSIP # 256210105 DODGE & COX INCOME FUND	388,637.96	397,611.91	1	0.00
105,769.771	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,262,891.07	1,257,201.61	3	0.00
29,055.058	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	382,655.11	387,145.02	1	15,274.97
		3,267,180.41	3,238,203.05	8	15,289.36
MUTUAL FUNDS - EQUITY					
124,054.901	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,997,048.91	3,223,536.03	10	0.00
153,648.384	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	7,573,328.85	6,706,720.57	19	0.00
19,231.38	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,179,331.74	2,159,648.64	8	0.00
27,107.909	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,996,226.42	1,768,352.70	5	0.00
62,487.716	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,998,982.03	1,500,084.57	5	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
171,399.915	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	2,072,224.97	1,900,489.23	5	0.00
62,425.818	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,995,129.14	1,860,550.57	5	0.00
16,162.925	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,578,794.68	2,396,178.04	6	0.00
48,676.029	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,156,153.72	2,471,127.83	8	0.00
24,424.198	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	2,038,687.81	1,465,597.99	5	0.00
7,385.112	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,213,152.35	860,218.71	3	0.00
3,369.064	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	790,011.82	473,282.82	2	0.00
18,443.772	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,998,751.57	1,472,698.39	5	0.00
		34,587,824.01	28,258,486.09	86	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
649,728.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	649,728.64	649,728.64	2	0.00
		649,728.64	649,728.64	2	0.00
	COMMON TRUST FUNDS - EQUITY				

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50,713.468	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,598,488.51	1,131,120.14	4	0.00
		1,598,488.51	1,131,120.14	4	0.00



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ABG BALANCED CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
268,874.853	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	2,107,978.85	2,076,458.58	4	20.55
43,514.627	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	1,043,915.90	1,024,798.70	2	0.00
185,073.956	CUSIP # 256210105 DODGE & COX INCOME FUND	2,602,139.82	2,650,206.35	5	0.00
502,679.121	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	2,086,118.35	2,086,294.63	4	6.79
347,753.079	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	4,152,171.76	4,122,034.44	8	0.00
152,487.662	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	2,008,262.51	2,033,397.38	4	80,166.56
42,437.773	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	504,585.12	518,898.02	1	0.00
		14,505,172.31	14,512,088.10	27	80,193.90
MUTUAL FUNDS - EQUITY					
134,254.582	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	4,325,682.63	3,446,066.77	8	0.00
139,821.76	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	6,891,814.55	5,899,147.39	13	0.00
19,271.513	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,185,966.53	2,094,404.02	6	0.00

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ABG BALANCED CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,702.547	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,671,815.56	1,412,305.73	3	0.00
67,386.379	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	2,155,690.26	1,546,355.72	4	0.00
88,358.788	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,068,257.75	955,772.57	2	0.00
49,957.666	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,596,647.01	1,433,097.90	3	0.00
17,006.97	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,713,462.06	2,467,698.69	5	0.00
49,405.512	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,203,453.40	2,400,972.00	6	0.00
12,715.517	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,061,364.20	596,148.16	2	0.00
3,389	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	556,711.03	384,056.68	1	0.00
2,392.717	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	561,068.21	296,001.12	1	0.00
9,860.029	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,068,531.34	728,267.27	2	0.00
		30,060,464.53	23,660,294.02	57	0.00

COMMON TRUST FUNDS - FIXED INCOME

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
871,983.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	871,983.55	871,983.55	2	0.00
		871,983.55	871,983.55	2	0.00
COMMON TRUST FUNDS - EQUITY					
68,650.519	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	2,163,864.36	1,489,607.07	4	0.00
		2,163,864.36	1,489,607.07	4	0.00
COMMON TRUST FUNDS - OTHER					
491,582.4277	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	5,151,783.84	4,976,732.17	10	0.00
		5,151,783.84	4,976,732.17	10	0.00



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ABG GROWTH CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
208,925.111	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,637,972.87	1,606,363.50	3	0.00
22,923.004	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	549,922.87	538,352.15	1	0.00
78,730.461	CUSIP # 256210105 DODGE & COX INCOME FUND	1,106,950.28	1,128,907.93	2	0.00
533,529.213	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	2,214,146.23	2,222,601.36	4	0.00
273,861.125	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,269,901.83	3,244,363.60	6	0.00
84,178.284	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,108,628.00	1,120,172.45	2	44,254.62
46,586.001	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	553,907.55	571,023.53	1	0.00
		10,441,429.63	10,431,784.52	19	44,254.62
MUTUAL FUNDS - EQUITY					
155,942.455	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	5,024,465.90	4,103,568.52	9	0.00
180,675.281	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	8,905,484.60	7,728,254.07	16	0.00
23,599.804	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,901,519.60	2,662,640.96	7	0.00

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ABG GROWTH CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31,790.185	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	2,341,029.22	1,994,604.10	4	0.00
72,285.869	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	2,312,424.95	1,674,882.71	4	0.00
186,250.208	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	2,251,765.01	2,045,081.18	4	0.00
69,234.793	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	2,212,743.98	2,016,558.04	4	0.00
17,672.133	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,819,588.82	2,578,832.70	5	0.00
60,200.979	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,903,431.48	3,022,023.86	7	0.00
20,816.55	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,737,557.43	1,087,571.83	3	0.00
6,915.255	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,135,968.94	800,345.54	2	0.00
4,677.287	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,096,777.03	658,403.41	2	0.00
15,817.188	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,714,108.66	1,225,077.96	3	0.00
		39,356,865.62	31,597,844.88	71	0.00
COMMON TRUST FUNDS - FIXED INCOME					

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Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
988,254.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	988,254.50	988,254.50	2	0.00
		988,254.50	988,254.50	2	0.00
COMMON TRUST FUNDS - EQUITY					
88,766.994	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	2,797,935.65	1,942,829.94	5	0.00
		2,797,935.65	1,942,829.94	5	0.00
COMMON TRUST FUNDS - OTHER					
206,461.1795	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,163,713.16	2,085,203.57	4	0.00
		2,163,713.16	2,085,203.57	4	0.00



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ABG INCOME CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
201,584.54	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,580,422.79	1,546,167.76	6	0.00
43,763.979	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	1,049,897.86	1,036,906.37	4	0.00
130,608.481	CUSIP # 256210105 DODGE & COX INCOME FUND	1,836,355.24	1,868,613.70	7	0.00
190,243.363	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	789,509.96	782,258.64	3	0.00
198,810.41	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,373,796.30	2,350,485.28	9	0.00
139,977.833	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,843,508.06	1,859,559.97	7	73,589.83
44,152.509	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	524,973.33	537,545.74	2	0.00
		9,998,463.54	9,981,537.46	38	73,589.83
MUTUAL FUNDS - EQUITY					
57,165.443	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,841,870.57	1,454,808.59	7	0.00
42,576.65	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	2,098,603.08	1,733,460.05	8	0.00
6,329.064	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	1,046,320.86	709,114.74	4	0.00

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10,707.606	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	788,508.11	716,844.00	3	0.00
16,453.95	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	526,361.86	370,019.08	2	0.00
22,033.633	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	266,386.62	243,389.53	1	0.00
16,435.924	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	525,292.13	454,541.11	2	0.00
5,710.332	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	911,083.47	797,210.72	3	0.00
20,017.819	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,297,955.38	1,020,377.24	5	0.00
6,316.909	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	527,272.39	303,581.39	2	0.00
1,108.631	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	259,962.88	160,354.31	1	0.00
2,427.956	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	263,117.59	176,548.32	1	0.00
		10,352,734.94	8,140,249.08	39	0.00
COMMON TRUST FUNDS - FIXED INCOME					
543,313.66	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	543,313.66	543,313.66	2	0.00

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ABG INCOME CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		543,313.66	543,313.66	2	0.00
	COMMON TRUST FUNDS - EQUITY				
8,345.603	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	263,053.41	167,825.71	1	0.00
		263,053.41	167,825.71	1	0.00
	COMMON TRUST FUNDS - OTHER				
501,644.7634	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	5,257,237.12	5,097,958.09	20	0.00
		5,257,237.12	5,097,958.09	20	0.00



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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
100,103.437	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	784,810.95	746,738.95	8	0.00
24,371.152	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	584,663.94	583,133.76	6	0.00
62,376.006	CUSIP # 256210105 DODGE & COX INCOME FUND	877,006.64	904,379.05	9	0.00
47,061.429	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	195,304.93	195,158.31	2	0.00
81,962.9	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	978,637.03	957,855.07	10	0.00
74,153.875	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	976,606.53	987,808.24	10	38,984.54
24,584.036	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	292,304.19	301,309.34	3	0.00
		4,689,334.21	4,676,382.72	48	38,984.54
MUTUAL FUNDS - EQUITY					
12,132.145	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	390,897.71	324,834.78	4	0.00
9,899.412	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	487,942.02	410,172.89	5	0.00
1,172.777	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	193,883.49	143,141.89	2	0.00

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2,635.013	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	194,042.36	183,245.50	2	0.00
8,255.065	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	99,803.74	88,640.20	1	0.00
2,908.243	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	92,947.45	83,810.84	1	0.00
641.929	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	102,419.77	89,108.10	1	0.00
2,953.149	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	191,482.18	169,965.34	2	0.00
1,231.098	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	102,759.75	59,968.59	1	0.00
		1,856,178.47	1,552,888.13	19	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
202,787.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	202,787.67	202,787.67	2	0.00
		202,787.67	202,787.67	2	0.00
	COMMON TRUST FUNDS - EQUITY				
3,317.54	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	104,568.86	65,370.68	1	0.00
		104,568.86	65,370.68	1	0.00
	COMMON TRUST FUNDS - OTHER				

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ABG WEALTH PRESERVATION CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
279,203.4274	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,926,051.92	2,831,512.12	30	0.00
		2,926,051.92	2,831,512.12	30	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 ACCOUNTING/AUDIT FEES		-16,850.78	0.00	-16,850.78	-0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-10,555.22	0.00	-10,555.22	-0.01	0.00
SUBTOTAL U.S. DOLLAR			-27,406.00	0.00	-27,406.00	-0.02	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			-27,406.00	0.00	-27,406.00	-0.02	0.00
TOTAL CASH & CASH EQUIVALENTS			-27,406.00	0.00	-27,406.00	-0.02	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
87,905.148 99VVBHSM3	AFL CIO HSG INVT TR	1,140.3702	100,655,401.42	394,048.76	100,244,406.90	64.74	-410,994.52
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
2,132,452.270 99VVBJNY8	BLACKROCK FEDERAL FUND 30 0.110%	100.0000	2,132,452.27	46.62	2,132,452.27	1.38	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
4,073,566.667 09257F750	US DEBT INDEX FUND M	12.8936	48,622,202.53	0.00	52,522,939.18	33.92	3,900,736.65
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-37,637.12	0.00	-37,637.12	-0.02	0.00
TOTAL ASSETS - BASE:			151,345,013.10	394,095.38	154,834,755.23	100.00	3,489,742.13
NET ASSETS - BASE:					155,228,850.61		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
930,930.14	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	930,930.14	930,930.14	20	0.00
		930,930.14	930,930.14	20	0.00
CORPORATE BONDS					
50,000	CUSIP # 134429AY5 CAMPBELL SOUP CO 2.5% 08/02/2022	50,532.00	49,628.00	1	517.36
50,000	CUSIP # 29444UBF2 EQUINIX INC 1.25% 07/15/2025	49,058.00	49,299.00	1	288.19
50,000	CUSIP # 37045XDM5 GENERAL MOTORS FINL CO 1.2% 10/15/2024	49,643.00	49,805.00	1	126.67
50,000	CUSIP # 581557BQ7 MCKESSON CORP .9% 12/03/2025	48,465.00	48,614.50	1	35.00
50,000	CUSIP # 714046AK5 PERKINELMER INC .55% 09/15/2023	49,581.50	49,628.00	1	84.79
50,000	CUSIP # 931427AU2 WALGREENS BOOT ALLIANCE INC .95% 11/17/2023	49,979.50	49,927.00	1	58.06
		297,259.00	296,901.50	6	1,110.07
COMMON STOCK					
50	CUSIP # 023135106 AMAZON.COM INC	166,717.00	93,612.43	4	0.00
1,240	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	202,864.00	99,694.31	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,060	CUSIP # 037833100 APPLE INC	188,224.20	12,136.91	4	0.00
750	CUSIP # 053015103 AUTO DATA PROCESSING INC.	184,935.00	63,122.30	4	904.80
365	CUSIP # 22160K105 COSTCO WHOLESALE CORP	207,210.50	115,467.12	4	0.00
980	CUSIP # 254687106 DISNEY WALT	151,792.20	31,849.69	3	0.00
485	CUSIP # 437076102 HOME DEPOT INC	201,279.85	47,643.80	4	0.00
795	CUSIP # 438516106 HONEYWELL INTERNATIONAL	165,765.45	78,155.22	4	0.00
1,230	CUSIP # 46625H100 JP MORGAN CHASE & CO	194,770.50	137,825.79	4	0.00
1,075	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	183,900.25	63,231.50	4	0.00
1,710	CUSIP # 579780206 MCCORMICK & CO	165,203.10	62,055.59	4	632.70
585	CUSIP # 594918104 MICROSOFT CORPORATION	196,747.20	62,922.56	4	0.00
1,070	CUSIP # 742718109 PROCTER & GAMBLE CO	175,030.60	132,899.35	4	0.00
390	CUSIP # 78409V104 S&P GLOBAL INC	184,052.70	34,335.51	4	0.00
415	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	181,309.35	20,680.93	4	0.00
890	CUSIP # 882508104 TEXAS INSTRUMENTS INC	167,738.30	45,673.19	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
730	CUSIP # 92826C839 VISA INC CL A	158,198.30	127,117.82	3	0.00
850	CUSIP # 98978V103 ZOETIS INC	207,425.50	111,228.02	4	0.00
		3,283,164.00	1,339,652.04	70	1,537.50
	FOREIGN STOCK				
1,400	CUSIP # G5960L103 MEDTRONIC PLC	144,830.00	143,781.37	3	882.00
		144,830.00	143,781.37	3	882.00

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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: 0.878349

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	1.123596	-11.00	1.138500	-11.15	-0.15	0.00	

INTERNATIONAL Total

-9.790	Local	-9.79	-9.79	0.00	100.00
	Base	-11.00	-11.15	-0.15	0.00

EURO CURRENCY Total

-9.790	Local	-9.79	-9.79	0.00	100.00
	Base	-11.00	-11.15	-0.15	0.00

MEXICAN PESO

Exchange Rate: 20.475500

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0.200	Local	1.000000	0.20	1.000000	0.20	0.00	0.00	
	Base	0.050000	0.01	0.048839	0.01	0.00	0.00	

MEXICAN PESO Total

0.200	Local	0.20	0.20	0.00	0.00
	Base	0.01	0.01	0.00	0.00

POUND STERLING

Exchange Rate: 0.738798

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0.020	Local	1.000000	0.02	1.000000	0.02	0.00	0.00	
	Base	1.500000	0.03	1.353550	0.03	0.00	0.00	

POUND STERLING Total

0.020	Local	0.02	0.02	0.00	0.00
	Base	0.03	0.03	0.00	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, 2021

View Date: January 3, 2022

Base Currency: 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: 1,188.750000

KRW	SOUTH KOREAN WON							
		1,261.000	Local	1.000000	1,261.00	1.000000	1,261.00	0.00
			Base	0.000849	1.07	0.000841	1.06	-0.01

SOUTH KOREAN WON Total

		1,261.000	Local		1,261.00		1,261.00	0.00
			Base		1.07		1.06	-0.01

US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR							
		1,856,298.250	Local	1.000000	1,856,298.25	1.000000	1,856,298.25	0.00
			Base	1.000000	1,856,298.25	1.000000	1,856,298.25	0.00

US DOLLAR Total

		1,856,298.250	Local		1,856,298.25		1,856,298.25	0.00
			Base		1,856,298.25		1,856,298.25	0.00

CASH Total

		1,857,549.680	Base		1,856,288.36		1,856,288.20	-0.16
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CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				0.025076	31 Dec 2030		
		4,657,000.720	Local	100.000000	4,657,000.72	100.000000	4,657,000.72	0.00
			Base	100.000000	4,657,000.72	100.000000	4,657,000.72	0.00

912810TB4	US TREASURY N/B 11/51 1.875				1.875000	15 Nov 2051		
		5,045,000.000	Local	99.225903	5,005,946.81	99.671875	5,028,446.09	22,499.28
			Base	99.225903	5,005,946.81	99.671875	5,028,446.09	22,499.28

912828ZK9	US TREASURY FRN 04/22 VAR				0.199018	30 Apr 2022		
		6,330,000.000	Local	100.011745	6,330,743.43	100.037767	6,332,390.65	1,647.22
			Base	100.011745	6,330,743.43	100.037767	6,332,390.65	1,647.22

& 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, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CAA9	US TREASURY FRN 07/22 VAR				0.140018	31 Jul 2022			
		27,230,000.000	Local	100.005782	27,231,574.47	100.031106	27,238,470.17	6,895.70	16.83
			Base	100.005782	27,231,574.47	100.031106	27,238,470.17	6,895.70	11.72
91282CAS0	US TREASURY FRN 10/22 VAR				0.140018	31 Oct 2022			
		13,555,000.000	Local	100.004487	13,555,608.18	100.036524	13,559,950.83	4,342.65	8.38
			Base	100.004487	13,555,608.18	100.036524	13,559,950.83	4,342.65	5.83
91282CBK6	US TREASURY FRN 01/23 VAR				0.134018	31 Jan 2023			
		45,340,000.000	Local	100.016096	45,347,298.06	100.038595	45,357,498.99	10,200.93	28.02
			Base	100.016096	45,347,298.06	100.038595	45,357,498.99	10,200.93	19.51
91282CCQ2	US TREASURY FRN 07/23 VAR				0.114018	31 Jul 2023			
		8,555,000.000	Local	100.005116	8,555,437.70	100.014488	8,556,239.45	801.75	5.29
			Base	100.005116	8,555,437.70	100.014488	8,556,239.45	801.75	3.68
91282CDE8	US TREASURY FRN 10/23 VAR				0.120018	31 Oct 2023			
		6,970,000.000	Local	100.006488	6,970,452.22	100.018787	6,971,309.46	857.24	4.31
			Base	100.006488	6,970,452.22	100.018787	6,971,309.46	857.24	3.00
US DOLLAR Total		117,682,000.720	Local		117,654,061.59		117,701,306.36	47,244.77	72.72
	Base			117,654,061.59		117,701,306.36	47,244.77	50.64	
CASH EQUIVALENT Total		117,682,000.720	Base		117,654,061.59		117,701,306.36	47,244.77	50.64

FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.374476

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
ACI02GUD6	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/23 4				4.250000	21 Jul 2023			
		2,645,000.000	Local	106.301680	2,811,679.44	105.662765	2,794,780.13	-16,899.31	22.33
			Base	82.544780	2,183,309.43	76.874944	2,033,342.26	-149,967.17	0.87

& Issue has redenominated but Local is not converted

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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, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI05YGQ1	NEW S WALES TREASURY CRP LOCAL GOVT G 04/23 4				4.000000	20 Apr 2023		
		1,325,000.000	Local 104.997432	1,391,215.97	104.686450	1,387,095.46	-4,120.51	11.08
			Base 80.097107	1,061,286.67	76.164626	1,009,181.29	-52,105.38	0.43
ACI075659	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 04/21 4				4.000000	08 Apr 2021		
		0.000	Local 0.000000	1,025.60	0.000000	0.00	-1,025.60	0.00
			Base 0.000000	784.53	0.000000	0.00	-784.53	0.00
B1Y98KII0	WESTERN AUST TREAS CORP LOCAL GOVT G 10/23 6				6.000000	16 Oct 2023		
		2,790,000.000	Local 110.600528	3,085,754.74	109.402726	3,052,336.06	-33,418.68	24.38
			Base 85.060056	2,373,175.55	79.595952	2,220,727.07	-152,448.48	0.96
B5SRJWII0	AUSTRALIAN GOVERNMENT BONDS REGS 07/22 5.75				5.750000	15 Jul 2022		
		5,130,000.000	Local 102.785119	5,272,876.61	102.985106	5,283,135.94	10,259.33	42.21
			Base 69.361291	3,558,234.23	74.926813	3,843,745.50	285,511.27	1.65
AUSTRALIAN DOLLAR Total								
		11,890,000.000	Local	12,660,681.66		12,517,347.59	-143,334.07	100.00
			Base	9,245,088.39		9,106,996.12	-138,092.27	3.92
BRAZILIAN REAL							Exchange Rate:	5.570000
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
		11,540,000.000	Local 97.790317	11,285,002.60	98.516510	11,368,805.25	83,802.65	100.00
			Base 40.972793	4,728,260.35	17.686986	2,041,078.14	-2,687,182.21	0.88
BRAZILIAN REAL Total								
		11,540,000.000	Local	11,285,002.60		11,368,805.25	83,802.65	100.00
			Base	4,728,260.35		2,041,078.14	-2,687,182.21	0.88
EURO CURRENCY							Exchange Rate:	0.878349
SPAIN								
BLH919II7	BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/50 1				1.000000	31 Oct 2050		
		0.000	Local 0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base 0.000000	-0.03	0.000000	0.00	0.03	0.00

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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:	4.166000
ACI05FPC3	MALAYSIA GOVERNMENT BONDS 03/23 3.48				3.480000	15 Mar 2023		
	8,015,000.000	Local	99.407906	7,967,543.63	101.520958	8,136,904.78	169,361.15	14.20
		Base	26.962522	2,161,046.10	24.368929	1,953,169.65	-207,876.45	0.84
ACI084S32	MALAYSIA GOVERNMENT BONDS 09/21 4.048				4.048000	30 Sep 2021		
	0.000	Local	0.000000	-42,053.50	0.000000	0.00	42,053.50	0.00
		Base	0.000000	-10,045.03	0.000000	0.00	10,045.03	0.00
ACI0C1S66	MALAYSIA GOVERNMENT BONDS 09/25 3.955				3.955000	15 Sep 2025		
	4,335,000.000	Local	100.790451	4,369,266.05	103.205696	4,473,966.92	104,700.87	7.81
		Base	23.563114	1,021,460.99	24.773331	1,073,923.89	52,462.90	0.46
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882				3.882000	10 Mar 2022		
	6,530,000.000	Local	100.102642	6,536,702.54	100.348059	6,552,728.25	16,025.71	11.44
		Base	24.072610	1,571,941.42	24.087388	1,572,906.45	965.03	0.68
ACI0V6W28	MALAYSIA GOVERNMENT BONDS 11/27 3.899				3.899000	16 Nov 2027		
	6,205,000.000	Local	100.061650	6,208,825.37	103.113226	6,398,175.67	189,350.30	11.17
		Base	23.226706	1,441,217.13	24.751134	1,535,807.89	94,590.76	0.66
ACI1N27G1	MALAYSIA GOVERNMENT BONDS 06/50 4.065				4.065000	15 Jun 2050		
	32,500,000.000	Local	97.770020	31,775,256.43	97.607000	31,722,275.00	-52,981.43	55.38
		Base	23.348874	7,588,384.02	23.429429	7,614,564.33	26,180.31	3.28
MALAYSIAN RINGGIT Total								
	57,585,000.000	Local		56,815,540.52		57,284,050.62	468,510.10	100.00
		Base		13,774,004.63		13,750,372.21	-23,632.42	5.92
MEXICAN PESO							Exchange Rate:	20.475500

& 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, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
	89,200,000.000	Local	109.774091	97,918,489.60	105.783000	94,358,436.00	-3,560,053.60	24.01	
		Base	7.753161	6,915,819.17	5.166321	4,608,358.09	-2,307,461.08	1.98	
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
	139,900,000.000	Local	108.751385	152,143,186.94	97.042000	135,761,758.00	-16,381,428.94	34.55	
		Base	6.942250	9,712,208.34	4.739420	6,630,448.98	-3,081,759.36	2.85	
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		
	43,200,000.000	Local	105.499905	45,575,958.80	99.099000	42,810,768.00	-2,765,190.80	10.90	
		Base	5.655265	2,443,074.42	4.839882	2,090,828.94	-352,245.48	0.90	
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
	92,500,000.000	Local	116.764714	108,007,360.16	105.225000	97,333,125.00	-10,674,235.16	24.77	
		Base	7.500858	6,938,293.58	5.139069	4,753,638.49	-2,184,655.09	2.05	
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
	14,900,000.000	Local	115.190796	17,163,428.57	105.225000	15,678,525.00	-1,484,903.57	3.99	
		Base	5.564829	829,159.59	5.139069	765,721.23	-63,438.36	0.33	
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
	6,600,000.000	Local	111.943638	7,388,280.09	105.783000	6,981,678.00	-406,602.09	1.78	
		Base	5.634939	371,905.99	5.166321	340,977.17	-30,928.82	0.15	
MEXICAN PESO Total									
	386,300,000.000	Local		428,196,704.16		392,924,290.00	-35,272,414.16	100.00	
		Base		27,210,461.09		19,189,972.90	-8,020,488.19	8.26	
NEW ZEALAND DOLLAR								Exchange Rate:	1.460067
ACI20G4S0	NEW ZEALAND GOVERNMENT BONDS 05/51 2.75					2.750000	15 May 2051		
	3,500,000.000	Local	98.117497	3,434,112.40	97.578000	3,415,230.00	-18,882.40	100.00	
		Base	69.967425	2,448,859.86	66.831180	2,339,091.29	-109,768.57	1.01	
NEW ZEALAND DOLLAR Total									
	3,500,000.000	Local		3,434,112.40		3,415,230.00	-18,882.40	100.00	
		Base		2,448,859.86		2,339,091.29	-109,768.57	1.01	

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

Books Open

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
POLISH ZLOTY							Exchange Rate:	4.029150
ACI02MK85	POLAND GOVERNMENT BOND BONDS 10/23 4				4.000000	25 Oct 2023		
	7,040,000.000	Local	107.026597	7,534,672.43	101.110000	7,118,144.00	-416,528.43	100.00
		Base	28.376503	1,997,705.82	25.094623	1,766,661.45	-231,044.37	0.76
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5				1.500000	25 Apr 2020		
	0.000	Local	0.000000	432.00	0.000000	0.00	-432.00	0.00
		Base	0.000000	102.92	0.000000	0.00	-102.92	0.00
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2				2.000000	25 Apr 2021		
	0.000	Local	0.000000	-28,296.00	0.000000	0.00	28,296.00	0.00
		Base	0.000000	-7,516.44	0.000000	0.00	7,516.44	0.00
ACI0RQY92	POLAND GOVERNMENT BOND BONDS 04/19 0.00000				0.010000	25 Apr 2019		
	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
POLISH ZLOTY Total								
	7,040,000.000	Local		7,506,808.47		7,118,144.00	-388,664.47	100.00
		Base		1,990,292.31		1,766,661.45	-223,630.86	0.76
SOUTH AFRICAN RAND							Exchange Rate:	15.935000
989RJQI1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
	64,200,000.000	Local	78.459500	50,370,998.79	66.130681	42,455,897.20	-7,915,101.59	44.54
		Base	7.151479	4,591,249.44	4.150027	2,664,317.36	-1,926,932.08	1.15
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
	58,175,000.000	Local	93.740287	54,533,411.85	83.080547	48,332,108.22	-6,201,303.63	50.70
		Base	6.971083	4,055,427.49	5.213715	3,033,078.65	-1,022,348.84	1.30
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
	5,200,000.000	Local	70.094221	3,644,899.50	66.130681	3,438,795.41	-206,104.09	3.61
		Base	4.860957	252,769.76	4.150027	215,801.41	-36,968.35	0.09
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
	1,325,000.000	Local	86.998821	1,152,734.38	83.080547	1,100,817.25	-51,917.13	1.15
		Base	6.038152	80,005.51	5.213715	69,081.72	-10,923.79	0.03

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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, 2021

View Date: January 3, 2022

Base Currency: 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 Total								
	128,900,000.000	Local		109,702,044.52		95,327,618.08	-14,374,426.44	100.00
		Base		8,979,452.20		5,982,279.14	-2,997,173.06	2.57
SOUTH KOREAN WON							Exchange Rate:	1,188.750000
ACI1VN206	KOREA TREASURY BOND SR UNSECURED 03/51 1.875				1.875000	10 Mar 2051		
	5,870,000,000.000	Local	98.993240	5,810,903,216.00	90.471605	5,310,683,213.50	-500,220,002.50	27.26
		Base	0.086610	5,083,985.23	0.076107	4,467,451.70	-616,533.53	1.92
ACI1X9C46	KOREA TREASURY BOND SR UNSECURED 06/31 2				2.000000	10 Jun 2031		
	14,510,000,000.000	Local	101.113198	14,671,525,070.00	97.664585	14,171,131,283.50	-500,393,786.50	72.74
		Base	0.087850	12,747,062.41	0.082157	11,921,035.78	-826,026.63	5.13
SOUTH KOREAN WON Total								
	20,380,000,000.000	Local		20,482,428,286.00		19,481,814,497.00	-1,000,613,789.00	100.00
		Base		17,831,047.64		16,388,487.48	-1,442,560.16	7.05
US DOLLAR							Exchange Rate:	1.000000
04685A2X8	ATHENE GLOBAL FUNDING SR SECURED 144A 05/24 VAR				0.749715	24 May 2024		
	3,660,000.000	Local	100.114783	3,664,201.06	100.199774	3,667,311.73	3,110.67	2.27
		Base	100.114783	3,664,201.06	100.199774	3,667,311.73	3,110.67	1.58
056054AA7	BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A				1.030000	15 Oct 2036		
	383,749.240	Local	97.589243	374,497.98	100.027600	383,855.15	9,357.17	0.24
Original Face:	460,000.000	Base	97.589243	374,497.98	100.027600	383,855.15	9,357.17	0.17
06367WYH0	BANK OF MONTREAL SR UNSECURED 03/23 VAR				0.729540	10 Mar 2023		
	3,485,000.000	Local	100.000000	3,485,000.00	100.476898	3,501,619.90	16,619.90	2.16
		Base	100.000000	3,485,000.00	100.476898	3,501,619.90	16,619.90	1.51
064159YN0	BANK OF NOVA SCOTIA SR UNSECURED 09/23 VAR				0.599388	15 Sep 2023		
	4,425,000.000	Local	100.000000	4,425,000.00	100.307029	4,438,586.03	13,586.03	2.74
		Base	100.000000	4,425,000.00	100.307029	4,438,586.03	13,586.03	1.91
08162MAV0	BENCHMARK MORTGAGE TRUST BMARK 2020 B17 A2				2.210800	15 Mar 2053		
	495,000.000	Local	101.340990	501,637.90	99.924630	494,626.92	-7,010.98	0.31

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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, 2021

View Date: January 3, 2022

Base Currency: 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:		495,000.000	Base	101.340990	501,637.90	99.924630	494,626.92	-7,010.98	0.21
097023CR4	BOEING CO SR UNSECURED 08/59 3.95				3.950000	01 Aug 2059			
		820,000.000	Local	92.318799	757,014.15	104.292248	855,196.43	98,182.28	0.53
			Base	92.318799	757,014.15	104.292248	855,196.43	98,182.28	0.37
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040			
		475,000.000	Local	100.000000	475,000.00	128.746913	611,547.84	136,547.84	0.38
			Base	100.000000	475,000.00	128.746913	611,547.84	136,547.84	0.26
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050			
		1,405,000.000	Local	112.640717	1,582,602.07	135.850474	1,908,699.16	326,097.09	1.18
			Base	112.640717	1,582,602.07	135.850474	1,908,699.16	326,097.09	0.82
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060			
		810,000.000	Local	106.826621	865,295.63	139.285390	1,128,211.66	262,916.03	0.70
			Base	106.826621	865,295.63	139.285390	1,128,211.66	262,916.03	0.49
12592TAA3	COMM MORTGAGE TRUST COMM 2015 3BP A 144A				3.178000	10 Feb 2035			
		255,000.000	Local	102.173580	260,542.63	104.026790	265,268.31	4,725.68	0.16
Original Face:		255,000.000	Base	102.173580	260,542.63	104.026790	265,268.31	4,725.68	0.11
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				1.090000	15 May 2036			
		240,000.000	Local	97.596454	234,231.49	99.969860	239,927.66	5,696.17	0.15
Original Face:		240,000.000	Base	97.596454	234,231.49	99.969860	239,927.66	5,696.17	0.10
13607GKW3	CANADIAN IMPERIAL BANK SR UNSECURED 03/23 VAR				0.849290	17 Mar 2023			
		2,820,000.000	Local	100.000000	2,820,000.00	100.514592	2,834,511.49	14,511.49	1.75
			Base	100.000000	2,820,000.00	100.514592	2,834,511.49	14,511.49	1.22
14913R2N6	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 VAR				0.199774	17 Nov 2022			
		2,795,000.000	Local	100.000000	2,795,000.00	99.870259	2,791,373.74	-3,626.26	1.72
			Base	100.000000	2,795,000.00	99.870259	2,791,373.74	-3,626.26	1.20
2027A0KG3	COMMONWEALTH BANK AUST 07/25 1				0.449133	07 Jul 2025			
		4,660,000.000	Local	100.000000	4,660,000.00	100.000011	4,660,000.51	0.51	2.88
			Base	100.000000	4,660,000.00	100.000011	4,660,000.51	0.51	2.00
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043			
		885,000.000	Local	114.157993	1,010,298.24	137.206372	1,214,276.39	203,978.15	0.75

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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	114.157993	1,010,298.24	137.206372	1,214,276.39	203,978.15	0.52
37045XDC7	GENERAL MOTORS FINL CO SR UNSECURED 11/23 VAR				1.249720	17 Nov 2023		
	3,115,000.000	Local	100.000000	3,115,000.00	101.073635	3,148,443.73	33,443.73	1.95
		Base	100.000000	3,115,000.00	101.073635	3,148,443.73	33,443.73	1.35
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				0.914000	23 Feb 2023		
	5,030,000.000	Local	100.023322	5,031,173.11	100.417215	5,050,985.91	19,812.80	3.12
		Base	100.023322	5,031,173.11	100.417215	5,050,985.91	19,812.80	2.17
42809HAH0	HESS CORP SR UNSECURED 04/47 5.8				5.800000	01 Apr 2047		
	400,000.000	Local	110.856038	443,424.15	128.134463	512,537.85	69,113.70	0.32
		Base	110.856038	443,424.15	128.134463	512,537.85	69,113.70	0.22
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				0.619000	13 Jan 2023		
	1,965,000.000	Local	100.000000	1,965,000.00	100.388000	1,972,624.20	7,624.20	1.22
		Base	100.000000	1,965,000.00	100.388000	1,972,624.20	7,624.20	0.85
71654QDD1	PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69				7.690000	23 Jan 2050		
	2,395,000.000	Local	101.993852	2,442,752.75	96.500000	2,311,175.00	-131,577.75	1.43
		Base	101.993852	2,442,752.75	96.500000	2,311,175.00	-131,577.75	0.99
89175JAB6	TOWD POINT MORTGAGE TRUST TPMT 2017 6 A2 144A				3.000000	25 Oct 2057		
	230,000.000	Local	97.138678	223,418.96	102.437400	235,606.02	12,187.06	0.15
Original Face:	230,000.000	Base	97.138678	223,418.96	102.437400	235,606.02	12,187.06	0.10
US DOLLAR Total								
	40,748,749.240	Local		41,131,090.11		42,226,385.63	1,095,295.52	26.09
Original Face:	1,680,000.000	Base		41,131,090.11		42,226,385.63	1,095,295.52	18.17
FIXED INCOME Total								
	21,027,503,749.240	Base		127,338,556.55		112,791,324.36	-14,547,232.19	48.53
Original Face:	1,680,000.000							

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Books Open

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		21,147,043,299.640	Base	246,848,906.50		232,348,918.92	-14,499,987.58	99.96
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, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

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

FUTURES LONG

EURO CURRENCY

Exchange Rate: 0.878349

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
ADI1Z7775	EURO-OAT FUTURE MAR22 XEUR 20220308						08 Mar 2022			
67.000	6,700,000.000	Local	10,931,050.00	11,137,878.60	163.150000	-206,828.60		-206,828.60	0.00	
		Base	12,444,996.24		185.746212	-235,474.28		-235,474.28	0.00	0.00

GERMANY Total

67.000	6,700,000.000	Local	10,931,050.00	11,137,878.60		-206,828.60		-206,828.60	0.00	
		Base				-235,474.28		-235,474.28	0.00	0.00

EURO CURRENCY Total

67.000	6,700,000.000	Local	10,931,050.00	11,137,878.60		-206,828.60		-206,828.60	0.00	
		Base				-235,474.28		-235,474.28	0.00	0.00

POUND STERLING

Exchange Rate: 0.738798

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
ADI20CWK3	LONG GILT FUTURE MAR22 IFLL 20220329						29 Mar 2022			
89.000	8,900,000.000	Local	11,116,100.00	11,105,059.82	124.900000	11,040.18		360.18	10,680.00	
		Base	15,046,196.66		169.058389	14,943.44		487.52	14,455.92	0.01

POUND STERLING Total

89.000	8,900,000.000	Local	11,116,100.00	11,105,059.82		11,040.18		360.18	10,680.00	
		Base				14,943.44		487.52	14,455.92	0.01

US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI1Z7957	US ULTRA BOND CBT MAR22 XCBT 20220322						22 Mar 2022			
43.000	4,300,000.000	Local	8,476,375.00	8,559,314.65	197.125000	-82,939.65		-150,127.15	67,187.50	
		Base	8,476,375.00		197.125000	-82,939.65		-150,127.15	67,187.50	0.03

US DOLLAR Total

43.000	4,300,000.000	Local	8,476,375.00	8,559,314.65		-82,939.65		-150,127.15	67,187.50	
		Base				-82,939.65		-150,127.15	67,187.50	0.03

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Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES LONG Total									
199.000	19,900,000.000	Base				-303,470.49	-385,113.91	81,643.42	0.04

Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES Total									
199.000	19,900,000.000	Base				-303,470.49	-385,113.91	81,643.42	0.04

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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				0.005073	31 Dec 2030			
		6,829,283.810	Local	100.000000	6,829,283.81	100.000000	6,829,283.81	0.00	3.07
			Base	100.000000	6,829,283.81	100.000000	6,829,283.81	0.00	3.07

US DOLLAR Total		6,829,283.810	Local		6,829,283.81		6,829,283.81	0.00	3.07
			Base		6,829,283.81		6,829,283.81	0.00	3.07

CASH EQUIVALENT Total		6,829,283.810	Base		6,829,283.81		6,829,283.81	0.00	3.07
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001								
		12,070.000	Local	211.268650	2,550,012.61	567.060000	6,844,414.20	4,294,401.59	3.08
			Base	211.268650	2,550,012.61	567.060000	6,844,414.20	4,294,401.59	3.08

00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		13,500.000	Local	153.121327	2,067,137.91	239.880000	3,238,380.00	1,171,242.09	1.46
			Base	153.121327	2,067,137.91	239.880000	3,238,380.00	1,171,242.09	1.46

01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025								
		16,060.000	Local	186.452935	2,994,434.14	118.790000	1,907,767.40	-1,086,666.74	0.86
			Base	186.452935	2,994,434.14	118.790000	1,907,767.40	-1,086,666.74	0.86

023135106	AMAZON.COM INC COMMON STOCK USD.01								
		5,624.000	Local	1,604.287020	9,022,510.20	3,334.340000	18,752,328.16	9,729,817.96	8.43
			Base	1,604.287020	9,022,510.20	3,334.340000	18,752,328.16	9,729,817.96	8.43

037833100	APPLE INC COMMON STOCK USD.00001								
		64,840.000	Local	53.030819	3,438,518.33	177.570000	11,513,638.80	8,075,120.47	5.17
			Base	53.030819	3,438,518.33	177.570000	11,513,638.80	8,075,120.47	5.17

Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001								
	18,680.000	Local	87.766303	1,639,474.54	88.350000	1,650,378.00	10,903.46	0.74	
		Base	87.766303	1,639,474.54	88.350000	1,650,378.00	10,903.46	0.74	
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
	1,043.000	Local	1,871.544525	1,952,020.94	2,399.230000	2,502,396.89	550,375.95	1.12	
		Base	1,871.544525	1,952,020.94	2,399.230000	2,502,396.89	550,375.95	1.12	
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	19,630.000	Local	113.920365	2,236,256.76	154.890000	3,040,490.70	804,233.94	1.37	
		Base	113.920365	2,236,256.76	154.890000	3,040,490.70	804,233.94	1.37	
29444U700	EQUINIX INC REIT USD.001								
	3,830.000	Local	449.520950	1,721,665.24	845.840000	3,239,567.20	1,517,901.96	1.46	
		Base	449.520950	1,721,665.24	845.840000	3,239,567.20	1,517,901.96	1.46	
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
	37,430.000	Local	171.812142	6,430,928.49	336.350000	12,589,580.50	6,158,652.01	5.66	
		Base	171.812142	6,430,928.49	336.350000	12,589,580.50	6,158,652.01	5.66	
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
	20,780.000	Local	133.969992	2,783,896.43	109.150000	2,268,137.00	-515,759.43	1.02	
		Base	133.969992	2,783,896.43	109.150000	2,268,137.00	-515,759.43	1.02	
384802104	WW GRAINGER INC COMMON STOCK USD.5								
	7,970.000	Local	272.374518	2,170,824.91	518.240000	4,130,372.80	1,959,547.89	1.86	
		Base	272.374518	2,170,824.91	518.240000	4,130,372.80	1,959,547.89	1.86	
437076102	HOME DEPOT INC COMMON STOCK USD.05								
	13,540.000	Local	203.616523	2,756,967.72	415.010000	5,619,235.40	2,862,267.68	2.53	
		Base	203.616523	2,756,967.72	415.010000	5,619,235.40	2,862,267.68	2.53	
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
	9,150.000	Local	287.752397	2,632,934.43	359.300000	3,287,595.00	654,660.57	1.48	
		Base	287.752397	2,632,934.43	359.300000	3,287,595.00	654,660.57	1.48	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	37,600.000	Local	99.585059	3,744,398.20	336.320000	12,645,632.00	8,901,233.80	5.68	
		Base	99.585059	3,744,398.20	336.320000	12,645,632.00	8,901,233.80	5.68	

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Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
61174X109	MONSTER BEVERAGE CORP COMMON STOCK	36,360.000	Local	68.201597	2,479,810.08	96.040000	3,492,014.40	1,012,204.32	1.57
			Base	68.201597	2,479,810.08	96.040000	3,492,014.40	1,012,204.32	1.57
64110L106	NETFLIX INC COMMON STOCK USD.001	8,800.000	Local	547.277863	4,816,045.19	602.440000	5,301,472.00	485,426.81	2.38
			Base	547.277863	4,816,045.19	602.440000	5,301,472.00	485,426.81	2.38
654106103	NIKE INC CL B COMMON STOCK	23,100.000	Local	151.744020	3,505,286.86	166.670000	3,850,077.00	344,790.14	1.73
			Base	151.744020	3,505,286.86	166.670000	3,850,077.00	344,790.14	1.73
67066G104	NVIDIA CORP COMMON STOCK USD.001	34,040.000	Local	45.880263	1,561,764.16	294.110000	10,011,504.40	8,449,740.24	4.50
			Base	45.880263	1,561,764.16	294.110000	10,011,504.40	8,449,740.24	4.50
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	11,670.000	Local	199.527767	2,328,489.04	556.760000	6,497,389.20	4,168,900.16	2.92
			Base	199.527767	2,328,489.04	556.760000	6,497,389.20	4,168,900.16	2.92
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	10,400.000	Local	185.892946	1,933,286.64	188.580000	1,961,232.00	27,945.36	0.88
			Base	185.892946	1,933,286.64	188.580000	1,961,232.00	27,945.36	0.88
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0	35,540.000	Local	68.092994	2,420,024.99	86.060000	3,058,572.40	638,547.41	1.37
			Base	68.092994	2,420,024.99	86.060000	3,058,572.40	638,547.41	1.37
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001	30,490.000	Local	192.477274	5,868,632.07	254.130000	7,748,423.70	1,879,791.63	3.48
			Base	192.477274	5,868,632.07	254.130000	7,748,423.70	1,879,791.63	3.48
81141R100	SEA LTD ADR ADR	11,550.000	Local	230.574740	2,663,138.25	223.710000	2,583,850.50	-79,287.75	1.16
			Base	230.574740	2,663,138.25	223.710000	2,583,850.50	-79,287.75	1.16
848637104	SPLUNK INC COMMON STOCK USD.001	20,685.000	Local	111.855009	2,313,720.86	115.720000	2,393,668.20	79,947.34	1.08
			Base	111.855009	2,313,720.86	115.720000	2,393,668.20	79,947.34	1.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	10,190.000	Local		226.833740	2,311,435.81	667.240000	6,799,175.60	4,487,739.79	3.06
		Base		226.833740	2,311,435.81	667.240000	6,799,175.60	4,487,739.79	3.06
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
	14,000.000	Local		162.184834	2,270,587.67	238.600000	3,340,400.00	1,069,812.33	1.50
		Base		162.184834	2,270,587.67	238.600000	3,340,400.00	1,069,812.33	1.50
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
	77,760.000	Local		39.292295	3,055,368.89	41.930000	3,260,476.80	205,107.91	1.47
		Base		39.292295	3,055,368.89	41.930000	3,260,476.80	205,107.91	1.47
90364P105	UIPATH INC CLASS A COMMON STOCK USD.00001								
	30,995.000	Local		62.015378	1,922,166.64	43.130000	1,336,814.35	-585,352.29	0.60
		Base		62.015378	1,922,166.64	43.130000	1,336,814.35	-585,352.29	0.60
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
	9,507.000	Local		220.191602	2,093,361.56	412.340000	3,920,116.38	1,826,754.82	1.76
		Base		220.191602	2,093,361.56	412.340000	3,920,116.38	1,826,754.82	1.76
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	24,390.000	Local		111.267048	2,713,803.29	214.340000	5,227,752.60	2,513,949.31	2.35
		Base		111.267048	2,713,803.29	214.340000	5,227,752.60	2,513,949.31	2.35
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	15,420.000	Local		232.766110	3,589,253.42	502.140000	7,742,998.80	4,153,745.38	3.48
		Base		232.766110	3,589,253.42	502.140000	7,742,998.80	4,153,745.38	3.48
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	39,070.000	Local		141.089759	5,512,376.89	216.710000	8,466,859.70	2,954,482.81	3.81
		Base		141.089759	5,512,376.89	216.710000	8,466,859.70	2,954,482.81	3.81
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001								
	15,040.000	Local		244.596026	3,678,724.23	273.180000	4,108,627.20	429,902.97	1.85
		Base		244.596026	3,678,724.23	273.180000	4,108,627.20	429,902.97	1.85
98978V103	ZOETIS INC COMMON STOCK USD.01								
	25,790.000	Local		84.316167	2,174,513.94	244.030000	6,293,533.70	4,119,019.76	2.83
		Base		84.316167	2,174,513.94	244.030000	6,293,533.70	4,119,019.76	2.83

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Holdings

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



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G06242104	ATLASSIAN CORP PLC CLASS A COMMON STOCK USD.1								
	12,240.000	Local	209.920425	2,569,426.00	381.290000	4,666,989.60	2,097,563.60	2.10	
		Base	209.920425	2,569,426.00	381.290000	4,666,989.60	2,097,563.60	2.10	
G29183103	EATON CORP PLC COMMON STOCK USD.01								
	19,330.000	Local	156.152003	3,018,418.22	172.820000	3,340,610.60	322,192.38	1.50	
		Base	156.152003	3,018,418.22	172.820000	3,340,610.60	322,192.38	1.50	
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
	34,149.000	Local	58.001869	1,980,705.83	132.920000	4,539,085.08	2,558,379.25	2.04	
		Base	58.001869	1,980,705.83	132.920000	4,539,085.08	2,558,379.25	2.04	
G6095L109	APTIV PLC COMMON STOCK USD.01								
	21,081.000	Local	76.986596	1,622,954.42	164.950000	3,477,310.95	1,854,356.53	1.56	
		Base	76.986596	1,622,954.42	164.950000	3,477,310.95	1,854,356.53	1.56	
H01301128	ALCON INC COMMON STOCK CHF.04								
	37,640.000	Local	54.429528	2,048,727.44	87.120000	3,279,196.80	1,230,469.36	1.47	
		Base	54.429528	2,048,727.44	87.120000	3,279,196.80	1,230,469.36	1.47	
N07059210	ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09								
	3,720.000	Local	372.649906	1,386,257.65	796.140000	2,961,640.80	1,575,383.15	1.33	
		Base	372.649906	1,386,257.65	796.140000	2,961,640.80	1,575,383.15	1.33	
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
	12,210.000	Local	118.827450	1,450,883.16	227.780000	2,781,193.80	1,330,310.64	1.25	
		Base	118.827450	1,450,883.16	227.780000	2,781,193.80	1,330,310.64	1.25	
US DOLLAR Total									
	906,914.000	Local		121,431,144.05		215,670,900.61	94,239,756.56	96.93	
		Base		121,431,144.05		215,670,900.61	94,239,756.56	96.93	
EQUITY Total									
	906,914.000	Base		121,431,144.05		215,670,900.61	94,239,756.56	96.93	

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Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		7,736,197.810	Base	128,260,427.86		222,500,184.42	94,239,756.56	100.00

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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				0.005073	31 Dec 2030		
		379,800.840	Local	100.000000				
			Base	100.000000				
				379,800.84	100.000000	379,800.84	0.00	1.52
				379,800.84	100.000000	379,800.84	0.00	1.52

US DOLLAR Total		379,800.840	Local			379,800.84	0.00	1.52
			Base			379,800.84	0.00	1.52

CASH EQUIVALENT Total

		379,800.840	Base			379,800.84	0.00	1.52
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		5,626.000	Local	28.920540				
			Base	28.920540				
				162,706.96	60.700000	341,498.20	178,791.24	1.36
				162,706.96	60.700000	341,498.20	178,791.24	1.36

00791N102	ADVANTAGE SOLUTIONS INC COMMON STOCK USD.0001							
		17,380.000	Local	9.663224				
			Base	9.663224				
				167,946.83	8.020000	139,387.60	-28,559.23	0.56
				167,946.83	8.020000	139,387.60	-28,559.23	0.56

007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		2,684.000	Local	61.449419				
			Base	61.449419				
				164,930.24	91.060000	244,405.04	79,474.80	0.98
				164,930.24	91.060000	244,405.04	79,474.80	0.98

02208R106	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001							
		5,220.000	Local	48.409351				
			Base	48.409351				
				252,696.81	51.570000	269,195.40	16,498.59	1.08
				252,696.81	51.570000	269,195.40	16,498.59	1.08

023111206	AMARIN CORP PLC ADR ADR GBP.1							
		71,892.000	Local	6.668006				
			Base	6.668006				
				479,376.32	3.370000	242,276.04	-237,100.28	0.97
				479,376.32	3.370000	242,276.04	-237,100.28	0.97

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Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03676C100	ANTERIX INC COMMON STOCK USD.0001								
	3,790.000	Local		39.197963	148,560.28	58.760000	222,700.40	74,140.12	0.89
		Base		39.197963	148,560.28	58.760000	222,700.40	74,140.12	0.89
05368V106	AVIENT CORP COMMON STOCK USD.01								
	5,920.000	Local		32.698544	193,575.38	55.950000	331,224.00	137,648.62	1.32
		Base		32.698544	193,575.38	55.950000	331,224.00	137,648.62	1.32
05589G102	BRP GROUP INC A COMMON STOCK USD.01								
	7,380.000	Local		13.878733	102,425.05	36.110000	266,491.80	164,066.75	1.07
		Base		13.878733	102,425.05	36.110000	266,491.80	164,066.75	1.07
06417N103	BANK OZK COMMON STOCK								
	7,734.000	Local		27.278037	210,968.34	46.530000	359,863.02	148,894.68	1.44
		Base		27.278037	210,968.34	46.530000	359,863.02	148,894.68	1.44
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
	6,213.000	Local		59.691925	370,865.93	70.570000	438,451.41	67,585.48	1.75
		Base		59.691925	370,865.93	70.570000	438,451.41	67,585.48	1.75
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
	12,910.000	Local		21.697309	280,112.26	20.980000	270,851.80	-9,260.46	1.08
		Base		21.697309	280,112.26	20.980000	270,851.80	-9,260.46	1.08
10918L103	BRIGHAM MINERALS INC CL A COMMON STOCK USD.01								
	10,910.000	Local		16.007407	174,640.81	21.090000	230,091.90	55,451.09	0.92
		Base		16.007407	174,640.81	21.090000	230,091.90	55,451.09	0.92
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
	4,010.000	Local		41.776015	167,521.82	57.620000	231,056.20	63,534.38	0.92
		Base		41.776015	167,521.82	57.620000	231,056.20	63,534.38	0.92
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
	17,110.000	Local		11.229870	192,143.07	13.750000	235,262.50	43,119.43	0.94
		Base		11.229870	192,143.07	13.750000	235,262.50	43,119.43	0.94
12740C103	CADENCE BANK COMMON STOCK USD2.5								
	9,412.000	Local		30.264448	284,848.98	29.790000	280,383.48	-4,465.50	1.12
		Base		30.264448	284,848.98	29.790000	280,383.48	-4,465.50	1.12

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14171W103	CAREMAX INC COMMON STOCK USD.0001								
	10,290.000	Local		7.980583	82,120.20	7.680000	79,027.20	-3,093.00	0.32
		Base		7.980583	82,120.20	7.680000	79,027.20	-3,093.00	0.32
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
	6,200.000	Local		49.063140	304,191.47	81.790000	507,098.00	202,906.53	2.03
		Base		49.063140	304,191.47	81.790000	507,098.00	202,906.53	2.03
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
	9,067.000	Local		17.330827	157,138.61	36.290000	329,041.43	171,902.82	1.32
		Base		17.330827	157,138.61	36.290000	329,041.43	171,902.82	1.32
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
	5,930.000	Local		47.312418	280,562.64	68.920000	408,695.60	128,132.96	1.63
		Base		47.312418	280,562.64	68.920000	408,695.60	128,132.96	1.63
212873202	CONX CORP UNIT USD.0001								
	13,690.000	Local		10.009470	137,029.64	9.950000	136,215.50	-814.14	0.54
		Base		10.009470	137,029.64	9.950000	136,215.50	-814.14	0.54
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
	9,660.000	Local		26.944434	260,283.23	27.970000	270,190.20	9,906.97	1.08
		Base		26.944434	260,283.23	27.970000	270,190.20	9,906.97	1.08
22304C100	COVETRUS INC COMMON STOCK								
	9,630.000	Local		16.649658	160,336.21	19.970000	192,311.10	31,974.89	0.77
		Base		16.649658	160,336.21	19.970000	192,311.10	31,974.89	0.77
23204X103	CUSTOM TRUCK ONE SOURCE INC COMMON STOCK USD.0001								
	10,110.000	Local		11.036600	111,580.03	8.000000	80,880.00	-30,700.03	0.32
		Base		11.036600	111,580.03	8.000000	80,880.00	-30,700.03	0.32
274681204	EAST RESOURCES ACQUISITION C UNIT USD.0001								
	11,850.000	Local		10.000748	118,508.86	10.090000	119,566.50	1,057.64	0.48
		Base		10.000748	118,508.86	10.090000	119,566.50	1,057.64	0.48
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	6,617.000	Local		39.548341	261,691.37	62.110000	410,981.87	149,290.50	1.64
		Base		39.548341	261,691.37	62.110000	410,981.87	149,290.50	1.64

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29275Y102	ENERSYS COMMON STOCK USD.01								
		3,110.000	Local 74.340357	231,198.51	79.060000	245,876.60	14,678.09		0.98
			Base 74.340357	231,198.51	79.060000	245,876.60	14,678.09		0.98
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001								
		9,179.000	Local 9.701219	89,047.49	21.350000	195,971.65	106,924.16		0.78
			Base 9.701219	89,047.49	21.350000	195,971.65	106,924.16		0.78
320551104	1STDIBS.COM INC COMMON STOCK USD.0001								
		8,700.000	Local 18.421937	160,270.85	12.510000	108,837.00	-51,433.85		0.44
			Base 18.421937	160,270.85	12.510000	108,837.00	-51,433.85		0.44
35905A109	FRONTDOOR INC COMMON STOCK USD.01								
		4,990.000	Local 44.418339	221,647.51	36.650000	182,883.50	-38,764.01		0.73
			Base 44.418339	221,647.51	36.650000	182,883.50	-38,764.01		0.73
361448103	GATX CORP COMMON STOCK USD.625								
		2,581.000	Local 66.431085	171,458.63	104.190000	268,914.39	97,455.76		1.07
			Base 66.431085	171,458.63	104.190000	268,914.39	97,455.76		1.07
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		14,680.000	Local 15.656574	229,838.51	21.320000	312,977.60	83,139.09		1.25
			Base 15.656574	229,838.51	21.320000	312,977.60	83,139.09		1.25
389375106	GRAY TELEVISION INC COMMON STOCK								
		19,435.000	Local 13.349964	259,456.56	20.160000	391,809.60	132,353.04		1.57
			Base 13.349964	259,456.56	20.160000	391,809.60	132,353.04		1.57
42225T107	HEALTH CATALYST INC COMMON STOCK USD.001								
		5,546.000	Local 33.143163	183,811.98	39.620000	219,732.52	35,920.54		0.88
			Base 33.143163	183,811.98	39.620000	219,732.52	35,920.54		0.88
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001								
		6,749.000	Local 51.619301	348,378.66	44.240000	298,575.76	-49,802.90		1.19
			Base 51.619301	348,378.66	44.240000	298,575.76	-49,802.90		1.19
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		6,060.000	Local 19.791254	119,935.00	23.700000	143,622.00	23,687.00		0.57
			Base 19.791254	119,935.00	23.700000	143,622.00	23,687.00		0.57

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431636109	HILLMAN SOLUTIONS CORP COMMON STOCK USD.0001								
	25,600.000	Local		10.909095	279,272.82	10.750000	275,200.00	-4,072.82	1.10
		Base		10.909095	279,272.82	10.750000	275,200.00	-4,072.82	1.10
438333106	HONEST CO INC/THE COMMON STOCK USD.001								
	16,290.000	Local		12.844339	209,234.29	8.090000	131,786.10	-77,448.19	0.53
		Base		12.844339	209,234.29	8.090000	131,786.10	-77,448.19	0.53
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001								
	2,515.000	Local		59.250648	149,015.38	102.550000	257,913.25	108,897.87	1.03
		Base		59.250648	149,015.38	102.550000	257,913.25	108,897.87	1.03
45828L108	INTEGRAL AD SCIENCE HOLDING COMMON STOCK USD.001								
	9,240.000	Local		21.420179	197,922.45	22.210000	205,220.40	7,297.95	0.82
		Base		21.420179	197,922.45	22.210000	205,220.40	7,297.95	0.82
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001								
	5,371.000	Local		18.271560	98,136.55	52.340000	281,118.14	182,981.59	1.12
		Base		18.271560	98,136.55	52.340000	281,118.14	182,981.59	1.12
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
	13,275.000	Local		15.616723	207,312.00	21.780000	289,129.50	81,817.50	1.16
		Base		15.616723	207,312.00	21.780000	289,129.50	81,817.50	1.16
500643200	KORN FERRY COMMON STOCK USD.01								
	3,650.000	Local		41.942978	153,091.87	75.730000	276,414.50	123,322.63	1.10
		Base		41.942978	153,091.87	75.730000	276,414.50	123,322.63	1.10
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
	9,710.000	Local		13.635109	132,396.91	28.890000	280,521.90	148,124.99	1.12
		Base		13.635109	132,396.91	28.890000	280,521.90	148,124.99	1.12
529043101	LXP INDUSTRIAL TRUST REIT USD.0001								
	20,380.000	Local		9.668673	197,047.55	15.620000	318,335.60	121,288.05	1.27
		Base		9.668673	197,047.55	15.620000	318,335.60	121,288.05	1.27
553368101	MP MATERIALS CORP COMMON STOCK USD.0001								
	5,210.000	Local		18.261486	95,142.34	45.420000	236,638.20	141,495.86	0.95
		Base		18.261486	95,142.34	45.420000	236,638.20	141,495.86	0.95

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559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001								
	12,240.000	Local	18.233713	223,180.65	18.870000	230,968.80	7,788.15	0.92	
		Base	18.233713	223,180.65	18.870000	230,968.80	7,788.15	0.92	
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	12,480.000	Local	12.525578	156,319.21	17.160000	214,156.80	57,837.59	0.86	
		Base	12.525578	156,319.21	17.160000	214,156.80	57,837.59	0.86	
575385109	MASONITE INTERNATIONAL CORP COMMON STOCK								
	2,610.000	Local	103.192824	269,333.27	117.950000	307,849.50	38,516.23	1.23	
		Base	103.192824	269,333.27	117.950000	307,849.50	38,516.23	1.23	
626755102	MURPHY USA INC COMMON STOCK								
	2,191.000	Local	79.306988	173,761.61	199.240000	436,534.84	262,773.23	1.74	
		Base	79.306988	173,761.61	199.240000	436,534.84	262,773.23	1.74	
62886E108	NCR CORPORATION COMMON STOCK USD.01								
	8,630.000	Local	31.940158	275,643.56	40.200000	346,926.00	71,282.44	1.39	
		Base	31.940158	275,643.56	40.200000	346,926.00	71,282.44	1.39	
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
	13,970.000	Local	22.827851	318,905.08	21.850000	305,244.50	-13,660.58	1.22	
		Base	22.827851	318,905.08	21.850000	305,244.50	-13,660.58	1.22	
63009R109	NANOSTRING TECHNOLOGIES INC COMMON STOCK USD.0001								
	3,680.000	Local	45.126293	166,064.76	42.230000	155,406.40	-10,658.36	0.62	
		Base	45.126293	166,064.76	42.230000	155,406.40	-10,658.36	0.62	
65487K100	NLIGHT INC COMMON STOCK								
	6,155.000	Local	25.028978	154,053.36	23.950000	147,412.25	-6,641.11	0.59	
		Base	25.028978	154,053.36	23.950000	147,412.25	-6,641.11	0.59	
680665205	OLIN CORP COMMON STOCK USD1.0								
	6,770.000	Local	28.799397	194,971.92	57.520000	389,410.40	194,438.48	1.56	
		Base	28.799397	194,971.92	57.520000	389,410.40	194,438.48	1.56	
68213N109	OMNICELL INC COMMON STOCK USD.001								
	1,600.000	Local	70.688531	113,101.65	180.440000	288,704.00	175,602.35	1.15	
		Base	70.688531	113,101.65	180.440000	288,704.00	175,602.35	1.15	

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68376D104	OPORTUN FINANCIAL CORP COMMON STOCK USD.0001							
		8,829.000	Local 15.114867	133,449.16	20.250000	178,787.25	45,338.09	0.71
			Base 15.114867	133,449.16	20.250000	178,787.25	45,338.09	0.71
71601V105	PETCO HEALTH AND WELLNESS CO COMMON STOCK USD.001							
		9,480.000	Local 21.221791	201,182.58	19.790000	187,609.20	-13,573.38	0.75
			Base 21.221791	201,182.58	19.790000	187,609.20	-13,573.38	0.75
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
		14,887.000	Local 18.938086	281,931.29	18.830000	280,322.21	-1,609.08	1.12
			Base 18.938086	281,931.29	18.830000	280,322.21	-1,609.08	1.12
72815G108	PLAYSTUDIOS INC COMMON STOCK USD.0001							
		8,940.000	Local 4.460600	39,877.76	3.950000	35,313.00	-4,564.76	0.14
			Base 4.460600	39,877.76	3.950000	35,313.00	-4,564.76	0.14
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
		4,600.000	Local 46.635720	214,524.31	52.920000	243,432.00	28,907.69	0.97
			Base 46.635720	214,524.31	52.920000	243,432.00	28,907.69	0.97
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001							
		13,340.000	Local 33.433171	445,998.50	23.980000	319,893.20	-126,105.30	1.28
			Base 33.433171	445,998.50	23.980000	319,893.20	-126,105.30	1.28
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
		5,722.000	Local 35.905907	205,453.60	45.110000	258,119.42	52,665.82	1.03
			Base 35.905907	205,453.60	45.110000	258,119.42	52,665.82	1.03
749397105	R1 RCM INC COMMON STOCK USD.01							
		17,829.000	Local 12.527169	223,346.89	25.490000	454,461.21	231,114.32	1.82
			Base 12.527169	223,346.89	25.490000	454,461.21	231,114.32	1.82
74965L101	RLJ LODGING TRUST REIT							
		14,920.000	Local 9.351912	139,530.52	13.930000	207,835.60	68,305.08	0.83
			Base 9.351912	139,530.52	13.930000	207,835.60	68,305.08	0.83
753422104	RAPID7 INC COMMON STOCK USD.01							
		1,932.000	Local 29.914601	57,795.01	117.690000	227,377.08	169,582.07	0.91
			Base 29.914601	57,795.01	117.690000	227,377.08	169,582.07	0.91

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781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
	5,085.000	Local	27.409550	139,377.56	55.640000	282,929.40	143,551.84	1.13	
		Base	27.409550	139,377.56	55.640000	282,929.40	143,551.84	1.13	
816850101	SEMTECH CORP COMMON STOCK USD.01								
	2,837.000	Local	45.567508	129,275.02	88.930000	252,294.41	123,019.39	1.01	
		Base	45.567508	129,275.02	88.930000	252,294.41	123,019.39	1.01	
82489W107	SHOALS TECHNOLOGIES GROUP A COMMON STOCK USD.00001								
	5,860.000	Local	25.240305	147,908.19	24.300000	142,398.00	-5,510.19	0.57	
		Base	25.240305	147,908.19	24.300000	142,398.00	-5,510.19	0.57	
830879102	SKYWEST INC COMMON STOCK								
	5,590.000	Local	48.273097	269,846.61	39.300000	219,687.00	-50,159.61	0.88	
		Base	48.273097	269,846.61	39.300000	219,687.00	-50,159.61	0.88	
83425V104	SOLO BRANDS INC CLASS A COMMON STOCK USD.001								
	15,270.000	Local	18.817134	287,337.63	15.630000	238,670.10	-48,667.53	0.95	
		Base	18.817134	287,337.63	15.630000	238,670.10	-48,667.53	0.95	
84612U107	SOVOS BRANDS INC COMMON STOCK USD.001								
	11,520.000	Local	13.612747	156,818.84	15.050000	173,376.00	16,557.16	0.69	
		Base	13.612747	156,818.84	15.050000	173,376.00	16,557.16	0.69	
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	12,363.000	Local	20.890712	258,271.87	29.680000	366,933.84	108,661.97	1.47	
		Base	20.890712	258,271.87	29.680000	366,933.84	108,661.97	1.47	
85917T109	STERLING CHECK CORP COMMON STOCK USD.01								
	8,706.000	Local	23.987970	208,839.27	20.510000	178,560.06	-30,279.21	0.71	
		Base	23.987970	208,839.27	20.510000	178,560.06	-30,279.21	0.71	
86333M108	STRIDE INC COMMON STOCK USD.0001								
	6,362.000	Local	24.909288	158,472.89	33.330000	212,045.46	53,572.57	0.85	
		Base	24.909288	158,472.89	33.330000	212,045.46	53,572.57	0.85	
87105L104	SWITCH INC A COMMON STOCK USD.001								
	8,480.000	Local	15.159412	128,551.81	28.640000	242,867.20	114,315.39	0.97	
		Base	15.159412	128,551.81	28.640000	242,867.20	114,315.39	0.97	

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87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
		2,813.000	Local 47.555126	133,772.57	102.680000	288,838.84	155,066.27		1.15
			Base 47.555126	133,772.57	102.680000	288,838.84	155,066.27		1.15
88546E105	THOUGHTWORKS HOLDING INC COMMON STOCK USD.001								
		5,170.000	Local 25.963464	134,231.11	26.810000	138,607.70	4,376.59		0.55
			Base 25.963464	134,231.11	26.810000	138,607.70	4,376.59		0.55
88556E102	THREDUP INC CLASS A COMMON STOCK USD.0001								
		10,424.000	Local 15.631474	162,942.48	12.760000	133,010.24	-29,932.24		0.53
			Base 15.631474	162,942.48	12.760000	133,010.24	-29,932.24		0.53
90214J101	2U INC COMMON STOCK USD.001								
		11,053.000	Local 36.336441	401,626.68	20.070000	221,833.71	-179,792.97		0.89
			Base 36.336441	401,626.68	20.070000	221,833.71	-179,792.97		0.89
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		6,610.000	Local 29.435413	194,568.08	29.360000	194,069.60	-498.48		0.78
			Base 29.435413	194,568.08	29.360000	194,069.60	-498.48		0.78
918090101	UTZ BRANDS INC COMMON STOCK USD.0001								
		13,370.000	Local 16.578219	221,650.79	15.950000	213,251.50	-8,399.29		0.85
			Base 16.578219	221,650.79	15.950000	213,251.50	-8,399.29		0.85
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
		6,950.000	Local 40.821263	283,707.78	39.780000	276,471.00	-7,236.78		1.11
			Base 40.821263	283,707.78	39.780000	276,471.00	-7,236.78		1.11
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		8,140.000	Local 30.286181	246,529.51	46.070000	375,009.80	128,480.29		1.50
			Base 30.286181	246,529.51	46.070000	375,009.80	128,480.29		1.50
92839U206	VISTEON CORP COMMON STOCK								
		2,720.000	Local 71.248386	193,795.61	111.140000	302,300.80	108,505.19		1.21
			Base 71.248386	193,795.61	111.140000	302,300.80	108,505.19		1.21
935MKS900	CONYERS PARK II ACQUISITIO								
		11,753.000	Local 10.000000	117,530.00	8.020000	94,259.06	-23,270.94		0.38
			Base 10.000000	117,530.00	8.020000	94,259.06	-23,270.94		0.38

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935WXX903	NESCOHOLDINGSINCPPRIVATEPLACEME	19,443.000	Local 5.000000	97,215.00	8.000000	155,544.00	58,329.00	0.62	
			Base 5.000000	97,215.00	8.000000	155,544.00	58,329.00	0.62	
937QMK904	ACIES ACQUISITION CORPPRIVATE	14,590.000	Local 10.000000	145,900.00	3.950000	57,630.50	-88,269.50	0.23	
			Base 10.000000	145,900.00	3.950000	57,630.50	-88,269.50	0.23	
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	12,991.000	Local 31.341197	407,153.49	33.380000	433,639.58	26,486.09	1.73	
			Base 31.341197	407,153.49	33.380000	433,639.58	26,486.09	1.73	
942CTP009	DEERFIELD HEALTHCARE	9,670.000	Local 10.000000	96,700.00	7.680000	74,265.60	-22,434.40	0.30	
			Base 10.000000	96,700.00	7.680000	74,265.60	-22,434.40	0.30	
950810101	WESBANCO INC COMMON STOCK USD2.0833	8,011.000	Local 35.736908	286,288.37	34.990000	280,304.89	-5,983.48	1.12	
			Base 35.736908	286,288.37	34.990000	280,304.89	-5,983.48	1.12	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK	4,837.000	Local 61.104951	295,564.65	90.820000	439,296.34	143,731.69	1.76	
			Base 61.104951	295,564.65	90.820000	439,296.34	143,731.69	1.76	
F21107101	CONSTELLIUM SE COMMON STOCK EUR.02	11,510.000	Local 17.029336	196,007.66	17.910000	206,144.10	10,136.44	0.82	
			Base 17.029336	196,007.66	17.910000	206,144.10	10,136.44	0.82	
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01	6,332.000	Local 39.121747	247,718.90	50.200000	317,866.40	70,147.50	1.27	
			Base 39.121747	247,718.90	50.200000	317,866.40	70,147.50	1.27	
G73268107	QUOTIENT LTD COMMON STOCK	61,649.000	Local 5.075190	312,880.41	2.590000	159,670.91	-153,209.50	0.64	
			Base 5.075190	312,880.41	2.590000	159,670.91	-153,209.50	0.64	
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01	5,340.000	Local 47.057081	251,284.81	70.990000	379,086.60	127,801.79	1.52	
			Base 47.057081	251,284.81	70.990000	379,086.60	127,801.79	1.52	

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01							
		11,416.000	Local 16.269834	185,736.43	35.710000	407,665.36	221,928.93	1.63
			Base 16.269834	185,736.43	35.710000	407,665.36	221,928.93	1.63
M97628107	WALKME LTD COMMON STOCK							
		9,570.000	Local 29.689396	284,127.52	19.630000	187,859.10	-96,268.42	0.75
			Base 29.689396	284,127.52	19.630000	187,859.10	-96,268.42	0.75
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK							
		14,919.000	Local 20.301798	302,882.52	14.680000	219,010.92	-83,871.60	0.88
			Base 20.301798	302,882.52	14.680000	219,010.92	-83,871.60	0.88
US DOLLAR Total								
		995,665.000	Local	20,033,315.95		24,639,786.08	4,606,470.13	98.48
			Base	20,033,315.95		24,639,786.08	4,606,470.13	98.48
EQUITY Total								
		995,665.000	Base	20,033,315.95		24,639,786.08	4,606,470.13	98.48

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		1,375,465.840	Base	20,413,116.79		25,019,586.92	4,606,470.13	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
66,134.33	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	66,134.33	66,134.33	2	0.00
		66,134.33	66,134.33	2	0.00
COMMON STOCK					
546	CUSIP # 008252108 AFFILIATED MANAGERS GROUP	89,822.46	85,225.98	2	0.00
1,436	CUSIP # 011659109 ALASKA AIR GROUP INC	74,815.60	93,261.90	2	0.00
4,787	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	76,256.91	103,750.33	2	0.00
2,791	CUSIP # 03852U106 ARAMARK	102,848.35	105,424.14	3	0.00
1,937	CUSIP # 05368V106 AVIENT CORP	108,375.15	94,500.93	3	451.49
1,094	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	92,760.26	91,623.30	3	0.00
743	CUSIP # 12769G100 CAESARS ENTERTAINMENT INC	69,492.79	70,941.65	2	0.00
199	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	74,979.22	63,063.07	2	0.00
1,483	CUSIP # 171779309 CIENA CORP	114,146.51	84,040.76	3	0.00
2,026	CUSIP # 194014106 COLFAX CORP	93,135.22	87,341.84	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,354	CUSIP # 237266101 DARLING INTERNATIONAL INC	93,818.66	96,753.07	3	0.00
1,278	CUSIP # 24906P109 DENTSPLY SIRONA INC	71,299.62	81,056.52	2	140.58
850	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	91,672.50	71,254.80	2	0.00
796	CUSIP # 298736109 EURONET WORLDWIDE INC	94,859.32	110,789.79	3	0.00
795	CUSIP # 36262G101 GXO LOGISTICS INC	72,209.85	9,116.71	2	0.00
4,309	CUSIP # 410345102 HANESBRANDS INC	72,046.48	86,299.04	2	0.00
623	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	81,650.38	83,410.07	2	0.00
1,021	CUSIP # 45073V108 ITT INC	104,335.99	91,557.09	3	0.00
1,085	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	114,760.45	97,239.33	3	0.00
638	CUSIP # 55306N104 MKS INSTRUMENTS INC	111,120.46	114,349.26	3	0.00
1,331	CUSIP # 55826T102 MADISON SQUARE GARDEN ENTERT CO	93,622.54	103,380.08	3	0.00
73	CUSIP # 570535104 MARKEL CORP	90,082.00	85,675.03	2	0.00
1,616	CUSIP # 57776J100 MAXLINEAR INC-CLASS A	121,830.24	56,960.11	3	0.00
6,530	CUSIP # 62955J103 NOV INC	88,481.50	103,084.27	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
599	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	90,437.02	90,068.86	2	0.00
806	CUSIP # 693656100 PVH CORP	85,959.90	86,507.75	2	0.00
961	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	91,775.50	85,694.57	2	0.00
613	CUSIP # 758750103 REGAL REXNORD CORP	104,320.34	31,390.20	3	202.29
1,146	CUSIP # 78469X107 SPX FLOW INC	99,106.08	73,830.61	3	0.00
1,446	CUSIP # 840441109 SOUTH STATE CORP	115,839.06	123,342.28	3	0.00
1,362	CUSIP # 860630102 STIFEL FINANCIAL CORP	95,912.04	90,582.69	3	0.00
2,091	CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW	100,096.17	95,995.42	3	676.50
945	CUSIP # 87166B102 SYNEOS HEALTH INC	97,032.60	85,577.89	3	0.00
1,276	CUSIP # 887389104 TIMKEN COMPANY	88,414.04	110,359.68	2	0.00
1,395	CUSIP # 902104108 II-VI INC	95,320.35	89,615.79	3	0.00
1,071	CUSIP # 929740108 WABTEC CORP	98,649.81	85,239.31	3	0.00
1,278	CUSIP # 983793100 XPO LOGISTICS INC	98,955.54	137,403.87	3	0.00
2,292	CUSIP # 98983L108 ZURN WATER SOLUTIONS CORP	83,428.80	104,347.45	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,741	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	77,588.34	109,287.77	2	0.00
		3,621,258.05	3,469,343.21	98	1,470.86

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
BRAZIL REAL							
BRAZIL							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-37,323.65	0.00	-37,323.65		0.00
			-6,551.12	0.00	-6,700.84	-0.06	-149.72
	NON-BASE CURRENCY		37,332.24	0.00	37,332.24		0.00
			6,580.22	0.00	6,702.38	0.06	122.16
SUBTOTAL BRAZIL REAL			8.59	0.00	8.59		0.00
			29.10	0.00	1.54	0.00	-27.56
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL			8.59	0.00	8.59		0.00
			29.10	0.00	1.54	0.00	-27.56
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
INDIAN RUPEE							
INDIA							
	NON-BASE CURRENCY		669,155.00	0.00	669,155.00		0.00
			8,826.61	0.00	9,001.80	0.08	175.19
NEW TAIWAN DOLLAR							
TAIWAN							
	NON-BASE CURRENCY		3,775,237.98	0.00	3,775,237.98		0.00
			135,792.39	0.00	136,452.74	1.28	660.35
POLISH ZLOTY							
POLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	36,915.59	0.00		0.00
			0.00	9,159.28	0.00	0.00	0.00
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		39,422.94	0.00	39,422.94		0.00
			2,542.43	0.00	2,470.11	0.02	-72.32

HB6F30000002 - CLARIVEST EMERG MKT

12/31/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SOUTH KOREAN WON							
SOUTH KOREA							
	NON-BASE CURRENCY		39,222.00	0.00	39,222.00		0.00
			33.17	0.00	32.99	0.00	-0.18
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR INVESTMENT ADVISORY FEES		-7,997.79	0.00	-7,997.79		0.00
			-7,997.79	0.00	-7,997.79	-0.08	0.00
	PAYABLE FOR TRUSTEE FEES		-537.77	0.00	-537.77		0.00
			-537.77	0.00	-537.77	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-25,255.34	0.00	-25,255.34		0.00
			-25,255.34	0.00	-25,255.34	-0.24	0.00
	CASH		11.48	0.00	11.48		0.00
			11.48	0.00	11.48	0.00	0.00
	REBATE RECEIVABLE		8,458.02	0.00	8,458.02		0.00
			8,458.02	0.00	8,458.02	0.08	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-10,032.40	0.00	-10,032.40		0.00
			-10,032.40	0.00	-10,032.40	-0.09	0.00
	FFX CONTRACTS RECEIVABLE		6,551.12	0.00	6,551.12		0.00
			6,551.12	0.00	6,551.12	0.06	0.00
140,852.280	BLACKROCK FEDERAL FUND 30	100.0000	140,852.28	4.93	140,852.28		0.00
99VVBONY8	0.110%	100.0000	140,852.28	4.93	140,852.28	1.32	0.00
SUBTOTAL UNITED STATES			112,049.60	4.93	112,049.60		0.00
			112,049.60	4.93	112,049.60	1.04	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			112,049.60	4.93	112,049.60		0.00
			112,049.60	4.93	112,049.60	1.04	0.00
TOTAL CASH & CASH EQUIVALENTS			259,273.33	9,164.21	260,008.81	2.42	735.48
PREFERRED SECURITIES							
BRAZIL REAL							
BRAZIL							
7,100.000	GERDAU SA	27.2600	161,446.16	0.00	193,546.00		32,099.84
LB2645516		4.8941	29,725.38	0.00	34,747.94	0.33	5,022.56
EQUITY							
BRAZIL REAL							
BRAZIL							

HB6F3000002 - CLARIVEST EMERG MKT

12/31/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,900.000	BANCO DO BRASIL SA	28.8500	449,921.89	0.00	401,015.00		-48,906.89
LB2328592		5.1795	80,288.71	0.00	71,995.51	0.68	-8,293.20
10,000.000	CIA SIDERURGICA NACIONAL SA	24.9900	195,636.81	98,725.95	249,900.00		54,263.19
LBB019KX7		4.4865	34,648.79	17,724.59	44,865.35	0.42	10,216.56
28,200.000	MARFRIG GLOBAL FOODS SA	22.0700	519,505.44	0.00	622,374.00		102,868.56
LBB1YWHR5		3.9623	92,134.91	0.00	111,736.80	1.05	19,601.89
4,400.000	BANCO SANTANDER BRASIL SA	29.9800	182,724.16	0.00	131,912.00		-50,812.16
LBB4V5RY5		5.3824	41,994.97	0.00	23,682.59	0.22	-18,312.38
SUBTOTAL BRAZIL			1,347,788.30	98,725.95	1,405,201.00		57,412.70
			249,067.38	17,724.59	252,280.25	2.37	3,212.87
TOTAL EQUITY BRAZIL REAL			1,347,788.30	98,725.95	1,405,201.00		57,412.70
			249,067.38	17,724.59	252,280.25	2.37	3,212.87
CHILEAN PESO							
CHILE							
33,874.000	CENCOSUD SA	1,425.0000	45,432,260.00	0.00	48,270,450.00		2,838,190.00
LCB00R3L1		1.6725	53,560.00	0.00	56,655.46	0.53	3,095.46
CHINESE YUAN RENMINBI							
CHINA							
31,000.000	ZOOMLION HEAVY INDUSTRY SCIENC	7.1700	266,547.97	0.00	222,270.00		-44,277.97
FC6289977	CN/000157	1.1250	40,672.99	0.00	34,874.91	0.33	-5,798.08
2,300.000	WANHUA CHEMICAL GROUP CO LTD	101.0000	262,699.34	0.00	232,300.00		-30,399.34
FC6314932	CN/600309	15.8472	40,530.59	0.00	36,448.65	0.34	-4,081.94
40,710.000	COSCO SHIPPING HOLDINGS CO LTD	18.6900	230,656.11	0.00	760,869.90		530,213.79
FCB1YQ5Q8	CN/601919	2.9325	34,446.13	0.00	119,383.04	1.12	84,936.91
4,820.000	LONGI GREEN ENERGY TECHNOLOGY	86.2000	237,193.44	0.00	415,484.00		178,290.56
FCB759P59	CN/601012	13.5251	36,176.06	0.00	65,190.83	0.61	29,014.77
900.000	SHENZHEN MINDRAY BIO-MEDICAL E	380.8000	288,827.38	0.00	342,720.00		53,892.62
FCBGHD9P1	CN/300760	59.7488	42,413.52	0.00	53,773.92	0.51	11,360.40
0.000	KWG GROUP HOLDINGS LTD	0.0000	0.00	12,899.33	0.00		0.00
FHB1YBF06	HK/01813	0.0000	0.00	1,655.09	0.00	0.00	0.00
SUBTOTAL CHINA			1,285,924.24	12,899.33	1,973,643.90		687,719.66
			194,239.29	1,655.09	309,671.35	2.91	115,432.06
TOTAL EQUITY CHINESE YUAN RENMINBI			1,285,924.24	12,899.33	1,973,643.90		687,719.66
			194,239.29	1,655.09	309,671.35	2.91	115,432.06
HONG KONG DOLLAR							
CHINA							

HB6F3000002 - CLARIVEST EMERG MKT

12/31/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
18,000.000	ANHUI CONCH CEMENT CO LTD	38.9500	968,189.46	0.00	701,100.00		-267,089.46
FH6080391	HK/00914	4.9960	124,881.89	0.00	89,927.27	0.85	-34,954.62
33,440.000	CSPC PHARMACEUTICAL GROUP LTD	8.4700	281,777.69	0.00	283,236.80		1,459.11
FH6191990	HK/01093	1.0864	36,000.72	0.00	36,329.64	0.34	328.92
62,000.000	CITIC LTD	7.7000	540,163.72	0.00	477,400.00		-62,763.72
FH6196155	HK/00267	0.9876	69,551.81	0.00	61,234.18	0.58	-8,317.63
44,000.000	LENOVO GROUP LTD	8.9600	421,183.48	0.00	394,240.00		-26,943.48
FH6218082	HK/00992	1.1493	54,243.78	0.00	50,567.58	0.48	-3,676.20
344,000.000	PETROCHINA CO LTD	3.4700	1,071,561.64	0.00	1,193,680.00		122,118.36
FH6226572	HK/00857	0.4451	137,974.93	0.00	153,108.53	1.44	15,133.60
152,000.000	CHINA PETROLEUM & CHEMICAL COR	3.6300	597,134.12	0.00	551,760.00		-45,374.12
FH6291816	HK/00386	0.4656	76,752.30	0.00	70,772.03	0.67	-5,980.27
1,500.000	BYD CO LTD	266.6000	262,613.49	0.00	399,900.00		137,286.51
FH6536657	HK/01211	34.1957	33,873.81	0.00	51,293.56	0.48	17,419.75
28,000.000	CHINA LIFE INSURANCE CO LTD	12.9200	481,117.53	0.00	361,760.00		-119,357.53
FH6718974	HK/02628	1.6572	62,055.75	0.00	46,401.50	0.44	-15,654.25
24,000.000	SHANDONG WEIGAO GROUP MEDICAL	9.7300	218,344.08	0.00	233,520.00		15,175.92
FH6742347	HK/01066	1.2480	27,905.86	0.00	29,952.67	0.28	2,046.81
8,000.000	WEICHAJ POWER CO LTD	15.2600	117,636.63	0.00	122,080.00		4,443.37
FH6743956	HK/02338	1.9573	15,168.09	0.00	15,658.71	0.15	490.62
12,500.000	LI NING CO LTD	85.3500	976,632.94	0.00	1,066,875.00		90,242.06
FHB01JCK6	HK/02331	10.9475	125,591.46	0.00	136,843.76	1.29	11,252.30
31,000.000	CHINA SHENHUA ENERGY CO LTD	18.2800	481,499.45	0.00	566,680.00		85,180.55
FHB09N7M1	HK/01088	2.3447	61,493.09	0.00	72,685.76	0.68	11,192.67
77,000.000	BANK OF COMMUNICATIONS CO LTD	4.7100	346,718.90	0.00	362,670.00		15,951.10
FHB0B8Z24	HK/03328	0.6041	44,653.51	0.00	46,518.22	0.44	1,864.71
157,000.000	CHINA CONSTRUCTION BANK CORP	5.4000	949,025.34	0.00	847,800.00		-101,225.34
FHB0LMTQ6	HK/00939	0.6926	121,221.10	0.00	108,743.89	1.02	-12,477.21
52,000.000	CHINA NATIONAL BUILDING MATERI	9.5600	431,847.15	0.00	497,120.00		65,272.85
FHB0Y91C2	HK/03323	1.2262	55,489.57	0.00	63,763.58	0.60	8,274.01
510,000.000	BANK OF CHINA LTD	2.8100	1,606,888.24	0.00	1,433,100.00		-173,788.24
FHB154562	HK/03988	0.3604	206,903.91	0.00	183,817.96	1.73	-23,085.95
82,000.000	INDUSTRIAL & COMMERCIAL BANK O	4.4000	431,681.26	0.00	360,800.00		-70,881.26
FHB1G1QD8	HK/01398	0.5644	55,135.14	0.00	46,278.36	0.44	-8,856.78
63,000.000	CHINA CITIC BANK CORP LTD	3.3800	264,752.30	0.00	212,940.00		-51,812.30
FHB1W0JF5	HK/00998	0.4335	34,089.67	0.00	27,312.96	0.26	-6,776.71

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Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 FHB1YVKN6	ANTA SPORTS PRODUCTS LTD HK/02020	116.9000 14.9943	381,934.78 48,848.16	0.00 0.00	584,500.00 74,971.46		202,565.22 26,123.30
227,300.000 FHB297KM7	CHINA RAILWAY GROUP LTD HK/00390	4.1200 0.5285	965,798.23 124,241.29	0.00 0.00	936,476.00 120,118.00	0.70 1.13	-29,322.23 -4,123.29
14,000.000 FHB3ZVDV1	SINOPHARM GROUP CO LTD HK/01099	16.9600 2.1754	351,444.30 44,934.88	0.00 0.00	237,440.00 30,455.47	0.29	-114,004.30 -14,479.41
42,000.000 FHB44ZV93	CHINA HONGQIAO GROUP LTD HK/01378	8.2300 1.0556	337,765.74 43,549.72	0.00 0.00	345,660.00 44,336.42	0.42	7,894.26 786.70
158,000.000 FHB60LZR9	AGRICULTURAL BANK OF CHINA LTD HK/01288	2.6800 0.3438	475,988.61 61,301.63	0.00 0.00	423,440.00 54,312.94	0.51	-52,548.61 -6,988.69
10,500.000 FHB633D90	ZHONGSHENG GROUP HOLDINGS LTD HK/00881	60.8000 7.7986	592,645.57 76,326.57	0.00 0.00	638,400.00 81,885.00	0.77	45,754.43 5,558.43
34,000.000 FHBC9S4J4	CHINASOFT INTERNATIONAL LTD HK/00354	10.1600 1.3032	424,715.41 54,459.08	0.00 0.00	345,440.00 44,308.20	0.42	-79,275.41 -10,150.88
2,800.000 FHBGJW372	MEITUAN HK/03690	225.4000 28.9112	821,614.33 105,939.50	0.00 0.00	631,120.00 80,951.22	0.76	-190,494.33 -24,988.28
3,500.000 FHBGR6KX4	INNOVENT BIOLOGICS INC HK/01801	48.2500 6.1888	219,175.39 28,268.40	0.00 0.00	168,875.00 21,660.92	0.20	-50,300.39 -6,607.48
22,500.000 FHBH7HM00	CHINA CONCH VENTURE HOLDINGS L HK/00586	38.1000 4.8869	816,781.91 105,347.14	0.00 0.00	857,250.00 109,956.00	1.03	40,468.09 4,608.86
8,462.000 FHBL6B9P5	WUXI BIOLOGICS CAYMAN INC HK/02269	92.5500 11.8710	741,044.91 95,482.57	0.00 0.00	783,158.10 100,452.53	0.94	42,113.19 4,969.96
7,200.000 FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	456.8000 58.5919	4,238,023.23 546,427.68	0.00 0.00	3,288,960.00 421,861.65	3.97	-949,063.23 -124,566.03
38,200.000 FHBWVFT07	HUATAI SECURITIES CO LTD HK/06886	12.9800 1.6649	480,833.87 62,020.88	0.00 0.00	495,836.00 63,598.89	0.60	15,002.13 1,578.01
SUBTOTAL CHINA			21,296,533.70	0.00	19,803,216.90		-1,493,316.80
			2,740,133.89	0.00	2,540,078.86	23.91	-200,055.03
HONG KONG							
57,000.000 FH6181488	BRILLIANCE CHINA AUTOMOTIVE HO HK/01114	7.3000 0.9363	399,861.68 51,579.14	0.00 0.00	416,100.00 53,371.47	0.50	16,238.32 1,792.33
9,000.000 FHB01B1L3	CHINA MENGNIU DAIRY CO LTD HK/02319	44.2000 5.6694	312,843.29 39,999.76	0.00 0.00	397,800.00 51,024.20	0.48	84,956.71 11,024.44
27,000.000 FHB0WC2B8	NINE DRAGONS PAPER HOLDINGS LT HK/02689	8.3700 1.0736	333,359.71 42,932.74	10,910.43 1,399.48	225,990.00 28,986.83	0.27	-107,369.71 -13,945.91
SUBTOTAL HONG KONG			1,046,064.68	10,910.43	1,039,890.00		-6,174.68
			134,511.64	1,399.48	133,382.50	1.25	-1,129.14

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY HONG KONG DOLLAR			22,342,598.38	10,910.43	20,843,106.90		-1,499,491.48
			2,874,645.53	1,399.48	2,673,461.36	25.16	-201,184.17
HUNGARIAN FORINT							
HUNGARY							
2,325.000	OTP BANK NYRT	16,600.0000	34,524,961.95	0.00	38,595,000.00		4,070,038.05
EM7320150		51.2190	111,514.00	0.00	119,084.10	1.12	7,570.10
3,368.000	MOL HUNGARIAN OIL & GAS PLC	2,520.0000	9,118,577.13	0.00	8,487,360.00		-631,217.13
EMBD5ZXH2		7.7754	30,048.28	0.00	26,187.58	0.25	-3,860.70
SUBTOTAL HUNGARY			43,643,539.08	0.00	47,082,360.00		3,438,820.92
			141,562.28	0.00	145,271.68	1.37	3,709.40
TOTAL EQUITY HUNGARIAN FORINT			43,643,539.08	0.00	47,082,360.00		3,438,820.92
			141,562.28	0.00	145,271.68	1.37	3,709.40
INDIAN RUPEE							
INDIA							
12,688.000	HINDUSTAN PETROLEUM CORP LTD	292.3500	2,952,817.93	0.00	3,709,336.80		756,518.87
FI6100478		3.9328	40,228.83	0.00	49,899.84	0.47	9,671.01
5,994.000	TATA STEEL LTD	1,111.4500	3,917,018.15	0.00	6,662,031.30		2,745,013.15
FI6101153		14.9518	53,372.91	0.00	89,620.95	0.84	36,248.04
4,698.000	HCL TECHNOLOGIES LTD	1,319.1000	4,196,840.48	0.00	6,197,131.80		2,000,291.32
FI6294891		17.7452	57,253.36	0.00	83,366.89	0.78	26,113.53
1,154.000	BALKRISHNA INDUSTRIES LTD	2,323.4000	1,647,080.28	0.00	2,681,203.60		1,034,123.32
FI6388784		31.2555	22,100.16	0.00	36,068.88	0.34	13,968.72
803.000	DIVI'S LABORATORIES LTD	4,678.2000	2,771,655.09	0.00	3,756,594.60		984,939.51
FI6602515		62.9335	37,516.51	0.00	50,535.57	0.48	13,019.06
9,892.000	CIPLA LTD/INDIA	944.1000	7,943,195.32	0.00	9,339,037.20		1,395,841.88
FIB011109		12.7005	108,909.87	0.00	125,633.36	1.18	16,723.49
448.000	ULTRATECH CEMENT LTD	7,591.0500	2,054,777.92	0.00	3,400,790.40		1,346,012.48
FIB01GZF6		102.1186	27,614.68	0.00	45,749.12	0.43	18,134.44
22,134.000	HINDALCO INDUSTRIES LTD	475.5500	4,383,289.04	0.00	10,525,823.70		6,142,534.66
FIB0GWF42		6.3973	59,656.33	0.00	141,598.60	1.33	81,942.27
13,800.000	POWER FINANCE CORP LTD	119.7500	1,806,545.00	0.00	1,652,550.00		-153,995.00
FIB1S7220		1.6109	25,241.03	0.00	22,230.92	0.21	-3,010.11
13,366.000	STATE BANK OF INDIA	460.4500	3,886,423.01	0.00	6,154,374.70		2,267,951.69
FIBSQCB22		6.1942	54,293.70	0.00	82,791.70	0.78	28,498.00
SUBTOTAL INDIA			35,559,642.22	0.00	54,078,874.10		18,519,231.88
			486,187.38	0.00	727,495.83	6.84	241,308.45

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TOTAL EQUITY INDIAN RUPEE			35,559,642.22	0.00	54,078,874.10		18,519,231.88
			486,187.38	0.00	727,495.83	6.84	241,308.45
MALAYSIAN RINGGIT							
MALAYSIA							
107,500.000	CIMB GROUP HOLDINGS BHD	5.4500	523,722.80	0.00	585,875.00		62,152.20
FN6075745		1.3082	123,983.73	0.00	140,632.50	1.32	16,648.77
43,100.000	MALAYAN BANKING BHD	8.3000	381,249.12	0.00	357,730.00		-23,519.12
FN6556322		1.9923	93,837.51	0.00	85,868.94	0.81	-7,968.57
24,600.000	HARTALEGA HOLDINGS BHD	5.7300	237,849.72	0.00	140,958.00		-96,891.72
FNB2QPJK1		1.3754	57,580.28	0.00	33,835.33	0.32	-23,744.95
SUBTOTAL MALAYSIA			1,142,821.64	0.00	1,084,563.00		-58,258.64
			275,401.52	0.00	260,336.77	2.45	-15,064.75
TOTAL EQUITY MALAYSIAN RINGGIT			1,142,821.64	0.00	1,084,563.00		-58,258.64
			275,401.52	0.00	260,336.77	2.45	-15,064.75
MEXICAN PESO							
MEXICO							
20,900.000	GRUPO MEXICO SAB DE CV	89.2600	1,526,806.33	0.00	1,865,534.00		338,727.67
LM2643673		4.3616	75,385.11	0.00	91,157.29	0.86	15,772.18
NEW TAIWAN DOLLAR							
TAIWAN							
5,000.000	REALTEK SEMICONDUCTOR CORP	580.0000	1,382,657.50	0.00	2,900,000.00		1,517,342.50
FA6051421		20.9636	45,949.08	0.00	104,818.01	0.99	58,868.93
6,000.000	EVERGREEN MARINE CORP TAIWAN L	142.5000	862,033.00	0.00	855,000.00		-7,033.00
FA6324505		5.1505	31,091.14	0.00	30,903.24	0.29	-187.90
7,000.000	NOVATEK MICROELECTRONICS CORP	539.0000	2,296,703.51	0.00	3,773,000.00		1,476,296.49
FA6346334		19.4817	80,684.16	0.00	136,371.85	1.28	55,687.69
3,000.000	MEDIATEK INC	1,190.0000	2,685,218.36	0.00	3,570,000.00		884,781.64
FA6372488		43.0115	95,863.00	0.00	129,034.59	1.21	33,171.59
44,300.000	FUBON FINANCIAL HOLDING CO LTD	76.3000	2,076,747.11	0.00	3,380,090.00		1,303,342.89
FA6411674		2.7578	74,131.65	0.00	122,170.46	1.15	48,038.81
76,160.000	YUANTA FINANCIAL HOLDING CO LT	25.3000	1,409,645.74	0.00	1,926,848.00		517,202.26
FA6424115		0.9144	45,972.35	0.00	69,644.27	0.65	23,671.92
32,000.000	CHIPBOND TECHNOLOGY CORP	66.7000	2,366,078.70	0.00	2,134,400.00		-231,678.70
FA6432803		2.4108	84,649.65	0.00	77,146.06	0.73	-7,503.59
27,000.000	HON HAI PRECISION INDUSTRY CO	104.0000	2,212,251.67	0.00	2,808,000.00		595,748.33
FA6438560		3.7590	73,219.15	0.00	101,492.75	0.95	28,273.60

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84,000.000 FA6527669	CTBC FINANCIAL HOLDING CO LTD	25.9500 0.9379	1,744,140.78 57,180.78	0.00 0.00	2,179,800.00 78,787.00	0.74	435,659.22 21,606.22
6,000.000 FA6687877	KINSUS INTERCONNECT TECHNOLOGY	233.0000 8.4216	1,378,652.00 49,724.15	0.00 0.00	1,398,000.00 50,529.51	0.48	19,348.00 805.36
46,000.000 FA6916623	UNITED MICROELECTRONICS CORP	65.0000 2.3494	1,062,954.82 36,093.08	0.00 0.00	2,990,000.00 108,070.99	1.02	1,927,045.18 71,977.91
22,000.000 FAB0B5M03	CHIPMOS TECHNOLOGIES INC	48.6000 1.7566	1,208,240.92 43,676.35	0.00 0.00	1,069,200.00 38,645.32	0.36	-139,040.92 -5,031.03
3,000.000 FAB118752	NAN YA PRINTED CIRCUIT BOARD C	572.0000 20.6745	544,748.12 19,044.32	0.00 0.00	1,716,000.00 62,023.35	0.58	1,171,251.88 42,979.03
22,000.000 FABFXZDY6	ASE TECHNOLOGY HOLDING CO LTD	106.5000 3.8494	1,730,965.06 60,817.83	0.00 0.00	2,343,000.00 84,685.73	0.80	612,034.94 23,867.90
SUBTOTAL TAIWAN			22,961,037.29	0.00	33,043,338.00		10,082,300.71
			798,096.69	0.00	1,194,323.13	11.23	396,226.44
TOTAL EQUITY NEW TAIWAN DOLLAR			22,961,037.29	0.00	33,043,338.00		10,082,300.71
			798,096.69	0.00	1,194,323.13	11.23	396,226.44
POLISH ZLOTY							
POLAND							
1,574.000 EG5263256	KGHM POLSKA MIEDZ SA	139.4000 34.5871	292,284.91 75,742.98	0.00 0.00	219,415.60 54,440.15	0.51	-72,869.31 -21,302.83
2,439.000 EG5473111	BANK POLSKA KASA OPIEKI SA	122.0000 30.2699	281,309.24 68,899.37	0.00 0.00	297,558.00 73,828.40	0.69	16,248.76 4,929.03
7,493.000 EGB03NGS7	POWSZECHNA KASA OSZCZEDNOSCI B	44.9300 11.1478	293,669.87 73,450.49	0.00 0.00	336,660.49 83,530.29	0.79	42,990.62 10,079.80
SUBTOTAL POLAND			867,264.02	0.00	853,634.09		-13,629.93
			218,092.84	0.00	211,798.84	1.99	-6,294.00
TOTAL EQUITY POLISH ZLOTY			867,264.02	0.00	853,634.09		-13,629.93
			218,092.84	0.00	211,798.84	1.99	-6,294.00
SOUTH AFRICAN RAND							
SOUTH AFRICA							
1,990.000 KS6628009	NEDBANK GROUP LTD	175.0200 10.9662	343,511.79 21,483.72	0.00 0.00	348,289.80 21,822.67	0.21	4,778.01 338.95
3,822.000 KSB030GJ4	STANDARD BANK GROUP LTD	140.0100 8.7726	492,110.75 32,270.80	0.00 0.00	535,118.22 33,528.71	0.32	43,007.47 1,257.91
1,903.000 KSB1FFT78	IMPALA PLATINUM HOLDINGS LTD	225.0000 14.0977	290,883.69 17,931.65	0.00 0.00	428,175.00 26,828.01	0.25	137,291.31 8,896.36

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				Local/Base			Local/Base
17,680.000	OLD MUTUAL LTD	13.1000	324,369.35	0.00	231,608.00		-92,761.35
KSBVPYN1		0.8208	21,447.56	0.00	14,511.78	0.14	-6,935.78
4,595.000	ABSA GROUP LTD	152.5500	676,607.00	0.00	700,967.25		24,360.25
KSBFX05H4		9.5583	44,593.84	0.00	43,920.25	0.41	-673.59
7,964.000	SIBANYE STILLWATER LTD	49.1000	362,258.30	0.00	391,032.40		28,774.10
KSBL0L912		3.0764	24,347.45	0.00	24,500.78	0.23	153.33
SUBTOTAL SOUTH AFRICA			2,489,740.88	0.00	2,635,190.67		145,449.79
			162,075.02	0.00	165,112.20	1.56	3,037.18
TOTAL EQUITY SOUTH AFRICAN RAND			2,489,740.88	0.00	2,635,190.67		145,449.79
			162,075.02	0.00	165,112.20	1.56	3,037.18
SOUTH KOREAN WON							
SOUTH KOREA							
637.000	SK TELECOM CO LTD	57,900.0000	50,773,983.76	894,348.00	36,882,300.00		-13,891,683.76
FK6224877		48.7066	42,634.52	749.25	31,026.13	0.29	-11,608.39
351.000	HYUNDAI MOBIS CO LTD	254,500.0000	94,845,260.39	1,095,120.00	89,329,500.00		-5,515,760.39
FK6449540		214.0905	81,669.26	917.41	75,145.76	0.71	-6,523.50
1,803.000	SK HYNIX INC	131,000.0000	213,911,886.10	1,645,417.80	236,193,000.00		22,281,113.90
FK6450266		110.1998	189,528.93	1,378.59	198,690.28	1.87	9,161.35
471.000	HYUNDAI MOTOR CO	209,000.0000	66,461,262.73	1,102,140.00	98,439,000.00		31,977,737.27
FK6451058		175.8150	56,677.23	923.27	82,808.86	0.78	26,131.63
2,187.000	KIA CORP	82,200.0000	109,237,277.32	1,705,860.00	179,771,400.00		70,534,122.68
FK6490924		69.1483	93,385.95	1,429.09	151,227.30	1.42	57,841.35
297.000	KUMHO PETROCHEMICAL CO LTD	166,000.0000	36,774,765.90	972,972.00	49,302,000.00		12,527,234.10
FK6499321		139.6425	31,447.13	815.25	41,473.83	0.39	10,026.70
4,099.000	KT CORP	30,600.0000	134,113,138.52	4,316,247.00	125,429,400.00		-8,683,738.52
FK6505317		25.7413	114,577.68	3,615.69	105,513.72	0.99	-9,063.96
641.000	LG ELECTRONICS INC	138,000.0000	95,658,520.30	599,976.00	88,458,000.00		-7,200,520.30
FK6520738		116.0884	84,754.79	502.61	74,412.64	0.70	-10,342.15
320.000	NAVER CORP	378,500.0000	115,492,374.27	100,339.20	121,120,000.00		5,627,625.73
FK6560395		318.4018	98,510.35	84.08	101,888.57	0.96	3,378.22
6,265.000	SAMSUNG ELECTRONICS CO LTD	78,300.0000	407,255,216.86	1,764,098.70	490,549,500.00		83,294,283.14
FK6771729		65.8675	357,242.11	1,477.97	412,660.05	3.88	55,417.94
4,184.000	HANA FINANCIAL GROUP INC	42,050.0000	165,785,437.91	4,405,752.00	175,937,200.00		10,151,762.09
FKB0RNRF7		35.3733	147,107.59	3,691.43	148,001.89	1.39	894.30
2,417.000	KB FINANCIAL GROUP INC	55,000.0000	102,335,244.84	0.00	132,935,000.00		30,599,755.16
FKB3DF0Y1		46.2671	86,158.07	0.00	111,827.58	1.05	25,669.51

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Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
55.000	HYOSUNG TNC CORP	521,000.0000	39,012,777.18	214,500.00	28,655,000.00		-10,357,777.18
FKBD83162		438.2756	34,565.87	179.74	24,105.16	0.23	-10,460.71
6,027.000	WOORI FINANCIAL GROUP INC	12,700.0000	66,979,975.78	0.00	76,542,900.00		9,562,924.22
FKBGHWH98		10.6835	57,223.40	0.00	64,389.42	0.61	7,166.02
412.000	SK SQUARE CO LTD	66,400.0000	33,806,058.00	0.00	27,356,800.00		-6,449,258.00
FKBMG3GS9		55.8570	28,338.20	0.00	23,013.09	0.22	-5,325.11
SUBTOTAL SOUTH KOREA			1,732,443,179.86	18,816,770.70	1,956,901,000.00		224,457,820.14
			1,503,821.08	15,764.38	1,646,184.28	15.49	142,363.20
TOTAL EQUITY SOUTH KOREAN WON			1,732,443,179.86	18,816,770.70	1,956,901,000.00		224,457,820.14
			1,503,821.08	15,764.38	1,646,184.28	15.49	142,363.20
THAILAND BAHT							
THAILAND							
3,900.000	SIAM CEMENT PCL/THE	386.0000	1,801,929.00	0.00	1,505,400.00		-296,529.00
FB6609903		11.5552	57,436.57	0.00	45,065.11	0.42	-12,371.46
16,600.000	KASIKORNBANK PCL	142.0000	1,798,523.55	0.00	2,357,200.00		558,676.45
FB6888796		4.2509	59,091.62	0.00	70,564.29	0.66	11,472.67
7,100.000	PTT EXPLORATION & PRODUCTION P	118.0000	844,784.45	0.00	837,800.00		-6,984.45
FBB1359J2		3.5324	27,604.29	0.00	25,080.08	0.24	-2,524.21
94,700.000	THAI UNION GROUP PCL	19.5000	1,358,409.28	0.00	1,846,650.00		488,240.72
FBBYTBHT8		0.5837	44,469.43	0.00	55,280.65	0.52	10,811.22
SUBTOTAL THAILAND			5,803,646.28	0.00	6,547,050.00		743,403.72
			188,601.91	0.00	195,990.13	1.84	7,388.22
TOTAL EQUITY THAILAND BAHT			5,803,646.28	0.00	6,547,050.00		743,403.72
			188,601.91	0.00	195,990.13	1.84	7,388.22
TURKISH LIRA							
TURKEY							
88,333.000	TURKIYE SISE VE CAM FABRIKALAR	13.3800	742,772.63	0.00	1,181,895.54		439,122.91
ETB03MXR4		1.0075	86,603.04	0.00	88,999.83	0.84	2,396.79
3,553.000	BIM BIRLESIK MAGAZALAR AS	61.3000	250,598.89	0.00	217,798.90		-32,799.99
ETB0D0006		4.6161	32,867.90	0.00	16,400.83	0.15	-16,467.07
SUBTOTAL TURKEY			993,371.52	0.00	1,399,694.44		406,322.92
			119,470.94	0.00	105,400.66	0.99	-14,070.28
TOTAL EQUITY TURKISH LIRA			993,371.52	0.00	1,399,694.44		406,322.92
			119,470.94	0.00	105,400.66	0.99	-14,070.28
U.S. DOLLAR							
BRAZIL							

HB6F3000002 - CLARIVEST EMERG MKT

12/31/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,700.000 465562106	ITAU UNIBANCO HOLDING SA ADR	3.7500	46,077.34	435.16	32,625.00		-13,452.34
		3.7500	46,077.34	435.16	32,625.00	0.31	-13,452.34
11,000.000 71654V101	PETROLEO BRASILEIRO SA ADR	10.1100	100,742.87	0.00	111,210.00		10,467.13
		10.1100	100,742.87	0.00	111,210.00	1.05	10,467.13
9,700.000 91912E105	VALE SA ADR	14.0200	166,881.01	0.00	135,994.00		-30,887.01
		14.0200	166,881.01	0.00	135,994.00	1.28	-30,887.01
SUBTOTAL BRAZIL			313,701.22	435.16	279,829.00		-33,872.22
			313,701.22	435.16	279,829.00	2.64	-33,872.22
CAYMAN ISLANDS							
2,200.000 01609W102	ALIBABA GROUP HOLDING LTD ADR	118.7900	630,050.87	0.00	261,338.00		-368,712.87
		118.7900	630,050.87	0.00	261,338.00	2.46	-368,712.87
600.000 056752108	BAIDU INC ADR	148.7900	161,103.52	0.00	89,274.00		-71,829.52
		148.7900	161,103.52	0.00	89,274.00	0.84	-71,829.52
5,200.000 43289P106	HIMAX TECHNOLOGIES INC ADR	15.9900	57,776.43	0.00	83,148.00		25,371.57
		15.9900	57,776.43	0.00	83,148.00	0.78	25,371.57
1,800.000 62914V106	NIO INC ADR	31.6800	82,226.10	0.00	57,024.00		-25,202.10
		31.6800	82,226.10	0.00	57,024.00	0.54	-25,202.10
300.000 722304102	PINDUODUO INC ADR	58.3000	44,335.10	0.00	17,490.00		-26,845.10
		58.3000	44,335.10	0.00	17,490.00	0.16	-26,845.10
0.717 G98239109	XP INC	28.7400	29.27	0.00	20.61		-8.66
		28.7400	29.27	0.00	20.61	0.00	-8.66
SUBTOTAL CAYMAN ISLANDS			975,521.29	0.00	508,294.61		-467,226.68
			975,521.29	0.00	508,294.61	4.78	-467,226.68
INDIA							
7,050.000 45104G104	ICICI BANK LTD ADR	19.7900	88,921.69	0.00	139,519.50		50,597.81
		19.7900	88,921.69	0.00	139,519.50	1.31	50,597.81
6,000.000 456788108	INFOSYS LTD ADR	25.3100	110,915.43	0.00	151,860.00		40,944.57
		25.3100	110,915.43	0.00	151,860.00	1.43	40,944.57
SUBTOTAL INDIA			199,837.12	0.00	291,379.50		91,542.38
			199,837.12	0.00	291,379.50	2.74	91,542.38
LUXEMBOURG							
100.000 L44385109	GLOBANT SA	314.0900	32,103.04	0.00	31,409.00		-694.04
		314.0900	32,103.04	0.00	31,409.00	0.30	-694.04
MEXICO							
6,500.000 02364W105	AMERICA MOVIL SAB DE CV ADR	21.1100	74,239.08	0.00	137,215.00		62,975.92
		21.1100	74,239.08	0.00	137,215.00	1.29	62,975.92

HB6F30000002 - CLARIVEST EMERG MKT

12/31/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,300.000	CEMEX SAB DE CV	6.7800	29,997.79	0.00	49,494.00		19,496.21
151290889	ADR	6.7800	29,997.79	0.00	49,494.00	0.47	19,496.21
SUBTOTAL MEXICO			104,236.87	0.00	186,709.00		82,472.13
			104,236.87	0.00	186,709.00	1.76	82,472.13
RUSSIA							
949.000	LUKOIL PJSC	89.5000	77,155.10	3,724.36	84,935.50		7,780.40
EXBYZDW22	ADR	89.5000	77,155.10	3,724.36	84,935.50	0.80	7,780.40
14,952.000	GAZPROM PJSC	9.1900	74,782.09	0.00	137,408.88		62,626.79
NA2016627	ADR	9.1900	74,782.09	0.00	137,408.88	1.29	62,626.79
16.000	LUKOIL PJSC	89.8000	1,364.20	73.87	1,436.80		72.60
NABYZF386	ADR	89.8000	1,364.20	73.87	1,436.80	0.01	72.60
SUBTOTAL RUSSIA			153,301.39	3,798.23	223,781.18		70,479.79
			153,301.39	3,798.23	223,781.18	2.10	70,479.79
SAUDI ARABIA							
2,700.000	ISHARES MSCI SAUDI ARABIA ET	40.8900	107,644.75	47.64	110,403.00		2,758.25
46434V423		40.8900	107,644.75	47.64	110,403.00	1.04	2,758.25
TAIWAN							
5,600.000	TAIWAN SEMICONDUCTOR MANUFACTU	120.3100	332,902.01	2,777.48	673,736.00		340,833.99
874039100	ADR	120.3100	332,902.01	2,777.48	673,736.00	6.33	340,833.99
TOTAL EQUITY U.S. DOLLAR			2,219,247.69	7,058.51	2,305,541.29		86,293.60
			2,219,247.69	7,058.51	2,305,541.29	21.69	86,293.60
TOTAL EQUITY			9,559,454.66	43,602.05	10,340,680.52	97.28	781,225.86
TOTAL ASSETS - BASE:			9,848,453.37	52,766.26	10,635,437.27	100.03	786,983.90
NET ASSETS - BASE:					10,688,203.53		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
45.83	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	45.83	45.83	0	0.00
		45.83	45.83	0	0.00
COMMON STOCK					
28	CUSIP # 02079K305 ALPHABET INC	81,117.12	80,314.23	4	0.00
790	CUSIP # 126650100 CVS HEALTH CORP	81,496.40	78,713.41	4	0.00
805	CUSIP # 171340102 CHURCH & DWIGHT CO INC	82,512.50	78,803.14	4	0.00
927	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	82,243.44	78,394.82	4	0.00
249	CUSIP # 235851102 DANAHER CORP	81,923.49	78,025.07	4	52.29
524	CUSIP # 254687106 DISNEY WALT	81,162.36	80,184.35	4	0.00
350	CUSIP # 278865100 ECOLAB INC	82,106.50	79,088.58	4	12.24
622	CUSIP # 302130109 EXPEDITORS INTL WASH INC	83,528.38	79,536.22	4	0.00
1,286	CUSIP # 311900104 FASTENAL COMPANY	82,381.16	78,918.18	4	0.00
317	CUSIP # 31428X106 FEDEX CORPORATION	81,988.88	80,579.66	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
751	CUSIP # 337738108 FISERV INC	77,946.29	79,825.37	4	0.00
335	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	82,678.00	79,366.36	4	408.70
590	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	80,694.30	78,594.18	4	0.00
476	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	81,429.32	79,403.67	4	0.00
241	CUSIP # 594918104 MICROSOFT CORPORATION	81,053.12	78,234.70	4	0.00
445	CUSIP # 747525103 QUALCOMM INC	81,377.15	78,462.35	4	0.00
168	CUSIP # 776696106 ROPER INDUSTRIES INC	82,632.48	79,291.74	4	0.00
237	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	83,461.92	78,808.08	4	0.00
308	CUSIP # 863667101 STRYKER CORP	82,365.36	79,382.41	4	214.06
122	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	81,403.28	77,266.07	4	2.34
367	CUSIP # 92826C839 VISA INC CL A	79,532.57	80,013.02	4	0.00
569	CUSIP # 931142103 WAL-MART STORES INC	82,328.61	79,445.84	4	20.90
		1,797,362.63	1,740,651.45	87	710.53
FOREIGN STOCK					
200	CUSIP # G1151C101 ACCENTURE PLC	82,910.00	77,933.52	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
784	CUSIP # G5960L103 MEDTRONIC PLC	81,104.80	80,427.46	4	37.17
691	CUSIP # M22465104 CHECK POINT SOFTWARE TECH LTD	80,542.96	79,394.01	4	0.00
		244,557.76	237,754.99	12	37.17
COMMON TRUST FUNDS - FIXED INCOME					
14,880.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	14,880.37	14,880.37	1	0.00
		14,880.37	14,880.37	1	0.00

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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	7,913.410	Local	1.000000	7,913.41	1.000000	7,913.41	0.00	0.01
			Base	1.000000	7,913.41	1.000000	7,913.41	0.00	0.01

US DOLLAR Total		7,913.410	Local		7,913.41		7,913.41	0.00	0.01
			Base		7,913.41		7,913.41	0.00	0.01

CASH Total		7,913.410	Base		7,913.41		7,913.41	0.00	0.01
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				0.025075	31 Dec 2030			
		2,271,053.540	Local	100.000000	2,271,053.54	100.000000	2,271,053.54	0.00	2.47
			Base	100.000000	2,271,053.54	100.000000	2,271,053.54	0.00	2.47

US DOLLAR Total		2,271,053.540	Local		2,271,053.54		2,271,053.54	0.00	2.47
			Base		2,271,053.54		2,271,053.54	0.00	2.47

CASH EQUIVALENT Total		2,271,053.540	Base		2,271,053.54		2,271,053.54	0.00	2.47
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EQUITY

US DOLLAR Exchange Rate: 1.000000

464288513	ISHARES IBOXX HIGH YIELD CORPO ISHARES IBOXX HIGH YLD CORP	9,325.000	Local	85.757001	799,684.03	87.010000	811,368.25	11,684.22	0.88
			Base	85.757001	799,684.03	87.010000	811,368.25	11,684.22	0.88

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92189F437	VANECK FALLEN ANGEL HIGH YIELD VANECK FALLEN ANGEL HIGH YLD							
		78,584.000	Local 28.251754	2,220,135.84	32.970000	2,590,914.48	370,778.64	2.81
			Base 28.251754	2,220,135.84	32.970000	2,590,914.48	370,778.64	2.81
US DOLLAR Total								
		87,909.000	Local	3,019,819.87		3,402,282.73	382,462.86	3.69
			Base	3,019,819.87		3,402,282.73	382,462.86	3.69
EQUITY Total								
		87,909.000	Base	3,019,819.87		3,402,282.73	382,462.86	3.69
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RCU4	AT+T INC SR UNSECURED 02/47 5.65				5.650000	15 Feb 2047		
		95,000.000	Local 99.788642	94,799.21	134.363206	127,645.05	32,845.84	0.14
			Base 99.788642	94,799.21	134.363206	127,645.05	32,845.84	0.14
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25				2.250000	01 Feb 2032		
		200,000.000	Local 100.045020	200,090.04	96.751128	193,502.26	-6,587.78	0.21
			Base 100.045020	200,090.04	96.751128	193,502.26	-6,587.78	0.21
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.350000	03 May 2026		
		25,000.000	Local 99.872640	24,968.16	107.266729	26,816.68	1,848.52	0.03
			Base 99.872640	24,968.16	107.266729	26,816.68	1,848.52	0.03
00774MAB1	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 07/27 3.65				3.650000	21 Jul 2027		
		180,000.000	Local 107.166733	192,900.12	105.448955	189,808.12	-3,092.00	0.21
			Base 107.166733	192,900.12	105.448955	189,808.12	-3,092.00	0.21
008513AA1	AGREE LP COMPANY GUAR 10/30 2.9				2.900000	01 Oct 2030		
		80,000.000	Local 99.936588	79,949.27	101.696596	81,357.28	1,408.01	0.09
			Base 99.936588	79,949.27	101.696596	81,357.28	1,408.01	0.09
009089AA1	AIR CANADA 2013 1A PTT PASS THRU CE 144A 11/26 4.125				4.125000	15 Nov 2026		
		15,461.130	Local 100.000000	15,461.13	102.396480	15,831.65	370.52	0.02
Original Face:		25,000.000	Base 100.000000	15,461.13	102.396480	15,831.65	370.52	0.02

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

Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
009090AA9	AIR CANADA 2015 1A PTT PASS THRU CE 144A 09/28 3.6				3.600000	15 Sep 2028		
		21,569.920	Local 100.000000	21,569.92	100.758820	21,733.60	163.68	0.02
Original Face:		30,000.000	Base 100.000000	21,569.92	100.758820	21,733.60	163.68	0.02
00914AAK8	AIR LEASE CORP SR UNSECURED 12/30 3.125				3.125000	01 Dec 2030		
		270,000.000	Local 103.085393	278,330.56	102.143524	275,787.51	-2,543.05	0.30
			Base 103.085393	278,330.56	102.143524	275,787.51	-2,543.05	0.30
00928QAU5	AIRCASTLE LTD SR UNSECURED 144A 01/28 2.85				2.850000	26 Jan 2028		
		300,000.000	Local 98.719947	296,159.84	100.656233	301,968.70	5,808.86	0.33
			Base 98.719947	296,159.84	100.656233	301,968.70	5,808.86	0.33
013822AE1	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 12/27 5.5				5.500000	15 Dec 2027		
		200,000.000	Local 100.177975	200,355.95	107.000000	214,000.00	13,644.05	0.23
			Base 100.177975	200,355.95	107.000000	214,000.00	13,644.05	0.23
015271AL3	ALEXANDRIA REAL ESTATE E COMPANY GUAR 04/25 3.45				3.450000	30 Apr 2025		
		190,000.000	Local 99.909637	189,828.31	106.138486	201,663.12	11,834.81	0.22
			Base 99.909637	189,828.31	106.138486	201,663.12	11,834.81	0.22
02376WAA9	AMER AIRLINE 16 1 A PTT PASS THRU CE 07/29 4.1				4.100000	15 Jul 2029		
		53,330.470	Local 100.000000	53,330.47	98.317230	52,433.04	-897.43	0.06
Original Face:		70,000.000	Base 100.000000	53,330.47	98.317230	52,433.04	-897.43	0.06
02377DAA0	AMER AIRLINE 17 2B PTT PASS THRU CE 04/27 3.7				3.700000	15 Apr 2027		
		122,764.380	Local 100.000000	122,764.38	96.443210	118,397.91	-4,366.47	0.13
Original Face:		190,000.000	Base 100.000000	122,764.38	96.443210	118,397.91	-4,366.47	0.13
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95				4.950000	15 Aug 2026		
		93,930.000	Local 100.941531	94,814.38	99.625800	93,578.51	-1,235.87	0.10
Original Face:		155,000.000	Base 100.941531	94,814.38	99.625800	93,578.51	-1,235.87	0.10
026874DR5	AMERICAN INTL GROUP SR UNSECURED 06/30 3.4				3.400000	30 Jun 2030		
		300,000.000	Local 99.993513	299,980.54	108.243863	324,731.59	24,751.05	0.35
			Base 99.993513	299,980.54	108.243863	324,731.59	24,751.05	0.35
03076CAF3	AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4				4.000000	15 Oct 2023		
		70,000.000	Local 99.885129	69,919.59	105.448973	73,814.28	3,894.69	0.08
			Base 99.885129	69,919.59	105.448973	73,814.28	3,894.69	0.08

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

Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805					2.805000	11 Mar 2031		
	300,000.000	Local	100.170620	300,511.86	102.217597	306,652.79		6,140.93	0.33
		Base	100.170620	300,511.86	102.217597	306,652.79		6,140.93	0.33
032095AJ0	AMPHENOL CORP SR UNSECURED 02/30 2.8					2.800000	15 Feb 2030		
	300,000.000	Local	99.935233	299,805.70	103.143117	309,429.35		9,623.65	0.34
		Base	99.935233	299,805.70	103.143117	309,429.35		9,623.65	0.34
03463WAA1	ANGEL OAK MORTGAGE TRUST AOMT 2019 2 A1 144A					3.628000	25 Mar 2049		
	6,012.570	Local	99.835345	6,002.67	100.355560	6,033.95		31.28	0.01
Original Face:	50,000.000	Base	99.835345	6,002.67	100.355560	6,033.95		31.28	0.01
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	150,000.000	Local	96.858920	145,288.38	107.416128	161,124.19		15,835.81	0.17
		Base	96.858920	145,288.38	107.416128	161,124.19		15,835.81	0.17
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
	150,000.000	Local	123.585447	185,378.17	120.853859	181,280.79		-4,097.38	0.20
		Base	123.585447	185,378.17	120.853859	181,280.79		-4,097.38	0.20
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	75,000.000	Local	99.987693	74,990.77	105.663936	79,247.95		4,257.18	0.09
		Base	99.987693	74,990.77	105.663936	79,247.95		4,257.18	0.09
04010LAV5	ARES CAPITAL CORP SR UNSECURED 03/25 4.25					4.250000	01 Mar 2025		
	190,000.000	Local	99.820821	189,659.56	105.870685	201,154.30		11,494.74	0.22
		Base	99.820821	189,659.56	105.870685	201,154.30		11,494.74	0.22
042735BE9	ARROW ELECTRONICS INC SR UNSECURED 04/25 4					4.000000	01 Apr 2025		
	85,000.000	Local	99.740518	84,779.44	106.656687	90,658.18		5,878.74	0.10
		Base	99.740518	84,779.44	106.656687	90,658.18		5,878.74	0.10
04621WAC4	ASSURED GUARANTY US HLDG COMPANY GUAR 07/24 5					5.000000	01 Jul 2024		
	55,000.000	Local	100.806855	55,443.77	108.263056	59,544.68		4,100.91	0.06
		Base	100.806855	55,443.77	108.263056	59,544.68		4,100.91	0.06
04686JAA9	ATHENE HOLDING LTD SR UNSECURED 01/28 4.125					4.125000	12 Jan 2028		
	190,000.000	Local	99.900100	189,810.19	109.448858	207,952.83		18,142.64	0.23
		Base	99.900100	189,810.19	109.448858	207,952.83		18,142.64	0.23

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

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04686JAD3	ATHENE HOLDING LTD SR UNSECURED 05/51 3.95					3.950000	25 May 2051		
	45,000.000	Local		99.361778	44,712.80	108.271071	48,721.98	4,009.18	0.05
		Base		99.361778	44,712.80	108.271071	48,721.98	4,009.18	0.05
052414RV3	AUSTIN TX ELEC UTILITY SYS REV AUSPWR 11/29 FIXED 2.987					2.987000	15 Nov 2029		
	225,000.000	Local		100.000000	225,000.00	107.747600	242,432.10	17,432.10	0.26
		Base		100.000000	225,000.00	107.747600	242,432.10	17,432.10	0.26
05377RDC5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2018 2A A 144A					4.000000	20 Mar 2025		
	190,000.000	Local		99.996121	189,992.63	105.417130	200,292.55	10,299.92	0.22
	Original Face: 190,000.000	Base		99.996121	189,992.63	105.417130	200,292.55	10,299.92	0.22
05523RAF4	BAE SYSTEMS PLC SR UNSECURED 144A 02/31 1.9					1.900000	15 Feb 2031		
	134,000.000	Local		99.318970	133,087.42	94.990187	127,286.85	-5,800.57	0.14
		Base		99.318970	133,087.42	94.990187	127,286.85	-5,800.57	0.14
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	300,000.000	Local		100.580320	301,740.96	104.947531	314,842.59	13,101.63	0.34
		Base		100.580320	301,740.96	104.947531	314,842.59	13,101.63	0.34
05531FBG7	TRUIST FINANCIAL CORP SR UNSECURED 06/22 3.05					3.050000	20 Jun 2022		
	210,000.000	Local		99.999171	209,998.26	100.980599	212,059.26	2,061.00	0.23
		Base		99.999171	209,998.26	100.980599	212,059.26	2,061.00	0.23
059626AC5	BANCO NACIONAL DE PANAMA SR UNSECURED 144A 08/30 2.5					2.500000	11 Aug 2030		
	250,000.000	Local		99.922344	249,805.86	93.751000	234,377.50	-15,428.36	0.25
		Base		99.922344	249,805.86	93.751000	234,377.50	-15,428.36	0.25
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4					4.000000	22 Jan 2025		
	100,000.000	Local		99.781160	99,781.16	106.832288	106,832.29	7,051.13	0.12
		Base		99.781160	99,781.16	106.832288	106,832.29	7,051.13	0.12
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	95,000.000	Local		99.949505	94,952.03	110.150595	104,643.07	9,691.04	0.11
		Base		99.949505	94,952.03	110.150595	104,643.07	9,691.04	0.11
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	250,000.000	Local		110.977096	277,442.74	107.699507	269,248.77	-8,193.97	0.29
		Base		110.977096	277,442.74	107.699507	269,248.77	-8,193.97	0.29

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CONNING INC

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06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4						3.705000	15 Sep 2048		
	50,000.000	Local		102.499500	51,249.75	105.905400		52,952.70	1,702.95	0.06
Original Face:	50,000.000	Base		102.499500	51,249.75	105.905400		52,952.70	1,702.95	0.06
06406HCS6	BANK OF NY MELLON CORP SR UNSECURED 02/24 3.65						3.650000	04 Feb 2024		
	75,000.000	Local		100.267080	75,200.31	105.260603		78,945.45	3,745.14	0.09
		Base		100.267080	75,200.31	105.260603		78,945.45	3,745.14	0.09
06654DAC1	BANNER HEALTH UNSECURED 01/50 3.181						3.181000	01 Jan 2050		
	270,000.000	Local		100.000000	270,000.00	106.037695		286,301.78	16,301.78	0.31
		Base		100.000000	270,000.00	106.037695		286,301.78	16,301.78	0.31
072024NU2	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/40 FIXED 6.918						6.918000	01 Apr 2040		
	315,000.000	Local		142.721559	449,572.91	149.460440		470,800.39	21,227.48	0.51
Original Face:	315,000.000	Base		142.721559	449,572.91	149.460440		470,800.39	21,227.48	0.51
07274NAJ2	BAYER US FINANCE II LLC COMPANY GUAR 144A 12/25 4.25						4.250000	15 Dec 2025		
	215,000.000	Local		99.891484	214,766.69	108.208848		232,649.02	17,882.33	0.25
		Base		99.891484	214,766.69	108.208848		232,649.02	17,882.33	0.25
08162BBD3	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 A4						3.280500	15 May 2052		
	325,000.000	Local		100.929397	328,020.54	107.011300		347,786.73	19,766.19	0.38
Original Face:	325,000.000	Base		100.929397	328,020.54	107.011300		347,786.73	19,766.19	0.38
085209AG9	GOVT OF BERMUDA SR UNSECURED 144A 08/30 2.375						2.375000	20 Aug 2030		
	200,000.000	Local		99.899815	199,799.63	99.750000		199,500.00	-299.63	0.22
		Base		99.899815	199,799.63	99.750000		199,500.00	-299.63	0.22
092113AL3	BLACK HILLS CORP SR UNSECURED 01/26 3.95						3.950000	15 Jan 2026		
	50,000.000	Local		99.864440	49,932.22	107.214781		53,607.39	3,675.17	0.06
		Base		99.864440	49,932.22	107.214781		53,607.39	3,675.17	0.06
092113AR0	BLACK HILLS CORP SR UNSECURED 10/29 3.05						3.050000	15 Oct 2029		
	300,000.000	Local		99.724670	299,174.01	103.935449		311,806.35	12,632.34	0.34
		Base		99.724670	299,174.01	103.935449		311,806.35	12,632.34	0.34
093662AJ3	BLOCK FINANCIAL COMPANY GUAR 07/28 2.5						2.500000	15 Jul 2028		
	160,000.000	Local		99.568669	159,309.87	100.194144		160,310.63	1,000.76	0.17
		Base		99.568669	159,309.87	100.194144		160,310.63	1,000.76	0.17

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Books Open

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Holdings

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CONNING INC

FUND: HBQ4



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
096630AF5	BOARDWALK PIPELINES LP COMPANY GUAR 07/27 4.45				4.450000	15 Jul 2027		
		140,000.000	Local 101.522686	142,131.76	109.489297	153,285.02	11,153.26	0.17
			Base 101.522686	142,131.76	109.489297	153,285.02	11,153.26	0.17
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027		
		300,000.000	Local 100.000000	300,000.00	112.667570	338,002.71	38,002.71	0.37
			Base 100.000000	300,000.00	112.667570	338,002.71	38,002.71	0.37
10112RBB9	BOSTON PROPERTIES LP SR UNSECURED 06/29 3.4				3.400000	21 Jun 2029		
		150,000.000	Local 99.856880	149,785.32	106.233246	159,349.87	9,564.55	0.17
			Base 99.856880	149,785.32	106.233246	159,349.87	9,564.55	0.17
101137AW7	BOSTON SCIENTIFIC CORP SR UNSECURED 03/26 3.75				3.750000	01 Mar 2026		
		210,000.000	Local 99.827881	209,638.55	107.478457	225,704.76	16,066.21	0.25
			Base 99.827881	209,638.55	107.478457	225,704.76	16,066.21	0.25
10568HAA3	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2019 NQM1 A1 144A				2.666000	25 Jul 2059		
		49,391.530	Local 99.957523	49,370.55	99.858210	49,321.50	-49.05	0.05
Original Face:		200,000.000	Base 99.957523	49,370.55	99.858210	49,321.50	-49.05	0.05
10922NAC7	BRIGHTHOUSE FINANCIAL IN SR UNSECURED 06/27 3.7				3.700000	22 Jun 2027		
		150,000.000	Local 99.952707	149,929.06	107.330112	160,995.17	11,066.11	0.17
			Base 99.952707	149,929.06	107.330112	160,995.17	11,066.11	0.17
11042AAA2	BRITISH AIR 13 1 A PTT PASS THRU CE 144A 12/25 4.625				4.625000	20 Dec 2025		
		50,105.250	Local 100.000000	50,105.25	104.275350	52,247.42	2,142.17	0.06
Original Face:		100,000.000	Base 100.000000	50,105.25	104.275350	52,247.42	2,142.17	0.06
11271LAC6	BROOKFIELD FINANCE INC COMPANY GUAR 01/28 3.9				3.900000	25 Jan 2028		
		240,000.000	Local 98.995163	237,588.39	109.778441	263,468.26	25,879.87	0.29
			Base 98.995163	237,588.39	109.778441	263,468.26	25,879.87	0.29
115637AS9	BROWN FORMAN CORP SR UNSECURED 04/25 3.5				3.500000	15 Apr 2025		
		40,000.000	Local 99.775425	39,910.17	106.567115	42,626.85	2,716.68	0.05
			Base 99.775425	39,910.17	106.567115	42,626.85	2,716.68	0.05
118217CG1	BUCKEYE OH TOBACCO SETTLEMENT BUCGEN 06/27 FIXED 2				2.000000	01 Jun 2027		
		100,000.000	Local 100.000000	100,000.00	99.773710	99,773.71	-226.29	0.11
			Base 100.000000	100,000.00	99.773710	99,773.71	-226.29	0.11

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12189LAQ4	BURLINGTN NORTH SANTA FE SR UNSECURED 09/23 3.85				3.850000	01 Sep 2023		
		60,000.000	Local 99.925983	59,955.59	104.074606	62,444.76	2,489.17	0.07
			Base 99.925983	59,955.59	104.074606	62,444.76	2,489.17	0.07
12510HAC4	CAPITAL AUTOMOTIVE REIT CAUTO 2020 1A A3 144A				3.250000	15 Feb 2050		
		103,378.140	Local 99.937308	103,313.33	103.323330	106,813.74	3,500.41	0.12
Original Face:		115,000.000	Base 99.937308	103,313.33	103.323330	106,813.74	3,500.41	0.12
12514MBC8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD1 A4				2.724000	10 Aug 2049		
		300,000.000	Local 102.547717	307,643.15	103.499490	310,498.47	2,855.32	0.34
Original Face:		300,000.000	Base 102.547717	307,643.15	103.499490	310,498.47	2,855.32	0.34
12515GAD9	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD3 A4				3.631000	10 Feb 2050		
		320,000.000	Local 102.506994	328,022.38	107.645210	344,464.67	16,442.29	0.37
Original Face:		320,000.000	Base 102.506994	328,022.38	107.645210	344,464.67	16,442.29	0.37
12563LAS6	CLI FUNDING LLC CLIF 2020 3A A 144A				2.070000	18 Oct 2045		
		244,625.000	Local 99.983056	244,583.55	99.268600	242,835.81	-1,747.74	0.26
Original Face:		285,000.000	Base 99.983056	244,583.55	99.268600	242,835.81	-1,747.74	0.26
12597KAA7	COLT FUNDING LLC COLT 2020 1 A1 144A				2.488000	25 Feb 2050		
		35,963.310	Local 99.895699	35,925.80	99.893900	35,925.15	-0.65	0.04
Original Face:		175,000.000	Base 99.895699	35,925.80	99.893900	35,925.15	-0.65	0.04
12625UBF9	COMM MORTGAGE TRUST COMM 2013 CR9 A4				4.254700	10 Jul 2045		
		70,000.000	Local 102.225143	71,557.60	103.764630	72,635.24	1,077.64	0.08
Original Face:		70,000.000	Base 102.225143	71,557.60	103.764630	72,635.24	1,077.64	0.08
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.300000	25 Mar 2028		
		78,000.000	Local 100.573231	78,447.12	112.300992	87,594.77	9,147.65	0.10
			Base 100.573231	78,447.12	112.300992	87,594.77	9,147.65	0.10
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25				3.250000	15 Aug 2029		
		70,000.000	Local 99.287486	69,501.24	106.715948	74,701.16	5,199.92	0.08
			Base 99.287486	69,501.24	106.715948	74,701.16	5,199.92	0.08
134429BF5	CAMPBELL SOUP CO SR UNSECURED 03/25 3.95				3.950000	15 Mar 2025		
		300,000.000	Local 105.398197	316,194.59	106.959522	320,878.57	4,683.98	0.35
			Base 105.398197	316,194.59	106.959522	320,878.57	4,683.98	0.35

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13645RAV6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 09/35 4.8					4.800000	15 Sep 2035		
	30,000.000	Local		99.620233	29,886.07	123.836173	37,150.85	7,264.78	0.04
		Base		99.620233	29,886.07	123.836173	37,150.85	7,264.78	0.04
14040HCJ2	CAPITAL ONE FINANCIAL CO SR UNSECURED 11/32 VAR					2.618000	02 Nov 2032		
	350,000.000	Local		100.242040	350,847.14	99.844494	349,455.73	-1,391.41	0.38
		Base		100.242040	350,847.14	99.844494	349,455.73	-1,391.41	0.38
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	70,000.000	Local		99.992200	69,994.54	102.223415	71,556.39	1,561.85	0.08
		Base		99.992200	69,994.54	102.223415	71,556.39	1,561.85	0.08
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	60,000.000	Local		102.702633	61,621.58	113.133186	67,879.91	6,258.33	0.07
		Base		102.702633	61,621.58	113.133186	67,879.91	6,258.33	0.07
172967LD1	CITIGROUP INC SR UNSECURED 01/28 VAR					3.887000	10 Jan 2028		
	300,000.000	Local		99.670463	299,011.39	108.482331	325,446.99	26,435.60	0.35
		Base		99.670463	299,011.39	108.482331	325,446.99	26,435.60	0.35
17308CC53	CITIGROUP INC SR UNSECURED 11/30 VAR					2.976000	05 Nov 2030		
	140,000.000	Local		107.484414	150,478.18	103.945396	145,523.55	-4,954.63	0.16
		Base		107.484414	150,478.18	103.945396	145,523.55	-4,954.63	0.16
174610AW5	CITIZENS FINANCIAL GROUP SUBORDINATED 09/32 2.638					2.638000	30 Sep 2032		
	185,000.000	Local		99.948546	184,904.81	98.905706	182,975.56	-1,929.25	0.20
		Base		99.948546	184,904.81	98.905706	182,975.56	-1,929.25	0.20
19565CAA8	COLONIAL ENTERPRISES INC COMPANY GUAR 144A 05/30 3.25					3.250000	15 May 2030		
	75,000.000	Local		99.956880	74,967.66	105.422607	79,066.96	4,099.30	0.09
		Base		99.956880	74,967.66	105.422607	79,066.96	4,099.30	0.09
20030NDN8	COMCAST CORP COMPANY GUAR 02/31 1.5					1.500000	15 Feb 2031		
	150,000.000	Local		97.793127	146,689.69	94.503506	141,755.26	-4,934.43	0.15
		Base		97.793127	146,689.69	94.503506	141,755.26	-4,934.43	0.15
20267UAA7	COMMONBOND STUDENT LOAN TRUST CBSLT 2016 B A1 144A					2.730000	25 Oct 2040		
	19,057.000	Local		99.979955	19,053.18	101.383870	19,320.72	267.54	0.02
	Original Face:	Base		99.979955	19,053.18	101.383870	19,320.72	267.54	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
20268KAA8	COMMONBOND STUDENT LOAN TRUST CBSLT 2017 BGS A1 144A					2.680000	25 Sep 2042		
	34,890.300	Local		99.985354	34,885.19	101.293620	35,341.65	456.46	0.04
Original Face:	155,000.000	Base		99.985354	34,885.19	101.293620	35,341.65	456.46	0.04
202795JK7	COMMONWEALTH EDISON CO 1ST MORTGAGE 08/27 2.95					2.950000	15 Aug 2027		
	270,000.000	Local		109.911115	296,760.01	105.488262	284,818.31	-11,941.70	0.31
		Base		109.911115	296,760.01	105.488262	284,818.31	-11,941.70	0.31
20369EAA0	COMMUNITY HOSPITALS OF I SECURED 05/25 4.237					4.237000	01 May 2025		
	50,000.000	Local		100.000000	50,000.00	108.084468	54,042.23	4,042.23	0.06
		Base		100.000000	50,000.00	108.084468	54,042.23	4,042.23	0.06
20402CAA3	COMMUNITY PRESERVATION C SR UNSECURED 02/30 2.867					2.867000	01 Feb 2030		
	150,000.000	Local		100.000000	150,000.00	103.421589	155,132.38	5,132.38	0.17
		Base		100.000000	150,000.00	103.421589	155,132.38	5,132.38	0.17
205887CD2	CONAGRA BRANDS INC SR UNSECURED 11/38 5.3					5.300000	01 Nov 2038		
	315,000.000	Local		106.232035	334,630.91	126.838712	399,541.94	64,911.03	0.43
		Base		106.232035	334,630.91	126.838712	399,541.94	64,911.03	0.43
21036PBF4	CONSTELLATION BRANDS INC SR UNSECURED 05/30 2.875					2.875000	01 May 2030		
	55,000.000	Local		99.833909	54,908.65	102.726489	56,499.57	1,590.92	0.06
		Base		99.833909	54,908.65	102.726489	56,499.57	1,590.92	0.06
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
	230,000.000	Local		98.933574	227,547.22	106.758524	245,544.61	17,997.39	0.27
		Base		98.933574	227,547.22	106.758524	245,544.61	17,997.39	0.27
22003BAP1	CORPORATE OFFICE PROP LP COMPANY GUAR 12/33 2.9					2.900000	01 Dec 2033		
	300,000.000	Local		99.530087	298,590.26	97.803406	293,410.22	-5,180.04	0.32
		Base		99.530087	298,590.26	97.803406	293,410.22	-5,180.04	0.32
224044CA3	COX COMMUNICATIONS INC SR UNSECURED 144A 06/23 2.95					2.950000	30 Jun 2023		
	65,000.000	Local		99.041200	64,376.78	102.363077	66,536.00	2,159.22	0.07
		Base		99.041200	64,376.78	102.363077	66,536.00	2,159.22	0.07
22966RAG1	CUBESMART LP COMPANY GUAR 02/31 2					2.000000	15 Feb 2031		
	215,000.000	Local		99.173093	213,222.15	96.433222	207,331.43	-5,890.72	0.23
		Base		99.173093	213,222.15	96.433222	207,331.43	-5,890.72	0.23

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
23312LAS7	DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C1 A4				3.276000	10 May 2049			
		315,000.000	Local	106.496162	335,462.91	105.190950	331,351.49	-4,111.42	0.36
Original Face:		315,000.000	Base	106.496162	335,462.91	105.190950	331,351.49	-4,111.42	0.36
2350364X5	DALLAS FORT WORTH TX INTERNATI DALAPT 11/45 FIXED 3.144				3.144000	01 Nov 2045			
		350,000.000	Local	100.000000	350,000.00	105.831560	370,410.46	20,410.46	0.40
Original Face:		350,000.000	Base	100.000000	350,000.00	105.831560	370,410.46	20,410.46	0.40
235241LS3	DALLAS TX AREA RAPID TRANSIT S DALTRN 12/44 FIXED 5.999				5.999000	01 Dec 2044			
		315,000.000	Local	140.404108	442,272.94	148.743220	468,541.14	26,268.20	0.51
Original Face:		315,000.000	Base	140.404108	442,272.94	148.743220	468,541.14	26,268.20	0.51
23542JRC1	DALLAS TX WTRWKS SWR SYS REV DALUTL 10/40 FIXED 2.772				2.772000	01 Oct 2040			
		75,000.000	Local	100.000000	75,000.00	99.808530	74,856.40	-143.60	0.08
Original Face:		75,000.000	Base	100.000000	75,000.00	99.808530	74,856.40	-143.60	0.08
237194AM7	DARDEN RESTAURANTS INC SR UNSECURED 02/48 4.55				4.550000	15 Feb 2048			
		180,000.000	Local	111.967378	201,541.28	115.995161	208,791.29	7,250.01	0.23
			Base	111.967378	201,541.28	115.995161	208,791.29	7,250.01	0.23
24703TAG1	DELL INT LLC / EMC CORP SR UNSECURED 10/29 5.3				5.300000	01 Oct 2029			
		275,000.000	Local	118.782498	326,651.87	117.321226	322,633.37	-4,018.50	0.35
			Base	118.782498	326,651.87	117.321226	322,633.37	-4,018.50	0.35
25389JAU0	DIGITAL REALTY TRUST LP COMPANY GUAR 07/29 3.6				3.600000	01 Jul 2029			
		300,000.000	Local	99.862833	299,588.50	108.331720	324,995.16	25,406.66	0.35
			Base	99.862833	299,588.50	108.331720	324,995.16	25,406.66	0.35
254010AD3	DIGNITY HEALTH SECURED 11/24 3.812				3.812000	01 Nov 2024			
		75,000.000	Local	100.000000	75,000.00	105.865517	79,399.14	4,399.14	0.09
			Base	100.000000	75,000.00	105.865517	79,399.14	4,399.14	0.09
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024			
		75,000.000	Local	100.000000	75,000.00	102.634000	76,975.50	1,975.50	0.08
			Base	100.000000	75,000.00	102.634000	76,975.50	1,975.50	0.08
254845RM4	DIST OF COLUMBIA WTR SWR AUT DISUTL 10/48 FIXED 3.207				3.207000	01 Oct 2048			
		125,000.000	Local	100.000000	125,000.00	104.011230	130,014.04	5,014.04	0.14
Original Face:		125,000.000	Base	100.000000	125,000.00	104.011230	130,014.04	5,014.04	0.14

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260543CY7	DOW CHEMICAL CO/THE SR UNSECURED 11/28 4.8					4.800000	30 Nov 2028		
	65,000.000	Local	99.928154	64,953.30	116.727321	75,872.76	10,919.46	0.08	
		Base	99.928154	64,953.30	116.727321	75,872.76	10,919.46	0.08	
263534CP2	E.I. DU PONT DE NEMOURS SR UNSECURED 07/30 2.3					2.300000	15 Jul 2030		
	75,000.000	Local	99.692173	74,769.13	100.476042	75,357.03	587.90	0.08	
		Base	99.692173	74,769.13	100.476042	75,357.03	587.90	0.08	
26441CBE4	DUKE ENERGY CORP SR UNSECURED 06/29 3.4					3.400000	15 Jun 2029		
	290,000.000	Local	99.882359	289,658.84	106.113343	307,728.69	18,069.85	0.33	
		Base	99.882359	289,658.84	106.113343	307,728.69	18,069.85	0.33	
281020AP2	EDISON INTERNATIONAL SR UNSECURED 11/22 3.125					3.125000	15 Nov 2022		
	75,000.000	Local	99.982400	74,986.80	101.562638	76,171.98	1,185.18	0.08	
		Base	99.982400	74,986.80	101.562638	76,171.98	1,185.18	0.08	
29245JAK8	EMPRESA NACIONAL DEL PET SR UNSECURED 144A 09/47 4.5					4.500000	14 Sep 2047		
	200,000.000	Local	97.340740	194,681.48	98.126000	196,252.00	1,570.52	0.21	
		Base	97.340740	194,681.48	98.126000	196,252.00	1,570.52	0.21	
29248HAB9	EMPOWER FINANCE 2020 LP COMPANY GUAR 144A 03/31 1.776					1.776000	17 Mar 2031		
	50,000.000	Local	100.000000	50,000.00	96.648478	48,324.24	-1,675.76	0.05	
		Base	100.000000	50,000.00	96.648478	48,324.24	-1,675.76	0.05	
29250NBF1	ENBRIDGE INC COMPANY GUAR 08/33 2.5					2.500000	01 Aug 2033		
	325,000.000	Local	99.599880	323,699.61	98.278889	319,406.39	-4,293.22	0.35	
		Base	99.599880	323,699.61	98.278889	319,406.39	-4,293.22	0.35	
29270CL37	ENERGY N W WA ELEC REVENUE ENEPWR 07/24 FIXED 2.814					2.814000	01 Jul 2024		
	5,000.000	Local	100.000000	5,000.00	102.663450	5,133.17	133.17	0.01	
	Original Face: 5,000.000	Base	100.000000	5,000.00	102.663450	5,133.17	133.17	0.01	
29273RAY5	ENERGY TRANSFER LP SR UNSECURED 02/24 4.9					4.900000	01 Feb 2024		
	70,000.000	Local	101.662514	71,163.76	105.798917	74,059.24	2,895.48	0.08	
		Base	101.662514	71,163.76	105.798917	74,059.24	2,895.48	0.08	
29278DAA3	ENEL CHILE SA SR UNSECURED 06/28 4.875					4.875000	12 Jun 2028		
	50,000.000	Local	99.183440	49,591.72	110.000000	55,000.00	5,408.28	0.06	
		Base	99.183440	49,591.72	110.000000	55,000.00	5,408.28	0.06	

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29336TAC4	ENLINK MIDSTREAM LLC COMPANY GUAR 144A 01/28 5.625				5.625000	15 Jan 2028			
		230,000.000	Local	102.623809	236,034.76	104.000000	239,200.00	3,165.24	0.26
			Base	102.623809	236,034.76	104.000000	239,200.00	3,165.24	0.26
29364WAK4	ENTERGY LOUISIANA LLC 1ST MORTGAGE 11/24 5.4				5.400000	01 Nov 2024			
		40,000.000	Local	104.705525	41,882.21	110.843051	44,337.22	2,455.01	0.05
			Base	104.705525	41,882.21	110.843051	44,337.22	2,455.01	0.05
29379VBE2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75				3.750000	15 Feb 2025			
		45,000.000	Local	99.873178	44,942.93	106.295272	47,832.87	2,889.94	0.05
			Base	99.873178	44,942.93	106.295272	47,832.87	2,889.94	0.05
29766DAF1	ETHIOPIAN LEASING 2012 US GOVT GUAR 05/26 2.646				2.646000	12 May 2026			
		23,692.860	Local	99.999958	23,692.85	103.192542	24,449.26	756.41	0.03
		Original Face: 60,000.000	Base	99.999958	23,692.85	103.192542	24,449.26	756.41	0.03
30217AAB9	EXPERIAN FINANCE PLC COMPANY GUAR 144A 02/29 4.25				4.250000	01 Feb 2029			
		200,000.000	Local	99.940285	199,880.57	111.109494	222,218.99	22,338.42	0.24
			Base	99.940285	199,880.57	111.109494	222,218.99	22,338.42	0.24
30285FAE9	FREFM MORTGAGE TRUST FREFM 2014 K40 B 144A				4.072600	25 Nov 2047			
		86,000.000	Local	105.611430	90,825.83	106.425280	91,525.74	699.91	0.10
		Original Face: 86,000.000	Base	105.611430	90,825.83	106.425280	91,525.74	699.91	0.10
3128M9ED0	FED HM LN PC POOL G07032 FG 06/42 FIXED 3				3.000000	01 Jun 2042			
		64,271.230	Local	102.041613	65,583.40	105.636592	67,893.94	2,310.54	0.07
		Original Face: 350,000.000	Base	102.041613	65,583.40	105.636592	67,893.94	2,310.54	0.07
3128M9KG6	FED HM LN PC POOL G07195 FG 03/42 FIXED 4.5				4.500000	01 Mar 2042			
		20,810.020	Local	105.604608	21,976.34	110.564799	23,008.56	1,032.22	0.02
		Original Face: 280,000.000	Base	105.604608	21,976.34	110.564799	23,008.56	1,032.22	0.02
3128MJ2H2	FED HM LN PC POOL G08775 FG 08/47 FIXED 4				4.000000	01 Aug 2047			
		156,424.490	Local	104.696017	163,770.21	106.631946	166,798.48	3,028.27	0.18
		Original Face: 750,000.000	Base	104.696017	163,770.21	106.631946	166,798.48	3,028.27	0.18
3128MJD3	FED HM LN PC POOL G08515 FG 12/42 FIXED 3				3.000000	01 Dec 2042			
		31,137.280	Local	103.149858	32,118.06	105.696783	32,911.10	793.04	0.04
		Original Face: 125,000.000	Base	103.149858	32,118.06	105.696783	32,911.10	793.04	0.04

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3128MJU81	FED HM LN PC POOL G08606 FG 09/44 FIXED 4						4.000000	01 Sep 2044		
	29,906.520	Local		105.190273	31,458.75	109.284131		32,683.08	1,224.33	0.04
Original Face:	250,000.000	Base		105.190273	31,458.75	109.284131		32,683.08	1,224.33	0.04
3128MJWB2	FED HM LN PC POOL G08641 FG 05/45 FIXED 3.5						3.500000	01 May 2045		
	97,468.150	Local		103.096488	100,486.24	106.856914		104,151.46	3,665.22	0.11
Original Face:	540,000.000	Base		103.096488	100,486.24	106.856914		104,151.46	3,665.22	0.11
3128MJYM6	FED HM LN PC POOL G08715 FG 08/46 FIXED 3						3.000000	01 Aug 2046		
	666,111.850	Local		102.542699	683,049.07	105.105817		700,122.30	17,073.23	0.76
Original Face:	2,500,000.000	Base		102.542699	683,049.07	105.105817		700,122.30	17,073.23	0.76
31292LGX7	FED HM LN PC POOL C03814 FG 03/42 FIXED 4						4.000000	01 Mar 2042		
	29,168.580	Local		105.978659	30,912.47	109.886574		32,052.35	1,139.88	0.03
Original Face:	235,000.000	Base		105.978659	30,912.47	109.886574		32,052.35	1,139.88	0.03
31292SA67	FED HM LN PC POOL C09029 FG 03/43 FIXED 3						3.000000	01 Mar 2043		
	75,799.580	Local		100.710175	76,337.89	105.656889		80,087.48	3,749.59	0.09
Original Face:	300,000.000	Base		100.710175	76,337.89	105.656889		80,087.48	3,749.59	0.09
3132A5GL3	FED HM LN PC POOL ZS4703 FR 02/47 FIXED 3						3.000000	01 Feb 2047		
	195,406.870	Local		105.820328	206,780.19	105.570937		206,292.86	-487.33	0.22
Original Face:	560,000.000	Base		105.820328	206,780.19	105.570937		206,292.86	-487.33	0.22
3132AD6N3	FED HM LN PC POOL ZT1777 FR 03/49 FIXED 4						4.000000	01 Mar 2049		
	48,457.030	Local		103.020779	49,920.81	106.315999		51,517.58	1,596.77	0.06
Original Face:	378,000.000	Base		103.020779	49,920.81	106.315999		51,517.58	1,596.77	0.06
3132AEB96	FED HM LN PC POOL ZT1864 FR 04/49 FIXED 4						4.000000	01 Apr 2049		
	43,307.970	Local		103.415653	44,787.22	106.312180		46,041.65	1,254.43	0.05
Original Face:	305,000.000	Base		103.415653	44,787.22	106.312180		46,041.65	1,254.43	0.05
3132AEEY8	FED HM LN PC POOL ZT1951 FR 05/49 FIXED 3.5						3.500000	01 May 2049		
	26,712.980	Local		102.914239	27,491.46	105.446281		28,167.84	676.38	0.03
Original Face:	180,000.000	Base		102.914239	27,491.46	105.446281		28,167.84	676.38	0.03
3132AEJ80	FED HM LN PC POOL ZT2087 FR 06/49 FIXED 4						4.000000	01 Jun 2049		
	83,944.390	Local		103.436120	86,828.82	106.292744		89,226.80	2,397.98	0.10
Original Face:	445,000.000	Base		103.436120	86,828.82	106.292744		89,226.80	2,397.98	0.10

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	Units								
3132DMG25	FED HM LN PC POOL SD0217 FR 05/49 FIXED 4					4.000000	01 May 2049		
	41,179.770	Local	104.238052	42,924.99	106.271474	43,762.35		837.36	0.05
Original Face:	140,000.000	Base	104.238052	42,924.99	106.271474	43,762.35		837.36	0.05
3132DMGT6	FED HM LN PC POOL SD0210 FR 12/49 FIXED 3					3.000000	01 Dec 2049		
	164,794.700	Local	105.429525	173,742.27	104.578968	172,340.60		-1,401.67	0.19
Original Face:	325,000.000	Base	105.429525	173,742.27	104.578968	172,340.60		-1,401.67	0.19
3132DV3J2	FED HM LN PC POOL SD8001 FR 07/49 FIXED 3.5					3.500000	01 Jul 2049		
	60,158.430	Local	102.375511	61,587.50	105.458835	63,442.38		1,854.88	0.07
Original Face:	347,000.000	Base	102.375511	61,587.50	105.458835	63,442.38		1,854.88	0.07
3132DV7B5	FED HM LN PC POOL SD8090 FR 09/50 FIXED 2					2.000000	01 Sep 2050		
	278,397.170	Local	103.072230	286,950.17	99.830888	277,926.37		-9,023.80	0.30
Original Face:	355,000.000	Base	103.072230	286,950.17	99.830888	277,926.37		-9,023.80	0.30
3132GMKC5	FED HM LN PC POOL Q05991 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
	40,966.630	Local	102.674299	42,062.20	108.027828	44,255.36		2,193.16	0.05
Original Face:	345,000.000	Base	102.674299	42,062.20	108.027828	44,255.36		2,193.16	0.05
3132GUKK9	FED HM LN PC POOL Q08998 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	46,792.400	Local	102.976744	48,185.29	107.669981	50,381.37		2,196.08	0.05
Original Face:	335,000.000	Base	102.976744	48,185.29	107.669981	50,381.37		2,196.08	0.05
31339UJN1	FED HM LN PC POOL QA3869 FR 10/49 FIXED 3.5					3.500000	01 Oct 2049		
	256,102.870	Local	102.790289	263,248.88	105.498658	270,185.09		6,936.21	0.29
Original Face:	611,000.000	Base	102.790289	263,248.88	105.498658	270,185.09		6,936.21	0.29
3133AMEP7	FED HM LN PC POOL QC2842 FR 06/51 FIXED 2.5					2.500000	01 Jun 2051		
	414,136.990	Local	103.453681	428,439.96	102.267968	423,529.48		-4,910.48	0.46
Original Face:	435,000.000	Base	103.453681	428,439.96	102.267968	423,529.48		-4,910.48	0.46
3133KKD63	FED HM LN PC POOL RA3725 FR 10/50 FIXED 2					2.000000	01 Oct 2050		
	292,543.260	Local	103.403879	302,501.08	99.876837	292,182.95		-10,318.13	0.32
Original Face:	353,000.000	Base	103.403879	302,501.08	99.876837	292,182.95		-10,318.13	0.32
3133KKZ2	FED HM LN PC POOL RA4349 FR 01/51 FIXED 2.5					2.500000	01 Jan 2051		
	286,523.410	Local	104.769184	300,188.24	102.171249	292,744.55		-7,443.69	0.32
Original Face:	350,000.000	Base	104.769184	300,188.24	102.171249	292,744.55		-7,443.69	0.32

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CONNING INC

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3133KLXT9	FED HM LN PC POOL RA5190 FR 05/51 FIXED 2.5				2.500000	01 May 2051		
		368,739.810	Local 103.238953	380,683.12	102.255084	377,055.20	-3,627.92	0.41
Original Face:		385,000.000	Base 103.238953	380,683.12	102.255084	377,055.20	-3,627.92	0.41
31368HK44	FNMA POOL 190315 FN 11/31 FIXED VAR				6.000000	01 Nov 2031		
		2,328.010	Local 107.471617	2,501.95	114.948389	2,676.01	174.06	0.00
Original Face:		856,000.000	Base 107.471617	2,501.95	114.948389	2,676.01	174.06	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A				2.898000	25 Jun 2027		
		218,984.480	Local 100.000000	218,984.48	105.742080	231,558.74	12,574.26	0.25
Original Face:		220,000.000	Base 100.000000	218,984.48	105.742080	231,558.74	12,574.26	0.25
31371HLT3	FNMA POOL 252438 FN 05/29 FIXED 6				6.000000	01 May 2029		
		2,920.170	Local 106.520853	3,110.59	111.926156	3,268.43	157.84	0.00
Original Face:		897,000.000	Base 106.520853	3,110.59	111.926156	3,268.43	157.84	0.00
31371KWJ6	FNMA POOL 254549 FN 12/32 FIXED 6				6.000000	01 Dec 2032		
		1,850.530	Local 107.863693	1,996.05	114.925983	2,126.74	130.69	0.00
Original Face:		309,000.000	Base 107.863693	1,996.05	114.925983	2,126.74	130.69	0.00
31371NGG4	FNMA POOL 256799 FN 07/37 FIXED 5.5				5.500000	01 Jul 2037		
		2,947.460	Local 107.169563	3,158.78	114.390253	3,371.61	212.83	0.00
Original Face:		287,000.000	Base 107.169563	3,158.78	114.390253	3,371.61	212.83	0.00
31371NSL0	FNMA POOL 257123 FN 03/38 FIXED 5.5				5.500000	01 Mar 2038		
		858.730	Local 107.210648	920.65	114.447454	982.79	62.14	0.00
Original Face:		68,000.000	Base 107.210648	920.65	114.447454	982.79	62.14	0.00
3137BVZ82	FHLMC MULTIFAMILY STRUCTURED P FHMS K063 A2				3.430000	25 Jan 2027		
		295,000.000	Local 101.646081	299,855.94	108.931630	321,348.31	21,492.37	0.35
Original Face:		295,000.000	Base 101.646081	299,855.94	108.931630	321,348.31	21,492.37	0.35
3137BWFV9	FHLMC MULTIFAMILY STRUCTURED P FHMS KW02 A2				3.360000	25 Dec 2026		
		250,000.000	Local 101.625800	254,064.50	107.944740	269,861.85	15,797.35	0.29
Original Face:		250,000.000	Base 101.625800	254,064.50	107.944740	269,861.85	15,797.35	0.29
3137BXQY1	FHLMC MULTIFAMILY STRUCTURED P FHMS K064 A2				3.224000	25 Mar 2027		
		240,000.000	Local 101.684842	244,043.62	108.149300	259,558.32	15,514.70	0.28
Original Face:		240,000.000	Base 101.684842	244,043.62	108.149300	259,558.32	15,514.70	0.28

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3137FCJG0	FREDDIE MAC MULTIFAMILY STRUCT FRESR 2017 SR01 A3				3.089000	25 Nov 2027		
		135,000.000	Local 100.613481	135,828.20	104.751100	141,413.99	5,585.79	0.15
Original Face:		135,000.000	Base 100.613481	135,828.20	104.751100	141,413.99	5,585.79	0.15
3137FDER9	FHLMC MULTIFAMILY STRUCTURED P FHMS K154 A1				3.176000	25 Nov 2028		
		71,986.570	Local 101.287782	72,913.60	106.395360	76,590.37	3,676.77	0.08
Original Face:		120,000.000	Base 101.287782	72,913.60	106.395360	76,590.37	3,676.77	0.08
3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P FHMS K087 A2				3.771000	25 Dec 2028		
		300,000.000	Local 107.517153	322,551.46	113.108140	339,324.42	16,772.96	0.37
Original Face:		300,000.000	Base 107.517153	322,551.46	113.108140	339,324.42	16,772.96	0.37
3137FL6P4	FHLMC MULTIFAMILY STRUCTURED P FHMS K089 A2				3.563000	25 Jan 2029		
		300,000.000	Local 106.363600	319,090.80	111.947630	335,842.89	16,752.09	0.36
Original Face:		300,000.000	Base 106.363600	319,090.80	111.947630	335,842.89	16,752.09	0.36
3137FLMV3	FHLMC MULTIFAMILY STRUCTURED P FHMS K090 A2				3.422000	25 Feb 2029		
		300,000.000	Local 105.563990	316,691.97	111.105920	333,317.76	16,625.79	0.36
Original Face:		300,000.000	Base 105.563990	316,691.97	111.105920	333,317.76	16,625.79	0.36
3138A2W47	FNMA POOL AH1566 FN 12/40 FIXED 5				5.000000	01 Dec 2040		
		29,110.140	Local 106.528928	31,010.72	113.299592	32,981.67	1,970.95	0.04
Original Face:		287,000.000	Base 106.528928	31,010.72	113.299592	32,981.67	1,970.95	0.04
3138A8UT1	FNMA POOL AH6893 FN 03/41 FIXED 4.5				4.500000	01 Mar 2041		
		4,560.080	Local 105.147497	4,794.81	107.373408	4,896.31	101.50	0.01
Original Face:		101,000.000	Base 105.147497	4,794.81	107.373408	4,896.31	101.50	0.01
3138AJNH1	FNMA POOL AI4891 FN 06/41 FIXED 4.5				4.500000	01 Jun 2041		
		5,471.190	Local 105.286418	5,760.42	109.723267	6,003.17	242.75	0.01
Original Face:		115,000.000	Base 105.286418	5,760.42	109.723267	6,003.17	242.75	0.01
3138AWCN1	FNMA POOL AJ4576 FN 11/41 FIXED 3.5				3.500000	01 Nov 2041		
		13,028.260	Local 101.851130	13,269.43	107.568825	14,014.35	744.92	0.02
Original Face:		150,000.000	Base 101.851130	13,269.43	107.568825	14,014.35	744.92	0.02
3138E0L56	FNMA POOL AJ7547 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
		33,098.390	Local 105.008945	34,756.27	108.914762	36,049.03	1,292.76	0.04
Original Face:		400,000.000	Base 105.008945	34,756.27	108.914762	36,049.03	1,292.76	0.04

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3138EENK1	FNMA POOL AK9393 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042		
		47,750.510	Local 103.235316	49,295.39	107.632733	51,395.18	2,099.79	0.06
Original Face:		365,000.000	Base 103.235316	49,295.39	107.632733	51,395.18	2,099.79	0.06
3138EJC97	FNMA POOL AL1895 FN 06/42 FIXED VAR				3.500000	01 Jun 2042		
		73,410.280	Local 105.103686	77,156.91	108.285298	79,492.54	2,335.63	0.09
Original Face:		335,000.000	Base 105.103686	77,156.91	108.285298	79,492.54	2,335.63	0.09
3138EKVM4	FNMA POOL AL3319 FN 03/43 FIXED VAR				3.500000	01 Mar 2043		
		20,344.740	Local 104.284252	21,216.36	107.309139	21,831.77	615.41	0.02
Original Face:		115,000.000	Base 104.284252	21,216.36	107.309139	21,831.77	615.41	0.02
3138EKYV1	FNMA POOL AL3423 FN 05/40 FIXED VAR				5.000000	01 May 2040		
		41,127.080	Local 108.464155	44,608.14	113.276865	46,587.47	1,979.33	0.05
Original Face:		415,000.000	Base 108.464155	44,608.14	113.276865	46,587.47	1,979.33	0.05
3138ENM55	FNMA POOL AL5779 FN 09/43 FIXED VAR				3.000000	01 Sep 2043		
		76,435.050	Local 100.886727	77,112.82	105.560303	80,685.07	3,572.25	0.09
Original Face:		250,000.000	Base 100.886727	77,112.82	105.560303	80,685.07	3,572.25	0.09
3138EQT36	FNMA POOL AL7769 FN 12/43 FIXED VAR				3.000000	01 Dec 2043		
		52,989.950	Local 101.995756	54,047.50	105.472430	55,889.79	1,842.29	0.06
Original Face:		170,000.000	Base 101.995756	54,047.50	105.472430	55,889.79	1,842.29	0.06
3138EQWR9	FNMA POOL AL7855 FN 10/43 FIXED VAR				3.000000	01 Oct 2043		
		46,420.360	Local 103.045603	47,834.14	105.486979	48,967.44	1,133.30	0.05
Original Face:		150,000.000	Base 103.045603	47,834.14	105.486979	48,967.44	1,133.30	0.05
3138ERDL1	FNMA POOL AL9106 FN 02/46 FIXED VAR				4.500000	01 Feb 2046		
		120,169.350	Local 106.663979	128,177.41	109.026994	131,017.03	2,839.62	0.14
Original Face:		590,000.000	Base 106.663979	128,177.41	109.026994	131,017.03	2,839.62	0.14
3138ERDM9	FNMA POOL AL9107 FN 03/46 FIXED VAR				4.500000	01 Mar 2046		
		217,537.630	Local 106.503477	231,685.14	110.157104	239,633.15	7,948.01	0.26
Original Face:		935,000.000	Base 106.503477	231,685.14	110.157104	239,633.15	7,948.01	0.26
3138NXJ57	FNMA POOL AR1183 FN 01/43 FIXED 3				3.000000	01 Jan 2043		
		72,380.930	Local 102.528014	74,210.73	105.714019	76,516.79	2,306.06	0.08
Original Face:		190,000.000	Base 102.528014	74,210.73	105.714019	76,516.79	2,306.06	0.08

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	Units								
3138W4CR0	FNMA POOL AR6379 FN 02/43 FIXED 3					3.000000	01 Feb 2043		
	92,287.590	Local	102.796075	94,868.02	106.018732	97,842.13		2,974.11	0.11
Original Face:	260,000.000	Base	102.796075	94,868.02	106.018732	97,842.13		2,974.11	0.11
3138W9A26	FNMA POOL AS0024 FN 07/43 FIXED 3.5					3.500000	01 Jul 2043		
	185,438.850	Local	103.293738	191,546.72	108.002299	200,278.22		8,731.50	0.22
Original Face:	935,000.000	Base	103.293738	191,546.72	108.002299	200,278.22		8,731.50	0.22
3138WFXD3	FNMA POOL AS6075 FN 10/45 FIXED 4					4.000000	01 Oct 2045		
	249,809.540	Local	106.108205	265,068.42	108.390993	270,771.04		5,702.62	0.29
Original Face:	1,760,000.000	Base	106.108205	265,068.42	108.390993	270,771.04		5,702.62	0.29
3138WGG65	FNMA POOL AS6520 FN 01/46 FIXED 3.5					3.500000	01 Jan 2046		
	515,410.840	Local	103.976647	535,906.91	106.189764	547,313.55		11,406.64	0.59
Original Face:	2,600,000.000	Base	103.976647	535,906.91	106.189764	547,313.55		11,406.64	0.59
3138WMFR7	FNMA POOL AT0175 FN 03/43 FIXED 3.5					3.500000	01 Mar 2043		
	83,577.810	Local	101.329109	84,688.65	108.379356	90,581.09		5,892.44	0.10
Original Face:	240,000.000	Base	101.329109	84,688.65	108.379356	90,581.09		5,892.44	0.10
3138WNBL2	FNMA POOL AT0942 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
	90,132.160	Local	103.016515	92,851.01	105.709891	95,278.61		2,427.60	0.10
Original Face:	230,000.000	Base	103.016515	92,851.01	105.709891	95,278.61		2,427.60	0.10
3138WRJN1	FNMA POOL AT3868 FN 06/43 FIXED 3.5					3.500000	01 Jun 2043		
	57,241.740	Local	102.708216	58,791.97	107.545392	61,560.85		2,768.88	0.07
Original Face:	270,000.000	Base	102.708216	58,791.97	107.545392	61,560.85		2,768.88	0.07
3138YKFW8	FNMA POOL AY5580 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
	134,815.970	Local	103.350427	139,332.88	106.897023	144,114.26		4,781.38	0.16
Original Face:	550,000.000	Base	103.350427	139,332.88	106.897023	144,114.26		4,781.38	0.16
3138YR5G9	FNMA POOL AZ0846 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
	120,776.770	Local	105.407729	127,308.05	108.532237	131,081.73		3,773.68	0.14
Original Face:	805,000.000	Base	105.407729	127,308.05	108.532237	131,081.73		3,773.68	0.14
31400QP98	FNMA POOL 694448 FN 04/33 FIXED 5.5					5.500000	01 Apr 2033		
	5,382.060	Local	106.743886	5,745.02	112.998299	6,081.64		336.62	0.01
Original Face:	576,000.000	Base	106.743886	5,745.02	112.998299	6,081.64		336.62	0.01

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31400QWQ2	FNMA POOL 694655 FN 04/33 FIXED 5.5					5.500000	01 Apr 2033		
	6,717.270	Local		106.740685	7,170.06	112.997609	7,590.35	420.29	0.01
Original Face:	1,028,000.000	Base		106.740685	7,170.06	112.997609	7,590.35	420.29	0.01
31401AUP0	FNMA POOL 702690 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
	3,957.810	Local		105.813569	4,187.90	110.295563	4,365.29	177.39	0.00
Original Face:	263,000.000	Base		105.813569	4,187.90	110.295563	4,365.29	177.39	0.00
31402CV58	FNMA POOL 725236 FN 03/34 FIXED VAR					4.500000	01 Mar 2034		
	10,038.580	Local		104.604536	10,500.81	110.120223	11,054.51	553.70	0.01
Original Face:	390,000.000	Base		104.604536	10,500.81	110.120223	11,054.51	553.70	0.01
31403DT33	FNMA POOL 745870 FN 10/36 FIXED VAR					5.000000	01 Oct 2036		
	27,152.680	Local		105.714132	28,704.22	112.931925	30,664.04	1,959.82	0.03
Original Face:	1,320,000.000	Base		105.714132	28,704.22	112.931925	30,664.04	1,959.82	0.03
31407FF39	FNMA POOL 829186 FN 07/35 FIXED 5					5.000000	01 Jul 2035		
	3,646.780	Local		106.077965	3,868.43	112.981058	4,120.17	251.74	0.00
Original Face:	331,000.000	Base		106.077965	3,868.43	112.981058	4,120.17	251.74	0.00
31408FUB3	FNMA POOL 850278 FN 12/35 FIXED 5.5					5.500000	01 Dec 2035		
	3,377.000	Local		107.097720	3,616.69	110.221778	3,722.19	105.50	0.00
Original Face:	387,000.000	Base		107.097720	3,616.69	110.221778	3,722.19	105.50	0.00
3140FMSZ0	FNMA POOL BE2335 FN 02/47 FIXED 3.5					3.500000	01 Feb 2047		
	91,661.210	Local		101.814323	93,324.24	107.084094	98,154.58	4,830.34	0.11
Original Face:	300,000.000	Base		101.814323	93,324.24	107.084094	98,154.58	4,830.34	0.11
3140FQS73	FNMA POOL BE5041 FN 11/46 FIXED 3.5					3.500000	01 Nov 2046		
	149,833.380	Local		102.291118	153,266.24	107.385241	160,898.94	7,632.70	0.17
Original Face:	430,000.000	Base		102.291118	153,266.24	107.385241	160,898.94	7,632.70	0.17
3140J9FS5	FNMA POOL BM4676 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		
	205,258.220	Local		102.699663	210,799.50	109.481661	224,720.11	13,920.61	0.24
Original Face:	470,000.000	Base		102.699663	210,799.50	109.481661	224,720.11	13,920.61	0.24
3140JGLQ6	FNMA POOL BN0334 FN 12/48 FIXED 4					4.000000	01 Dec 2048		
	59,327.070	Local		103.662460	61,499.90	106.468211	63,164.47	1,664.57	0.07
Original Face:	400,000.000	Base		103.662460	61,499.90	106.468211	63,164.47	1,664.57	0.07

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	Units								
3140JPKH7	FNMA POOL BN6595 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	74,876.940	Local	102.049376	76,411.45	105.487548	78,985.85		2,574.40	0.09
Original Face:	364,000.000	Base	102.049376	76,411.45	105.487548	78,985.85		2,574.40	0.09
3140JWNS5	FNMA POOL BO2200 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	119,789.390	Local	102.998254	123,380.98	105.520241	126,402.05		3,021.07	0.14
Original Face:	346,000.000	Base	102.998254	123,380.98	105.520241	126,402.05		3,021.07	0.14
3140JWQR4	FNMA POOL BO2263 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
	194,578.720	Local	102.818304	200,062.54	105.515756	205,311.21		5,248.67	0.22
Original Face:	605,000.000	Base	102.818304	200,062.54	105.515756	205,311.21		5,248.67	0.22
3140JXRN0	FNMA POOL BO3192 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	227,582.670	Local	102.418818	233,087.48	103.930276	236,527.30		3,439.82	0.26
Original Face:	690,000.000	Base	102.418818	233,087.48	103.930276	236,527.30		3,439.82	0.26
3140KNKN7	FNMA POOL BQ3000 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
	467,076.020	Local	103.356807	482,754.86	99.830888	466,286.14		-16,468.72	0.51
Original Face:	525,000.000	Base	103.356807	482,754.86	99.830888	466,286.14		-16,468.72	0.51
3140KRCZ0	FNMA POOL BQ5487 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	290,489.000	Local	104.703534	304,152.25	102.205254	296,895.02		-7,257.23	0.32
Original Face:	340,000.000	Base	104.703534	304,152.25	102.205254	296,895.02		-7,257.23	0.32
3140KUVQ2	FNMA POOL BQ8722 FN 11/50 FIXED 2					2.000000	01 Nov 2050		
	395,640.270	Local	102.969116	407,387.29	100.607942	398,045.53		-9,341.76	0.43
Original Face:	435,000.000	Base	102.969116	407,387.29	100.607942	398,045.53		-9,341.76	0.43
3140Q9XC2	FNMA POOL CA2474 FN 07/48 FIXED 4					4.000000	01 Jul 2048		
	63,604.100	Local	103.199401	65,639.05	106.494967	67,735.17		2,096.12	0.07
Original Face:	495,000.000	Base	103.199401	65,639.05	106.494967	67,735.17		2,096.12	0.07
3140QAJH4	FNMA POOL CA2963 FN 01/49 FIXED 4.5					4.500000	01 Jan 2049		
	63,725.840	Local	105.041487	66,938.57	107.260869	68,352.89		1,414.32	0.07
Original Face:	420,000.000	Base	105.041487	66,938.57	107.260869	68,352.89		1,414.32	0.07
3140QCQ66	FNMA POOL CA4976 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	248,548.450	Local	105.741581	262,819.06	103.893009	258,224.46		-4,594.60	0.28
Original Face:	490,000.000	Base	105.741581	262,819.06	103.893009	258,224.46		-4,594.60	0.28

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	Units								
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
	313,380.600	Local	105.391160	330,275.45	103.743716	325,112.68		-5,162.77	0.35
Original Face:	470,000.000	Base	105.391160	330,275.45	103.743716	325,112.68		-5,162.77	0.35
3140QERX2	FNMA POOL CA6801 FN 08/50 FIXED 2.5					2.500000	01 Aug 2050		
	368,810.620	Local	103.014154	379,927.14	102.190866	376,890.77		-3,036.37	0.41
Original Face:	495,000.000	Base	103.014154	379,927.14	102.190866	376,890.77		-3,036.37	0.41
3140QFA25	FNMA POOL CA7224 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
	306,872.430	Local	103.506617	317,633.27	99.907911	306,589.83		-11,043.44	0.33
Original Face:	354,000.000	Base	103.506617	317,633.27	99.907911	306,589.83		-11,043.44	0.33
3140QFND7	FNMA POOL CA7587 FN 11/50 FIXED 1.5					1.500000	01 Nov 2050		
	925,203.370	Local	100.956939	934,057.00	96.720974	894,865.71		-39,191.29	0.97
Original Face:	995,000.000	Base	100.956939	934,057.00	96.720974	894,865.71		-39,191.29	0.97
3140QFS42	FNMA POOL CA7738 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	284,740.860	Local	104.880297	298,637.06	102.171249	290,923.29		-7,713.77	0.32
Original Face:	355,000.000	Base	104.880297	298,637.06	102.171249	290,923.29		-7,713.77	0.32
3140QHHG3	FNMA POOL CA9230 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	521,707.970	Local	103.011248	537,417.89	102.171249	533,035.55		-4,382.34	0.58
Original Face:	595,000.000	Base	103.011248	537,417.89	102.171249	533,035.55		-4,382.34	0.58
3140QKSA7	FNMA POOL CB0512 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
	419,662.000	Local	104.083801	436,800.16	102.231548	429,026.96		-7,773.20	0.47
Original Face:	440,000.000	Base	104.083801	436,800.16	102.231548	429,026.96		-7,773.20	0.47
3140QLNA0	FNMA POOL CB1284 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	368,332.740	Local	103.363744	380,722.51	102.280860	376,733.89		-3,988.62	0.41
Original Face:	390,000.000	Base	103.363744	380,722.51	102.280860	376,733.89		-3,988.62	0.41
3140X4EA0	FNMA POOL FM1028 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
	47,529.520	Local	102.435749	48,687.22	105.380788	50,086.98		1,399.76	0.05
Original Face:	300,000.000	Base	102.435749	48,687.22	105.380788	50,086.98		1,399.76	0.05
3140X54P5	FNMA POOL FM2629 FN 03/50 FIXED VAR					2.500000	01 Mar 2050		
	379,030.030	Local	103.407197	391,944.33	102.400723	388,129.49		-3,814.84	0.42
Original Face:	575,000.000	Base	103.407197	391,944.33	102.400723	388,129.49		-3,814.84	0.42

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	Units								
3140X62N0	FNMA POOL FM3480 FN 06/50 FIXED VAR					2.500000	01 Jun 2050		
	340,181.880	Local	103.871476	353,351.94	102.194720	347,647.92		-5,704.02	0.38
Original Face:	475,000.000	Base	103.871476	353,351.94	102.194720	347,647.92		-5,704.02	0.38
3140X6AQ4	FNMA POOL FM2714 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
	166,673.460	Local	105.670465	176,124.62	103.676221	172,800.74		-3,323.88	0.19
Original Face:	310,000.000	Base	105.670465	176,124.62	103.676221	172,800.74		-3,323.88	0.19
3140X6S77	FNMA POOL FM3241 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
	166,945.960	Local	105.602801	176,299.61	104.777971	174,922.59		-1,377.02	0.19
Original Face:	310,000.000	Base	105.602801	176,299.61	104.777971	174,922.59		-1,377.02	0.19
3140X72G3	FNMA POOL FM4374 FN 09/50 FIXED VAR					2.000000	01 Sep 2050		
	296,132.790	Local	103.285276	305,861.57	99.860448	295,719.53		-10,142.04	0.32
Original Face:	353,000.000	Base	103.285276	305,861.57	99.860448	295,719.53		-10,142.04	0.32
3140X7D97	FNMA POOL FM3727 FN 07/50 FIXED VAR					3.000000	01 Jul 2050		
	194,735.980	Local	105.338294	205,131.56	104.129578	202,777.75		-2,353.81	0.22
Original Face:	305,000.000	Base	105.338294	205,131.56	104.129578	202,777.75		-2,353.81	0.22
3140X8EH6	FNMA POOL FM4635 FN 11/50 FIXED VAR					2.000000	01 Nov 2050		
	479,524.090	Local	103.636243	496,960.75	99.992921	479,490.14		-17,470.61	0.52
Original Face:	525,000.000	Base	103.636243	496,960.75	99.992921	479,490.14		-17,470.61	0.52
3140X8EM5	FNMA POOL FM4639 FN 11/50 FIXED VAR					2.500000	01 Nov 2050		
	358,297.150	Local	103.994313	372,608.66	102.171249	366,076.67		-6,531.99	0.40
Original Face:	465,000.000	Base	103.994313	372,608.66	102.171249	366,076.67		-6,531.99	0.40
3140XALY6	FNMA POOL FM6642 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
	518,083.040	Local	103.009481	533,674.65	102.171249	529,331.91		-4,342.74	0.57
Original Face:	595,000.000	Base	103.009481	533,674.65	102.171249	529,331.91		-4,342.74	0.57
3140XAMW9	FNMA POOL FM6672 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
	544,368.080	Local	103.000769	560,703.31	102.288555	556,826.24		-3,877.07	0.60
Original Face:	595,000.000	Base	103.000769	560,703.31	102.288555	556,826.24		-3,877.07	0.60
3140XBZC7	FNMA POOL FM7938 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
	431,211.240	Local	102.950981	443,936.20	102.337687	441,291.61		-2,644.59	0.48
Original Face:	450,000.000	Base	102.950981	443,936.20	102.337687	441,291.61		-2,644.59	0.48

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	Units								
31410RRY7	FNMA POOL 895203 FN 08/36 FIXED 6.5					6.500000	01 Aug 2036		
	1,060.100	Local	108.871805	1,154.15	110.324649	1,169.55	15.40	0.00	
Original Face:	338,000.000	Base	108.871805	1,154.15	110.324649	1,169.55	15.40	0.00	
31410V5G1	FNMA POOL 899147 FN 04/37 FIXED 5.5					5.500000	01 Apr 2037		
	1,144.620	Local	107.023292	1,225.01	114.212650	1,307.30	82.29	0.00	
Original Face:	169,000.000	Base	107.023292	1,225.01	114.212650	1,307.30	82.29	0.00	
31411UG96	FNMA POOL 914724 FN 04/37 FIXED 5.5					5.500000	01 Apr 2037		
	2,229.820	Local	107.119857	2,388.58	113.887683	2,539.49	150.91	0.00	
Original Face:	301,000.000	Base	107.119857	2,388.58	113.887683	2,539.49	150.91	0.00	
31412MZA9	FNMA POOL 929637 FN 06/38 FIXED 5.5					5.500000	01 Jun 2038		
	4,456.440	Local	107.207322	4,777.63	114.232311	5,090.69	313.06	0.01	
Original Face:	628,000.000	Base	107.207322	4,777.63	114.232311	5,090.69	313.06	0.01	
31412SR80	FNMA POOL 933511 FN 02/38 FIXED 6					6.000000	01 Feb 2038		
	2,743.010	Local	108.147619	2,966.50	111.603322	3,061.29	94.79	0.00	
Original Face:	243,000.000	Base	108.147619	2,966.50	111.603322	3,061.29	94.79	0.00	
31413DFE2	FNMA POOL 942165 FN 07/37 FIXED 6					6.000000	01 Jul 2037		
	7,021.810	Local	107.990960	7,582.92	115.768172	8,129.02	546.10	0.01	
Original Face:	694,000.000	Base	107.990960	7,582.92	115.768172	8,129.02	546.10	0.01	
31413JC77	FNMA POOL 946594 FN 09/37 FIXED 6					6.000000	01 Sep 2037		
	1,032.540	Local	107.808898	1,113.17	115.805932	1,195.74	82.57	0.00	
Original Face:	98,000.000	Base	107.808898	1,113.17	115.805932	1,195.74	82.57	0.00	
31413MDE4	FNMA POOL 949301 FN 10/37 FIXED 6					6.000000	01 Oct 2037		
	1,276.950	Local	107.801402	1,376.57	111.460390	1,423.29	46.72	0.00	
Original Face:	300,000.000	Base	107.801402	1,376.57	111.460390	1,423.29	46.72	0.00	
31414QMH7	FNMA POOL 972960 FN 03/38 FIXED 5					5.000000	01 Mar 2038		
	3,289.920	Local	106.405931	3,500.67	108.921513	3,583.43	82.76	0.00	
Original Face:	355,000.000	Base	106.405931	3,500.67	108.921513	3,583.43	82.76	0.00	
31414RWL5	FNMA POOL 974151 FN 02/38 FIXED 6					6.000000	01 Feb 2038		
	3,315.650	Local	108.033719	3,582.02	115.807640	3,839.78	257.76	0.00	
Original Face:	331,000.000	Base	108.033719	3,582.02	115.807640	3,839.78	257.76	0.00	

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31415XA92	FNMA POOL 992032 FN 10/38 FIXED 5.5					5.500000	01 Oct 2038		
	2,681.520	Local		107.259689	2,876.19	114.458596	3,069.23	193.04	0.00
Original Face:	835,000.000	Base		107.259689	2,876.19	114.458596	3,069.23	193.04	0.00
31415XE0	FNMA POOL 992293 FN 01/39 FIXED 5					5.000000	01 Jan 2039		
	2,057.350	Local		106.326099	2,187.50	113.354468	2,332.10	144.60	0.00
Original Face:	324,000.000	Base		106.326099	2,187.50	113.354468	2,332.10	144.60	0.00
31416YLG1	FNMA POOL AB3026 FN 05/41 FIXED 4					4.000000	01 May 2041		
	47,189.200	Local		104.262416	49,200.60	109.779654	51,804.14	2,603.54	0.06
Original Face:	420,000.000	Base		104.262416	49,200.60	109.779654	51,804.14	2,603.54	0.06
31417B7A9	FNMA POOL AB5388 FN 06/42 FIXED 4					4.000000	01 Jun 2042		
	18,028.470	Local		105.556267	19,030.18	108.780837	19,611.52	581.34	0.02
Original Face:	320,000.000	Base		105.556267	19,030.18	108.780837	19,611.52	581.34	0.02
31417DLP6	FNMA POOL AB6633 FN 10/42 FIXED 3.5					3.500000	01 Oct 2042		
	47,745.080	Local		104.240625	49,769.77	107.632160	51,389.06	1,619.29	0.06
Original Face:	265,000.000	Base		104.240625	49,769.77	107.632160	51,389.06	1,619.29	0.06
31417GTF3	FNMA POOL AB9549 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
	23,519.510	Local		100.162631	23,557.76	105.555289	24,826.09	1,268.33	0.03
Original Face:	110,000.000	Base		100.162631	23,557.76	105.555289	24,826.09	1,268.33	0.03
31417GWV4	FNMA POOL AB9659 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
	85,586.950	Local		100.364542	85,898.95	106.231011	90,919.88	5,020.93	0.10
Original Face:	245,000.000	Base		100.364542	85,898.95	106.231011	90,919.88	5,020.93	0.10
31417MUZ4	FNMA POOL AC3299 FN 10/39 FIXED 4.5					4.500000	01 Oct 2039		
	3,037.320	Local		105.028446	3,190.05	110.560987	3,358.09	168.04	0.00
Original Face:	64,000.000	Base		105.028446	3,190.05	110.560987	3,358.09	168.04	0.00
31417YFL6	FNMA POOL MA0170 FN 09/39 FIXED 5					5.000000	01 Sep 2039		
	22,338.640	Local		106.367935	23,761.15	113.421351	25,336.79	1,575.64	0.03
Original Face:	507,000.000	Base		106.367935	23,761.15	113.421351	25,336.79	1,575.64	0.03
31418AAH1	FNMA POOL MA0907 FN 11/41 FIXED 4					4.000000	01 Nov 2041		
	28,567.560	Local		104.768556	29,929.82	109.821802	31,373.41	1,443.59	0.03
Original Face:	290,000.000	Base		104.768556	29,929.82	109.821802	31,373.41	1,443.59	0.03

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31418B6H4	FNMA POOL MA2671 FN 07/46 FIXED 3.5					3.500000	01 Jul 2046		
	62,941.810	Local		104.893123	66,021.63	106.661096	67,134.42	1,112.79	0.07
Original Face:	290,000.000	Base		104.893123	66,021.63	106.661096	67,134.42	1,112.79	0.07
31418BD86	FNMA POOL MA1926 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
	86,937.620	Local		106.904295	92,940.05	110.589760	96,144.11	3,204.06	0.10
Original Face:	525,000.000	Base		106.904295	92,940.05	110.589760	96,144.11	3,204.06	0.10
31418BZP4	FNMA POOL MA2549 FN 03/46 FIXED 3.5					3.500000	01 Mar 2046		
	137,411.090	Local		104.500263	143,594.95	106.746525	146,681.56	3,086.61	0.16
Original Face:	750,000.000	Base		104.500263	143,594.95	106.746525	146,681.56	3,086.61	0.16
31418C3D4	FNMA POOL MA3495 FN 10/48 FIXED 4					4.000000	01 Oct 2048		
	378,904.100	Local		102.554008	388,581.34	106.412183	403,200.12	14,618.78	0.44
Original Face:	2,625,000.000	Base		102.554008	388,581.34	106.412183	403,200.12	14,618.78	0.44
31418C4F8	FNMA POOL MA3521 FN 11/48 FIXED 4					4.000000	01 Nov 2048		
	58,989.020	Local		103.675057	61,156.90	106.297900	62,704.09	1,547.19	0.07
Original Face:	402,000.000	Base		103.675057	61,156.90	106.297900	62,704.09	1,547.19	0.07
31418C4X9	FNMA POOL MA3537 FN 12/48 FIXED 4.5					4.500000	01 Dec 2048		
	52,416.010	Local		104.731531	54,896.09	107.244030	56,213.04	1,316.95	0.06
Original Face:	340,000.000	Base		104.731531	54,896.09	107.244030	56,213.04	1,316.95	0.06
31418CZ98	FNMA POOL MA3467 FN 09/48 FIXED 4					4.000000	01 Sep 2048		
	42,961.180	Local		103.499974	44,464.81	106.484759	45,747.11	1,282.30	0.05
Original Face:	315,000.000	Base		103.499974	44,464.81	106.484759	45,747.11	1,282.30	0.05
31418CZJ6	FNMA POOL MA3444 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	74,915.120	Local		105.033790	78,686.19	107.119659	80,248.82	1,562.63	0.09
Original Face:	438,000.000	Base		105.033790	78,686.19	107.119659	80,248.82	1,562.63	0.09
31418D3H3	FNMA POOL MA4399 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	173,626.920	Local		103.638929	179,945.08	102.243237	177,521.78	-2,423.30	0.19
Original Face:	180,000.000	Base		103.638929	179,945.08	102.243237	177,521.78	-2,423.30	0.19
31418DAQ5	FNMA POOL MA3614 FN 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	55,867.380	Local		102.467236	57,245.76	105.500671	58,940.46	1,694.70	0.06
Original Face:	390,000.000	Base		102.467236	57,245.76	105.500671	58,940.46	1,694.70	0.06

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	Units								
31418DAS1	FNMA POOL MA3616 FN 03/49 FIXED 4.5					4.500000	01 Mar 2049		
	77,006.960	Local	104.242993	80,274.36	107.202769	82,553.59		2,279.23	0.09
Original Face:	465,000.000	Base	104.242993	80,274.36	107.202769	82,553.59		2,279.23	0.09
31418DBF8	FNMA POOL MA3637 FN 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	68,196.890	Local	102.481770	69,889.38	105.503679	71,950.23		2,060.85	0.08
Original Face:	453,000.000	Base	102.481770	69,889.38	105.503679	71,950.23		2,060.85	0.08
31418DC67	FNMA POOL MA3692 FN 07/49 FIXED 3.5					3.500000	01 Jul 2049		
	78,933.000	Local	102.201145	80,670.43	105.460265	83,242.95		2,572.52	0.09
Original Face:	455,000.000	Base	102.201145	80,670.43	105.460265	83,242.95		2,572.52	0.09
31418DCY6	FNMA POOL MA3686 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	421,070.700	Local	101.407467	426,997.13	105.456523	444,046.52		17,049.39	0.48
Original Face:	2,500,000.000	Base	101.407467	426,997.13	105.456523	444,046.52		17,049.39	0.48
31418DES7	FNMA POOL MA3744 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	74,558.270	Local	100.502198	74,932.70	103.676221	77,299.20		2,366.50	0.08
Original Face:	364,000.000	Base	100.502198	74,932.70	103.676221	77,299.20		2,366.50	0.08
31418DFR8	FNMA POOL MA3775 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	52,996.790	Local	102.407297	54,272.58	105.465077	55,893.11		1,620.53	0.06
Original Face:	245,000.000	Base	102.407297	54,272.58	105.465077	55,893.11		1,620.53	0.06
31418DHL9	FNMA POOL MA3834 FN 11/49 FIXED 3					3.000000	01 Nov 2049		
	97,449.410	Local	101.234641	98,652.56	103.722668	101,077.13		2,424.57	0.11
Original Face:	345,000.000	Base	101.234641	98,652.56	103.722668	101,077.13		2,424.57	0.11
31418DKT8	FNMA POOL MA3905 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	108,580.460	Local	101.316940	110,010.40	103.676221	112,572.12		2,561.72	0.12
Original Face:	345,000.000	Base	101.316940	110,010.40	103.676221	112,572.12		2,561.72	0.12
31418DSH6	FNMA POOL MA4119 FN 09/50 FIXED 2					2.000000	01 Sep 2050		
	282,273.270	Local	103.112154	291,058.05	99.830888	281,795.91		-9,262.14	0.31
Original Face:	354,000.000	Base	103.112154	291,058.05	99.830888	281,795.91		-9,262.14	0.31
31418DTQ5	FNMA POOL MA4158 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
	296,394.040	Local	103.135684	305,688.02	99.830888	295,892.80		-9,795.22	0.32
Original Face:	354,000.000	Base	103.135684	305,688.02	99.830888	295,892.80		-9,795.22	0.32

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31418DWS7	FNMA POOL MA4256 FN 02/51 FIXED 2.5						2.500000	01 Feb 2051		
	271,874.570	Local		103.294898	280,832.56	102.171249		277,777.64	-3,054.92	0.30
Original Face:	340,000.000	Base		103.294898	280,832.56	102.171249		277,777.64	-3,054.92	0.30
31418DYC0	FNMA POOL MA4306 FN 04/51 FIXED 2.5						2.500000	01 Apr 2051		
	301,357.710	Local		103.359595	311,482.11	102.185117		307,942.73	-3,539.38	0.33
Original Face:	335,000.000	Base		103.359595	311,482.11	102.185117		307,942.73	-3,539.38	0.33
31418DYY2	FNMA POOL MA4326 FN 05/51 FIXED 2.5						2.500000	01 May 2051		
	404,704.810	Local		102.948947	416,639.34	102.207395		413,638.24	-3,001.10	0.45
Original Face:	445,000.000	Base		102.948947	416,639.34	102.207395		413,638.24	-3,001.10	0.45
31418QS95	FNMA POOL AD3243 FN 04/40 FIXED 4.5						4.500000	01 Apr 2040		
	15,816.910	Local		105.061482	16,617.48	110.548799		17,485.40	867.92	0.02
Original Face:	274,000.000	Base		105.061482	16,617.48	110.548799		17,485.40	867.92	0.02
31418RVR9	FNMA POOL AD4223 FN 08/40 FIXED 4.5						4.500000	01 Aug 2040		
	35,077.640	Local		105.079646	36,859.46	110.513309		38,765.46	1,906.00	0.04
Original Face:	675,000.000	Base		105.079646	36,859.46	110.513309		38,765.46	1,906.00	0.04
31419E5G0	FNMA POOL AE4446 FN 12/40 FIXED 4						4.000000	01 Dec 2040		
	16,835.330	Local		103.706966	17,459.41	109.774647		18,480.92	1,021.51	0.02
Original Face:	169,000.000	Base		103.706966	17,459.41	109.774647		18,480.92	1,021.51	0.02
31419KGQ2	FNMA POOL AE8306 FN 11/40 FIXED 4						4.000000	01 Nov 2040		
	35,206.350	Local		103.696237	36,507.66	109.766274		38,644.70	2,137.04	0.04
Original Face:	473,000.000	Base		103.696237	36,507.66	109.766274		38,644.70	2,137.04	0.04
31419KWQ4	FNMA POOL AE8754 FN 10/40 FIXED 4						4.000000	01 Oct 2040		
	17,246.780	Local		103.692457	17,883.61	109.428113		18,872.83	989.22	0.02
Original Face:	331,000.000	Base		103.692457	17,883.61	109.428113		18,872.83	989.22	0.02
31428XBV7	FEDEX CORP COMPANY GUAR 08/29 3.1						3.100000	05 Aug 2029		
	270,000.000	Local		109.559715	295,811.23	105.750109		285,525.29	-10,285.94	0.31
		Base		109.559715	295,811.23	105.750109		285,525.29	-10,285.94	0.31
337738AU2	FISERV INC SR UNSECURED 07/29 3.5						3.500000	01 Jul 2029		
	300,000.000	Local		99.869023	299,607.07	107.639118		322,917.35	23,310.28	0.35
		Base		99.869023	299,607.07	107.639118		322,917.35	23,310.28	0.35

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33938MAA7	FLEXENTIAL ISSUER, LLC FLX 2021 1A A2 144A				3.250000	27 Nov 2051		
		395,000.000	Local 99.291220	392,200.32	100.177970	395,702.98	3,502.66	0.43
Original Face:		395,000.000	Base 99.291220	392,200.32	100.177970	395,702.98	3,502.66	0.43
341271AF1	FLORIDA ST BRD OF ADMIN FIN CO FLSGEN 07/30 FIXED 2.154				2.154000	01 Jul 2030		
		225,000.000	Local 100.000000	225,000.00	99.763940	224,468.87	-531.13	0.24
			Base 100.000000	225,000.00	99.763940	224,468.87	-531.13	0.24
345370CR9	FORD MOTOR COMPANY SR UNSECURED 12/26 4.346				4.346000	08 Dec 2026		
		80,000.000	Local 100.000000	80,000.00	109.075000	87,260.00	7,260.00	0.09
			Base 100.000000	80,000.00	109.075000	87,260.00	7,260.00	0.09
351837AA7	FRANCISCAN HEALTH SYS SECURED 07/49 3.914				3.914000	01 Jul 2049		
		350,000.000	Local 100.000000	350,000.00	117.591661	411,570.81	61,570.81	0.45
			Base 100.000000	350,000.00	117.591661	411,570.81	61,570.81	0.45
35805BAB4	FRESENIUS MED CARE III COMPANY GUAR 144A 02/31 2.375				2.375000	16 Feb 2031		
		175,000.000	Local 99.731794	174,530.64	95.660985	167,406.72	-7,123.92	0.18
			Base 99.731794	174,530.64	95.660985	167,406.72	-7,123.92	0.18
36167VAA2	GCAT GCAT 2019 NQM3 A1 144A				2.686000	25 Nov 2059		
		98,864.980	Local 99.958327	98,823.78	100.551100	99,409.82	586.04	0.11
Original Face:		295,000.000	Base 99.958327	98,823.78	100.551100	99,409.82	586.04	0.11
36178WGP8	GNMA POOL AB9206 GN 11/42 FIXED 3				3.000000	15 Nov 2042		
		24,568.780	Local 99.047328	24,334.72	104.749146	25,735.59	1,400.87	0.03
Original Face:		145,300.000	Base 99.047328	24,334.72	104.749146	25,735.59	1,400.87	0.03
36179M2R0	GNMA II POOL MA0784 G2 02/43 FIXED 4				4.000000	20 Feb 2043		
		24,282.300	Local 104.264052	25,317.71	108.303727	26,298.64	980.93	0.03
Original Face:		170,000.000	Base 104.264052	25,317.71	108.303727	26,298.64	980.93	0.03
36179NBC1	GNMA II POOL MA0935 G2 04/43 FIXED 4				4.000000	20 Apr 2043		
		25,693.630	Local 103.435560	26,576.35	108.310328	27,828.85	1,252.50	0.03
Original Face:		180,000.000	Base 103.435560	26,576.35	108.310328	27,828.85	1,252.50	0.03
36179NF94	GNMA II POOL MA1092 G2 06/43 FIXED 4.5				4.500000	20 Jun 2043		
		21,302.110	Local 105.346466	22,441.02	109.917843	23,414.82	973.80	0.03
Original Face:		180,000.000	Base 105.346466	22,441.02	109.917843	23,414.82	973.80	0.03

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36179NLF3	GNMA II POOL MA1226 G2 08/43 FIXED 4.5						4.500000	20 Aug 2043		
	14,926.510	Local		106.539774	15,902.67	110.739006		16,529.47	626.80	0.02
Original Face:	180,000.000	Base		106.539774	15,902.67	110.739006		16,529.47	626.80	0.02
36179NVQ8	GNMA II POOL MA1523 G2 12/43 FIXED 4.5						4.500000	20 Dec 2043		
	7,749.410	Local		105.874770	8,204.67	110.625379		8,572.81	368.14	0.01
Original Face:	65,000.000	Base		105.874770	8,204.67	110.625379		8,572.81	368.14	0.01
36179QJU6	GNMA II POOL MA2075 G2 07/44 FIXED 4.5						4.500000	20 Jul 2044		
	29,129.420	Local		107.820135	31,407.38	110.382580		32,153.81	746.43	0.03
Original Face:	255,000.000	Base		107.820135	31,407.38	110.382580		32,153.81	746.43	0.03
36179QL41	GNMA II POOL MA2147 G2 08/44 FIXED 3						3.000000	20 Aug 2044		
	29,000.930	Local		100.481674	29,140.62	104.913231		30,425.81	1,285.19	0.03
Original Face:	135,000.000	Base		100.481674	29,140.62	104.913231		30,425.81	1,285.19	0.03
36181AYM8	GNMA POOL AE7016 GN 06/43 FIXED 3.5						3.500000	15 Jun 2043		
	81,425.000	Local		102.951784	83,828.49	107.006656		87,130.17	3,301.68	0.09
Original Face:	270,000.000	Base		102.951784	83,828.49	107.006656		87,130.17	3,301.68	0.09
36181BKM1	GNMA POOL AE7500 GN 06/43 FIXED 3.5						3.500000	15 Jun 2043		
	21,593.960	Local		102.903914	22,221.03	106.508730		22,999.45	778.42	0.02
Original Face:	150,000.000	Base		102.903914	22,221.03	106.508730		22,999.45	778.42	0.02
361841AQ2	GLP CAPITAL LP / FIN II COMPANY GUAR 01/31 4						4.000000	15 Jan 2031		
	270,000.000	Local		108.565781	293,127.61	106.699000		288,087.30	-5,040.31	0.31
		Base		108.565781	293,127.61	106.699000		288,087.30	-5,040.31	0.31
36230TFJ6	GNMA POOL 758269 GN 04/41 FIXED 4						4.000000	15 Apr 2041		
	34,083.320	Local		105.880824	36,087.70	109.966494		37,480.23	1,392.53	0.04
Original Face:	421,366.000	Base		105.880824	36,087.70	109.966494		37,480.23	1,392.53	0.04
36246MAU3	GTP ACQUISITION PARTNERS SR SECURED 144A 06/50 3.482						3.482000	15 Jun 2050		
	120,000.000	Local		100.000000	120,000.00	103.968410		124,762.09	4,762.09	0.14
		Base		100.000000	120,000.00	103.968410		124,762.09	4,762.09	0.14
36250VAD4	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC34 A4						3.506000	10 Oct 2048		
	275,000.000	Local		102.501098	281,878.02	105.969300		291,415.58	9,537.56	0.32
Original Face:	275,000.000	Base		102.501098	281,878.02	105.969300		291,415.58	9,537.56	0.32

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	Units								
36252AAC0	GS MORTGAGE SECURITIES TRUST GSMS 2015 GS1 A3					3.734000	10 Nov 2048		
	300,000.000	Local	102.784210	308,352.63	107.002170	321,006.51		12,653.88	0.35
Original Face:	300,000.000	Base	102.784210	308,352.63	107.002170	321,006.51		12,653.88	0.35
36257HBN5	GS MORTGAGE SECURITIES TRUST GSMS 2019 GC40 A3					2.904000	10 Jul 2052		
	300,000.000	Local	100.928027	302,784.08	104.484990	313,454.97		10,670.89	0.34
Original Face:	300,000.000	Base	100.928027	302,784.08	104.484990	313,454.97		10,670.89	0.34
36259VAB9	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ4 A2 144A					3.000000	25 Jan 2051		
	84,081.980	Local	102.208000	85,938.51	101.502670	85,345.45		-593.06	0.09
Original Face:	205,000.000	Base	102.208000	85,938.51	101.502670	85,345.45		-593.06	0.09
36260DAB6	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ5 A2					3.000000	27 Mar 2051		
	130,625.380	Local	102.259691	133,577.11	101.735800	132,892.78		-684.33	0.14
Original Face:	290,000.000	Base	102.259691	133,577.11	101.735800	132,892.78		-684.33	0.14
36263UAN9	GS MORTGAGE SECURITIES TRUST GSMS 2021 GSA3 A5					2.618300	15 Dec 2054		
	160,000.000	Local	101.396225	162,233.96	102.237800	163,580.48		1,346.52	0.18
Original Face:	160,000.000	Base	101.396225	162,233.96	102.237800	163,580.48		1,346.52	0.18
36263VAB3	GS MORTGAGE BACKED SECURITIES GSMBS 2021 PJ11 A2 144A					2.500000	25 Apr 2052		
	318,392.880	Local	100.338955	319,472.09	99.921900	318,144.22		-1,327.87	0.35
Original Face:	325,000.000	Base	100.338955	319,472.09	99.921900	318,144.22		-1,327.87	0.35
362848UP6	GAINESVILLE FL UTILITIES SYS R GAIUTL 10/44 FIXED 5					5.000000	01 Oct 2044		
	350,000.000	Local	115.074091	402,759.32	126.152680	441,534.38		38,775.06	0.48
Original Face:	350,000.000	Base	115.074091	402,759.32	126.152680	441,534.38		38,775.06	0.48
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5					3.500000	15 May 2025		
	115,000.000	Local	99.372765	114,278.68	106.649484	122,646.91		8,368.23	0.13
		Base	99.372765	114,278.68	106.649484	122,646.91		8,368.23	0.13
36962GT95	GENERAL ELECTRIC CO SR UNSECURED 01/26 5.55					5.550000	05 Jan 2026		
	75,000.000	Local	104.190813	78,143.11	112.973792	84,730.34		6,587.23	0.09
		Base	104.190813	78,143.11	112.973792	84,730.34		6,587.23	0.09
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
	50,000.000	Local	99.934000	49,967.00	135.436834	67,718.42		17,751.42	0.07
		Base	99.934000	49,967.00	135.436834	67,718.42		17,751.42	0.07

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37045XBK1	GENERAL MOTORS FINL CO COMPANY GUAR 05/23 3.7					3.700000	09 May 2023		
	40,000.000	Local	99.949350	39,979.74	102.988698	41,195.48	1,215.74	0.04	
		Base	99.949350	39,979.74	102.988698	41,195.48	1,215.74	0.04	
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 2027		
	100,000.000	Local	100.851890	100,851.89	110.223312	110,223.31	9,371.42	0.12	
		Base	100.851890	100,851.89	110.223312	110,223.31	9,371.42	0.12	
37045XCS3	GENERAL MOTORS FINL CO SR UNSECURED 01/29 5.65					5.650000	17 Jan 2029		
	200,000.000	Local	101.966700	203,933.40	118.680796	237,361.59	33,428.19	0.26	
		Base	101.966700	203,933.40	118.680796	237,361.59	33,428.19	0.26	
376087GM8	GILROY CA UNIF SCH DIST GILSCD 08/47 FIXED 3.364					3.364000	01 Aug 2047		
	280,000.000	Local	100.000000	280,000.00	104.683370	293,113.44	13,113.44	0.32	
	Original Face: 280,000.000	Base	100.000000	280,000.00	104.683370	293,113.44	13,113.44	0.32	
378272BE7	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/31 2.85					2.850000	27 Apr 2031		
	300,000.000	Local	99.894683	299,684.05	98.958384	296,875.15	-2,808.90	0.32	
		Base	99.894683	299,684.05	98.958384	296,875.15	-2,808.90	0.32	
38122NB50	GOLDEN ST TOBACCO SECURITIZATI GLDGEN 06/34 FIXED 2.746					2.746000	01 Jun 2034		
	125,000.000	Local	100.000000	125,000.00	100.595420	125,744.28	744.28	0.14	
	Original Face: 125,000.000	Base	100.000000	125,000.00	100.595420	125,744.28	744.28	0.14	
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	300,000.000	Local	100.333767	301,001.30	111.168325	333,504.98	32,503.68	0.36	
		Base	100.333767	301,001.30	111.168325	333,504.98	32,503.68	0.36	
38143U8H7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75					3.750000	25 Feb 2026		
	115,000.000	Local	100.038991	115,044.84	107.742691	123,904.09	8,859.25	0.13	
		Base	100.038991	115,044.84	107.742691	123,904.09	8,859.25	0.13	
40052VAG9	GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 09/49 4					4.000000	06 Sep 2049		
	200,000.000	Local	108.110840	216,221.68	106.888000	213,776.00	-2,445.68	0.23	
		Base	108.110840	216,221.68	106.888000	213,776.00	-2,445.68	0.23	
40428NAC3	HSB GROUP INC JR SUBORDINA 07/27 VAR					1.033750	15 Jul 2027		
	245,000.000	Local	89.863629	220,165.89	91.046246	223,063.30	2,897.41	0.24	
		Base	89.863629	220,165.89	91.046246	223,063.30	2,897.41	0.24	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
40434LAC9	HP INC SR UNSECURED 06/30 3.4					3.400000	17 Jun 2030		
	80,000.000	Local	101.205088	80,964.07	105.919889	84,735.91	3,771.84	0.09	
		Base	101.205088	80,964.07	105.919889	84,735.91	3,771.84	0.09	
404530AD9	HACKENSACK MERIDIAN HLTH SECURED 09/50 2.875					2.875000	01 Sep 2050		
	150,000.000	Local	100.000000	150,000.00	100.612524	150,918.79	918.79	0.16	
		Base	100.000000	150,000.00	100.612524	150,918.79	918.79	0.16	
42225UAG9	HEALTHCARE TRUST OF AMER COMPANY GUAR 02/30 3.1					3.100000	15 Feb 2030		
	150,000.000	Local	99.723140	149,584.71	103.321203	154,981.80	5,397.09	0.17	
		Base	99.723140	149,584.71	103.321203	154,981.80	5,397.09	0.17	
432833AN1	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625					3.625000	15 Feb 2032		
	220,000.000	Local	100.315186	220,693.41	99.474000	218,842.80	-1,850.61	0.24	
		Base	100.315186	220,693.41	99.474000	218,842.80	-1,850.61	0.24	
44409MAA4	HUDSON PACIFIC PROPERTIE COMPANY GUAR 11/27 3.95					3.950000	01 Nov 2027		
	90,000.000	Local	99.890500	89,901.45	107.204013	96,483.61	6,582.16	0.10	
		Base	99.890500	89,901.45	107.204013	96,483.61	6,582.16	0.10	
44962LAJ6	IHS MARKIT LTD SR UNSECURED 05/29 4.25					4.250000	01 May 2029		
	100,000.000	Local	99.558320	99,558.32	113.750000	113,750.00	14,191.68	0.12	
		Base	99.558320	99,558.32	113.750000	113,750.00	14,191.68	0.12	
45031UCJ8	ISTAR INC SR UNSECURED 02/26 5.5					5.500000	15 Feb 2026		
	230,000.000	Local	102.203865	235,068.89	103.500000	238,050.00	2,981.11	0.26	
		Base	102.203865	235,068.89	103.500000	238,050.00	2,981.11	0.26	
451102BT3	ICAHN ENTERPRISES/FIN COMPANY GUAR 05/26 6.25					6.250000	15 May 2026		
	185,000.000	Local	101.042962	186,929.48	104.125000	192,631.25	5,701.77	0.21	
		Base	101.042962	186,929.48	104.125000	192,631.25	5,701.77	0.21	
45528S4Z6	INDIANAPOLIS IN LOCAL PUBLIC I INPBBK 01/40 FIXED 6.004					6.004000	15 Jan 2040		
	195,000.000	Local	123.810144	241,429.78	141.421290	275,771.52	34,341.74	0.30	
	Original Face:	195,000.000	Base	123.810144	241,429.78	141.421290	275,771.52	34,341.74	0.30
45866FAA2	INTERCONTINENTALEXCHANGE COMPANY GUAR 10/23 4					4.000000	15 Oct 2023		
	25,000.000	Local	99.805160	24,951.29	105.179000	26,294.75	1,343.46	0.03	
		Base	99.805160	24,951.29	105.179000	26,294.75	1,343.46	0.03	

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459200KA8	IBM CORP SR UNSECURED 05/29 3.5					3.500000	15 May 2029		
	275,000.000	Local		112.252847	308,695.33	108.621640	298,709.51	-9,985.82	0.32
		Base		112.252847	308,695.33	108.621640	298,709.51	-9,985.82	0.32
46284VAF8	IRON MOUNTAIN INC COMPANY GUAR 144A 09/29 4.875					4.875000	15 Sep 2029		
	300,000.000	Local		102.558587	307,675.76	103.498000	310,494.00	2,818.24	0.34
		Base		102.558587	307,675.76	103.498000	310,494.00	2,818.24	0.34
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598200	15 Nov 2048		
	275,000.000	Local		102.505665	281,890.58	105.461550	290,019.26	8,128.68	0.31
	Original Face: 275,000.000	Base		102.505665	281,890.58	105.461550	290,019.26	8,128.68	0.31
46591TAJ3	JP MORGAN MORTGAGE TRUST JPMMT 2020 2 A5A 144A					3.000000	25 Jul 2050		
	306,119.920	Local		102.803222	314,701.14	100.432690	307,444.47	-7,256.67	0.33
	Original Face: 350,000.000	Base		102.803222	314,701.14	100.432690	307,444.47	-7,256.67	0.33
46592EAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 1 A3 144A					2.500000	25 Jun 2051		
	209,508.130	Local		103.588271	217,025.85	100.021900	209,554.01	-7,471.84	0.23
	Original Face: 285,000.000	Base		103.588271	217,025.85	100.021900	209,554.01	-7,471.84	0.23
46592KAC6	JP MORGAN MORTGAGE TRUST JPMMT 2021 3 A3 144A					2.500000	01 Jul 2051		
	251,028.760	Local		102.945001	258,421.56	100.041900	251,133.94	-7,287.62	0.27
	Original Face: 305,000.000	Base		102.945001	258,421.56	100.041900	251,133.94	-7,287.62	0.27
46592NAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 7 A3 144A					2.500000	25 Nov 2051		
	282,881.750	Local		101.613957	287,447.34	99.703900	282,044.14	-5,403.20	0.31
	Original Face: 305,000.000	Base		101.613957	287,447.34	99.703900	282,044.14	-5,403.20	0.31
46625HJJ0	JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375					3.375000	01 May 2023		
	205,000.000	Local		99.808337	204,607.09	103.102733	211,360.60	6,753.51	0.23
		Base		99.808337	204,607.09	103.102733	211,360.60	6,753.51	0.23
46639JAE0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C10 A5					3.142500	15 Dec 2047		
	98,238.030	Local		103.197367	101,379.06	101.775390	99,982.14	-1,396.92	0.11
	Original Face: 100,000.000	Base		103.197367	101,379.06	101.775390	99,982.14	-1,396.92	0.11
46640JAR8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C13 A4					3.993600	15 Jan 2046		
	41,054.440	Local		100.734001	41,355.78	103.326080	42,419.94	1,064.16	0.05
	Original Face: 50,000.000	Base		100.734001	41,355.78	103.326080	42,419.94	1,064.16	0.05

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46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3					3.801400	15 Aug 2048		
	298,760.170	Local		109.015014	325,693.44	106.186140	317,241.89	-8,451.55	0.34
Original Face:	300,000.000	Base		109.015014	325,693.44	106.186140	317,241.89	-8,451.55	0.34
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
	280,000.000	Local		98.083086	274,632.64	107.204766	300,173.34	25,540.70	0.33
		Base		98.083086	274,632.64	107.204766	300,173.34	25,540.70	0.33
46651XAK8	JP MORGAN MORTGAGE TRUST JPMMT 2020 1 A5A 144A					3.000000	25 Jun 2050		
	184,894.140	Local		101.377486	187,441.03	100.896880	186,552.42	-888.61	0.20
Original Face:	225,000.000	Base		101.377486	187,441.03	100.896880	186,552.42	-888.61	0.20
46654AAF6	JP MORGAN MORTGAGE TRUST JPMMT 2021 10 A4 144A					2.500000	25 Dec 2051		
	369,918.630	Local		102.280785	378,355.68	100.878900	373,169.84	-5,185.84	0.41
Original Face:	390,000.000	Base		102.280785	378,355.68	100.878900	373,169.84	-5,185.84	0.41
46654TAJ7	JP MORGAN MORTGAGE TRUST JPMMT 2021 15 A5 144A					2.500000	25 Jun 2052		
	450,000.000	Local		98.694956	444,127.30	99.941600	449,737.20	5,609.90	0.49
Original Face:	450,000.000	Base		98.694956	444,127.30	99.941600	449,737.20	5,609.90	0.49
46817MAK3	JACKSON FINANCIAL INC SR UNSECURED 144A 11/31 3.125					3.125000	23 Nov 2031		
	300,000.000	Local		99.695837	299,087.51	100.640852	301,922.56	2,835.05	0.33
		Base		99.695837	299,087.51	100.640852	301,922.56	2,835.05	0.33
47770VAY6	JOBSONHIO BEVERAGE SYS STWD LIQ JOBGEN 01/29 FIXED 3.985					3.985000	01 Jan 2029		
	110,000.000	Local		100.000000	110,000.00	110.663410	121,729.75	11,729.75	0.13
Original Face:	110,000.000	Base		100.000000	110,000.00	110.663410	121,729.75	11,729.75	0.13
478375AR9	JOHNSON CONTROLS INTL PL SR UNSECURED 02/26 3.9					3.900000	14 Feb 2026		
	10,000.000	Local		100.405400	10,040.54	108.291009	10,829.10	788.56	0.01
		Base		100.405400	10,040.54	108.291009	10,829.10	788.56	0.01
487836BW7	KELLOGG CO SR UNSECURED 05/28 4.3					4.300000	15 May 2028		
	180,000.000	Local		99.758094	179,564.57	113.260329	203,868.59	24,304.02	0.22
		Base		99.758094	179,564.57	113.260329	203,868.59	24,304.02	0.22
49271VAN0	KEURIG DR PEPPER INC COMPANY GUAR 03/31 2.25					2.250000	15 Mar 2031		
	115,000.000	Local		99.711800	114,668.57	98.652646	113,450.54	-1,218.03	0.12
		Base		99.711800	114,668.57	98.652646	113,450.54	-1,218.03	0.12

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49326EEJ8	KEYCORP SR UNSECURED 10/29 2.55					2.550000	01 Oct 2029		
	180,000.000	Local		99.937511	179,887.52	102.483642	184,470.56	4,583.04	0.20
		Base		99.937511	179,887.52	102.483642	184,470.56	4,583.04	0.20
49338LAE3	KEYSIGHT TECHNOLOGIES SR UNSECURED 04/27 4.6					4.600000	06 Apr 2027		
	100,000.000	Local		99.925350	99,925.35	112.618372	112,618.37	12,693.02	0.12
		Base		99.925350	99,925.35	112.618372	112,618.37	12,693.02	0.12
49427RAL6	KILROY REALTY LP COMPANY GUAR 10/25 4.375					4.375000	01 Oct 2025		
	40,000.000	Local		99.762075	39,904.83	108.954154	43,581.66	3,676.83	0.05
		Base		99.762075	39,904.83	108.954154	43,581.66	3,676.83	0.05
49427RAP7	KILROY REALTY LP COMPANY GUAR 02/30 3.05					3.050000	15 Feb 2030		
	260,000.000	Local		99.899904	259,739.75	103.145457	268,178.19	8,438.44	0.29
		Base		99.899904	259,739.75	103.145457	268,178.19	8,438.44	0.29
501044CN9	KROGER CO SR UNSECURED 07/40 5.4					5.400000	15 Jul 2040		
	300,000.000	Local		122.567650	367,702.95	131.274993	393,824.98	26,122.03	0.43
		Base		122.567650	367,702.95	131.274993	393,824.98	26,122.03	0.43
50540RAN2	LABORATORY CORP OF AMER SR UNSECURED 11/23 4					4.000000	01 Nov 2023		
	15,000.000	Local		99.675067	14,951.26	104.847700	15,727.16	775.90	0.02
		Base		99.675067	14,951.26	104.847700	15,727.16	775.90	0.02
505742AP1	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 06/29 4.75					4.750000	15 Jun 2029		
	230,000.000	Local		100.330735	230,760.69	102.500000	235,750.00	4,989.31	0.26
		Base		100.330735	230,760.69	102.500000	235,750.00	4,989.31	0.26
52107QAJ4	LAZARD GROUP LLC SR UNSECURED 09/28 4.5					4.500000	19 Sep 2028		
	170,000.000	Local		99.337488	168,873.73	114.450434	194,565.74	25,692.01	0.21
		Base		99.337488	168,873.73	114.450434	194,565.74	25,692.01	0.21
529043AD3	LXP INDUSTRIAL TRUST COMPANY GUAR 06/24 4.4					4.400000	15 Jun 2024		
	90,000.000	Local		100.255344	90,229.81	105.131771	94,618.59	4,388.78	0.10
		Base		100.255344	90,229.81	105.131771	94,618.59	4,388.78	0.10
53227JAA2	LIFE STORAGE LP COMPANY GUAR 12/27 3.875					3.875000	15 Dec 2027		
	115,000.000	Local		99.694774	114,648.99	109.767734	126,232.89	11,583.90	0.14
		Base		99.694774	114,648.99	109.767734	126,232.89	11,583.90	0.14

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53227JAC8	LIFE STORAGE LP COMPANY GUAR 10/30 2.2					2.200000	15 Oct 2030		
	75,000.000	Local		99.579693	74,684.77	98.325505	73,744.13	-940.64	0.08
		Base		99.579693	74,684.77	98.325505	73,744.13	-940.64	0.08
534187BJ7	LINCOLN NATIONAL CORP SR UNSECURED 01/30 3.05					3.050000	15 Jan 2030		
	200,000.000	Local		99.915435	199,830.87	104.086256	208,172.51	8,341.64	0.23
		Base		99.915435	199,830.87	104.086256	208,172.51	8,341.64	0.23
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574000	07 Nov 2028		
	215,000.000	Local		100.000000	215,000.00	106.875236	229,781.76	14,781.76	0.25
		Base		100.000000	215,000.00	106.875236	229,781.76	14,781.76	0.25
54438CNZ1	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/42 FIXED 6.6					6.600000	01 Aug 2042		
	315,000.000	Local		147.164025	463,566.68	158.706910	499,926.77	36,360.09	0.54
Original Face:	315,000.000	Base		147.164025	463,566.68	158.706910	499,926.77	36,360.09	0.54
544495UG7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/39 FIXED 5.716					5.716000	01 Jul 2039		
	55,000.000	Local		120.389091	66,214.00	141.209270	77,665.10	11,451.10	0.08
Original Face:	55,000.000	Base		120.389091	66,214.00	141.209270	77,665.10	11,451.10	0.08
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3					1.300000	15 Apr 2028		
	275,000.000	Local		99.583978	273,855.94	95.915428	263,767.43	-10,088.51	0.29
		Base		99.583978	273,855.94	95.915428	263,767.43	-10,088.51	0.29
55336VBN9	MPLX LP SR UNSECURED 12/27 4.25					4.250000	01 Dec 2027		
	95,000.000	Local		100.349179	95,331.72	110.839394	105,297.42	9,965.70	0.11
		Base		100.349179	95,331.72	110.839394	105,297.42	9,965.70	0.11
56585ABD3	MARATHON PETROLEUM CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
	175,000.000	Local		98.398954	172,198.17	107.250804	187,688.91	15,490.74	0.20
		Base		98.398954	172,198.17	107.250804	187,688.91	15,490.74	0.20
574599AY2	MASCO CORP SR UNSECURED 08/32 6.5					6.500000	15 Aug 2032		
	90,000.000	Local		102.948044	92,653.24	132.383804	119,145.42	26,492.18	0.13
		Base		102.948044	92,653.24	132.383804	119,145.42	26,492.18	0.13
576051WJ1	MASSACHUSETTS ST WTR RESOURCES MASWTR 08/39 FIXED 3.104					3.104000	01 Aug 2039		
	75,000.000	Local		100.000000	75,000.00	103.615020	77,711.27	2,711.27	0.08
Original Face:	75,000.000	Base		100.000000	75,000.00	103.615020	77,711.27	2,711.27	0.08

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58942HAB7	MERCY HEALTHCARE SYSTEM SECURED 08/27 3.555				3.555000	01 Aug 2027		
		125,000.000	Local 100.000000	125,000.00	107.229291	134,036.61	9,036.61	0.15
			Base 100.000000	125,000.00	107.229291	134,036.61	9,036.61	0.15
59259YBY4	MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668				6.668000	15 Nov 2039		
		85,000.000	Local 128.744600	109,432.91	142.036410	120,730.95	11,298.04	0.13
Original Face:		85,000.000	Base 128.744600	109,432.91	142.036410	120,730.95	11,298.04	0.13
59334DLS1	MIAMI DADE CNTY FL WTR SWR R MIAUTL 10/42 FIXED 3.49				3.490000	01 Oct 2042		
		125,000.000	Local 100.000000	125,000.00	105.293150	131,616.44	6,616.44	0.14
Original Face:		125,000.000	Base 100.000000	125,000.00	105.293150	131,616.44	6,616.44	0.14
595017AP9	MICROCHIP TECHNOLOGY INC SR SECURED 06/23 4.333				4.333000	01 Jun 2023		
		230,000.000	Local 100.000000	230,000.00	104.242951	239,758.79	9,758.79	0.26
			Base 100.000000	230,000.00	104.242951	239,758.79	9,758.79	0.26
60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229				3.229000	15 May 2050		
		145,000.000	Local 100.000000	145,000.00	111.043500	161,013.08	16,013.08	0.17
			Base 100.000000	145,000.00	111.043500	161,013.08	16,013.08	0.17
6174467Y9	MORGAN STANLEY SUBORDINATED 09/26 4.35				4.350000	08 Sep 2026		
		100,000.000	Local 100.216560	100,216.56	110.466926	110,466.93	10,250.37	0.12
			Base 100.216560	100,216.56	110.466926	110,466.93	10,250.37	0.12
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030		
		300,000.000	Local 102.986953	308,960.86	114.052079	342,156.24	33,195.38	0.37
			Base 102.986953	308,960.86	114.052079	342,156.24	33,195.38	0.37
623115AC6	MT SINAI HOSPITAL SECURED 07/35 3.831				3.831000	01 Jul 2035		
		65,000.000	Local 100.000000	65,000.00	109.193630	70,975.86	5,975.86	0.08
Original Face:		65,000.000	Base 100.000000	65,000.00	109.193630	70,975.86	5,975.86	0.08
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7				2.700000	01 May 2025		
		50,000.000	Local 99.943160	49,971.58	103.338020	51,669.01	1,697.43	0.06
			Base 99.943160	49,971.58	103.338020	51,669.01	1,697.43	0.06
62954JAB0	NP SPE IX LP NPRL 2019 1A A2 144A				3.241000	20 Sep 2049		
		155,000.000	Local 100.000000	155,000.00	99.673740	154,494.30	-505.70	0.17
Original Face:		155,000.000	Base 100.000000	155,000.00	99.673740	154,494.30	-505.70	0.17

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



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
637071AM3	NOV INC SR UNSECURED 12/29 3.6					3.600000	01 Dec 2029		
	125,000.000	Local		99.400920	124,251.15	103.387637	129,234.55	4,983.40	0.14
		Base		99.400920	124,251.15	103.387637	129,234.55	4,983.40	0.14
63938CAB4	NAVIENT CORP SR UNSECURED 10/24 5.875					5.875000	25 Oct 2024		
	45,000.000	Local		99.669244	44,851.16	106.625000	47,981.25	3,130.09	0.05
		Base		99.669244	44,851.16	106.625000	47,981.25	3,130.09	0.05
64110LAY2	NETFLIX INC SR UNSECURED 144A 06/25 3.625					3.625000	15 Jun 2025		
	75,000.000	Local		100.000000	75,000.00	105.380000	79,035.00	4,035.00	0.09
		Base		100.000000	75,000.00	105.380000	79,035.00	4,035.00	0.09
6461366S5	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/42 FIXED 4.131					4.131000	15 Jun 2042		
	200,000.000	Local		100.000000	200,000.00	111.976880	223,953.76	23,953.76	0.24
	Original Face:	200,000.000	Base	100.000000	200,000.00	111.976880	223,953.76	23,953.76	0.24
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059		
	41,295.640	Local		100.000024	41,295.65	100.311810	41,424.40	128.75	0.04
	Original Face:	155,000.000	Base	100.000024	41,295.65	100.311810	41,424.40	128.75	0.04
64830WAQ4	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 4A B1 144A					4.000000	25 Dec 2058		
	270,265.860	Local		103.894066	280,790.19	107.274040	289,925.11	9,134.92	0.31
	Original Face:	300,000.000	Base	103.894066	280,790.19	107.274040	289,925.11	9,134.92	0.31
64966HTX8	NEW YORK NY NYC 12/36 FIXED 5.985					5.985000	01 Dec 2036		
	195,000.000	Local		119.991405	233,983.24	132.107860	257,610.33	23,627.09	0.28
	Original Face:	195,000.000	Base	119.991405	233,983.24	132.107860	257,610.33	23,627.09	0.28
650009S61	NEW YORK ST THRUWAY AUTH NYSTRN 01/42 FIXED 3.5					3.500000	01 Jan 2042		
	100,000.000	Local		100.000000	100,000.00	104.049110	104,049.11	4,049.11	0.11
	Original Face:	100,000.000	Base	100.000000	100,000.00	104.049110	104,049.11	4,049.11	0.11
650117AA2	NEW YORK TRANSPRTN DEV CORP LE NYTTRN 09/35 FIXED 4.248					4.248000	01 Sep 2035		
	285,000.000	Local		100.000000	285,000.00	109.173800	311,145.33	26,145.33	0.34
	Original Face:	285,000.000	Base	100.000000	285,000.00	109.173800	311,145.33	26,145.33	0.34
66285WFB7	N TX TOLLWAY AUTH REVENUE NRTRN 01/49 FIXED 6.718					6.718000	01 Jan 2049		
	315,000.000	Local		152.327571	479,831.85	168.964370	532,237.77	52,405.92	0.58
	Original Face:	315,000.000	Base	152.327571	479,831.85	168.964370	532,237.77	52,405.92	0.58

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

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67077MAT5	NUTRIEN LTD SR UNSECURED 04/29 4.2					4.200000	01 Apr 2029		
	45,000.000	Local		99.749422	44,887.24	112.899498	50,804.77	5,917.53	0.06
		Base		99.749422	44,887.24	112.899498	50,804.77	5,917.53	0.06
67103HAG2	O REILLY AUTOMOTIVE INC SR UNSECURED 06/28 4.35					4.350000	01 Jun 2028		
	200,000.000	Local		99.837050	199,674.10	112.882191	225,764.38	26,090.28	0.25
		Base		99.837050	199,674.10	112.882191	225,764.38	26,090.28	0.25
672319CE8	OAKLAND CA PENSN OBLG OAKGEN 12/23 FIXED OID 4.35					4.350000	15 Dec 2023		
	50,000.000	Local		99.582500	49,791.25	106.588410	53,294.21	3,502.96	0.06
		Base		99.582500	49,791.25	106.588410	53,294.21	3,502.96	0.06
674599CS2	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/29 3.5					3.500000	15 Aug 2029		
	110,000.000	Local		99.609918	109,570.91	102.595000	112,854.50	3,283.59	0.12
		Base		99.609918	109,570.91	102.595000	112,854.50	3,283.59	0.12
67765QHN9	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/44 FIXED 5					5.000000	01 Jun 2044		
	275,000.000	Local		118.626324	326,222.39	127.028300	349,327.83	23,105.44	0.38
Original Face:	275,000.000	Base		118.626324	326,222.39	127.028300	349,327.83	23,105.44	0.38
678858BU4	OKLAHOMA G+E CO SR UNSECURED 03/30 3.3					3.300000	15 Mar 2030		
	200,000.000	Local		99.764970	199,529.94	106.879624	213,759.25	14,229.31	0.23
		Base		99.764970	199,529.94	106.879624	213,759.25	14,229.31	0.23
682680AW3	ONEOK INC COMPANY GUAR 03/29 4.35					4.350000	15 Mar 2029		
	210,000.000	Local		99.762595	209,501.45	109.079423	229,066.79	19,565.34	0.25
		Base		99.762595	209,501.45	109.079423	229,066.79	19,565.34	0.25
68269BAA6	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2019 2A A 144A					3.140000	14 Oct 2036		
	300,000.000	Local		99.969120	299,907.36	105.276990	315,830.97	15,923.61	0.34
Original Face:	300,000.000	Base		99.969120	299,907.36	105.276990	315,830.97	15,923.61	0.34
68389XBE4	ORACLE CORP SR UNSECURED 05/35 3.9					3.900000	15 May 2035		
	320,000.000	Local		118.742888	379,977.24	107.283530	343,307.30	-36,669.94	0.37
		Base		118.742888	379,977.24	107.283530	343,307.30	-36,669.94	0.37
68803PDH0	OSCEOLA CNTY FL TOURIST DEV TA OSCGEN 10/40 FIXED 4.272					4.272000	01 Oct 2040		
	315,000.000	Local		103.070810	324,673.05	108.220270	340,893.85	16,220.80	0.37
Original Face:	315,000.000	Base		103.070810	324,673.05	108.220270	340,893.85	16,220.80	0.37

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CONNING INC

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691205AE8	OWL ROCK TECHNOLOGY FINA SR UNSECURED 144A 06/26 3.75				3.750000	17 Jun 2026		
		215,000.000	Local 99.449581	213,816.60	103.058903	221,576.64	7,760.04	0.24
			Base 99.449581	213,816.60	103.058903	221,576.64	7,760.04	0.24
693475AZ8	PNC FINANCIAL SERVICES SR UNSECURED 01/30 2.55				2.550000	22 Jan 2030		
		275,000.000	Local 106.577102	293,087.03	102.903440	282,984.46	-10,102.57	0.31
			Base 106.577102	293,087.03	102.903440	282,984.46	-10,102.57	0.31
694308JM0	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55				4.550000	01 Jul 2030		
		275,000.000	Local 113.497760	312,118.84	108.220000	297,605.00	-14,513.84	0.32
			Base 113.497760	312,118.84	108.220000	297,605.00	-14,513.84	0.32
695156AW9	PACKAGING CORP OF AMERIC SR UNSECURED 10/51 3.05				3.050000	01 Oct 2051		
		300,000.000	Local 99.476050	298,428.15	99.908333	299,725.00	1,296.85	0.33
			Base 99.476050	298,428.15	99.908333	299,725.00	1,296.85	0.33
709599BE3	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/26 4.45				4.450000	29 Jan 2026		
		175,000.000	Local 99.834349	174,710.11	109.763020	192,085.29	17,375.18	0.21
			Base 99.834349	174,710.11	109.763020	192,085.29	17,375.18	0.21
714046AN9	PERKINELMER INC SR UNSECURED 09/31 2.25				2.250000	15 Sep 2031		
		300,000.000	Local 99.705500	299,116.50	97.351133	292,053.40	-7,063.10	0.32
			Base 99.705500	299,116.50	97.351133	292,053.40	-7,063.10	0.32
715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3				3.300000	11 Mar 2041		
		180,000.000	Local 96.422044	173,559.68	100.001000	180,001.80	6,442.12	0.20
			Base 96.422044	173,559.68	100.001000	180,001.80	6,442.12	0.20
71654QBW1	PETROLEOS MEXICANOS COMPANY GUAR 01/26 4.5				4.500000	23 Jan 2026		
		180,000.000	Local 95.380067	171,684.12	101.150000	182,070.00	10,385.88	0.20
			Base 95.380067	171,684.12	101.150000	182,070.00	10,385.88	0.20
73474TAD2	PORT OF MORROW OR TRANSMISSION PTMTRN 09/27 FIXED 3.521				3.521000	01 Sep 2027		
		180,000.000	Local 100.000000	180,000.00	109.724810	197,504.66	17,504.66	0.21
			Base 100.000000	180,000.00	109.724810	197,504.66	17,504.66	0.21
74164MAB4	PRIMERICA INC SR UNSECURED 11/31 2.8				2.800000	19 Nov 2031		
		255,000.000	Local 99.554659	253,864.38	101.007841	257,569.99	3,705.61	0.28
			Base 99.554659	253,864.38	101.007841	257,569.99	3,705.61	0.28

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Holdings

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743755AJ9	PROV ST JOSEPH HLTH OBL UNSECURED 10/23 4.379				4.379000	01 Oct 2023		
		75,000.000	Local 100.000000	75,000.00	105.502684	79,127.01	4,127.01	0.09
			Base 100.000000	75,000.00	105.502684	79,127.01	4,127.01	0.09
743874AG4	PROVIDENT FUNDING MORTGAGE TRU PFMT 2020 1 A4 144A				3.000000	25 Feb 2050		
		255,368.660	Local 101.653840	259,592.05	99.672270	254,531.74	-5,060.31	0.28
Original Face:		260,000.000	Base 101.653840	259,592.05	99.672270	254,531.74	-5,060.31	0.28
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
		275,000.000	Local 104.263495	286,724.61	99.821460	274,509.02	-12,215.59	0.30
			Base 104.263495	286,724.61	99.821460	274,509.02	-12,215.59	0.30
76131VAA1	KITE REALTY GROUP TRUST SR UNSECURED 03/25 4				4.000000	15 Mar 2025		
		50,000.000	Local 99.829720	49,914.86	104.918931	52,459.47	2,544.61	0.06
			Base 99.829720	49,914.86	104.918931	52,459.47	2,544.61	0.06
776743AG1	ROPER TECHNOLOGIES INC SR UNSECURED 09/29 2.95				2.950000	15 Sep 2029		
		250,000.000	Local 100.371504	250,928.76	103.524324	258,810.81	7,882.05	0.28
			Base 100.371504	250,928.76	103.524324	258,810.81	7,882.05	0.28
780082AD5	ROYAL BANK OF CANADA SUBORDINATED 01/26 4.65				4.650000	27 Jan 2026		
		105,000.000	Local 99.899686	104,894.67	110.951581	116,499.16	11,604.49	0.13
			Base 99.899686	104,894.67	110.951581	116,499.16	11,604.49	0.13
78397DAB4	SBL HOLDINGS INC SR UNSECURED 144A 02/31 5				5.000000	18 Feb 2031		
		200,000.000	Local 99.597880	199,195.76	105.749709	211,499.42	12,303.66	0.23
			Base 99.597880	199,195.76	105.749709	211,499.42	12,303.66	0.23
78403DAT7	SBA TOWER TRUST ASSET BACKED 144A 05/51 1.631				1.631000	15 May 2051		
		125,000.000	Local 100.000000	125,000.00	98.417830	123,022.29	-1,977.71	0.13
			Base 100.000000	125,000.00	98.417830	123,022.29	-1,977.71	0.13
78432BAA7	SG CAPITAL PARTNERS SGR 2019 3 A1 144A				2.703000	25 Sep 2059		
		13,386.660	Local 99.910284	13,374.65	99.839440	13,365.17	-9.48	0.01
Original Face:		171,000.000	Base 99.910284	13,374.65	99.839440	13,365.17	-9.48	0.01
78470RAD9	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2016 E B 144A				3.440000	25 Jul 2040		
		140,000.000	Local 98.473250	137,862.55	101.462690	142,047.77	4,185.22	0.15
Original Face:		140,000.000	Base 98.473250	137,862.55	101.462690	142,047.77	4,185.22	0.15

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784710AB1	SSM HEALTH CARE SR UNSECURED 06/23 3.688				3.688000	01 Jun 2023		
		125,000.000	Local 99.791856	124,739.82	102.922774	128,653.47	3,913.65	0.14
			Base 99.791856	124,739.82	102.922774	128,653.47	3,913.65	0.14
78471CAB5	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2017 D A2FX 144A				2.650000	25 Sep 2040		
		29,287.320	Local 99.982518	29,282.20	101.153090	29,625.03	342.83	0.03
Original Face:		100,000.000	Base 99.982518	29,282.20	101.153090	29,625.03	342.83	0.03
79765RTK5	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/40 FIXED 6				6.000000	01 Nov 2040		
		315,000.000	Local 129.951743	409,347.99	136.299160	429,342.35	19,994.36	0.47
Original Face:		315,000.000	Base 129.951743	409,347.99	136.299160	429,342.35	19,994.36	0.47
802498UX1	SANTA MONICA MALIBU CA UNIF SC SMCS CD 08/43 FIXED 3.114				3.114000	01 Aug 2043		
		75,000.000	Local 100.000000	75,000.00	102.877970	77,158.48	2,158.48	0.08
Original Face:		75,000.000	Base 100.000000	75,000.00	102.877970	77,158.48	2,158.48	0.08
80282KAP1	SANTANDER HOLDINGS USA SR UNSECURED 07/27 4.4				4.400000	13 Jul 2027		
		90,000.000	Local 99.893189	89,903.87	109.703299	98,732.97	8,829.10	0.11
			Base 99.893189	89,903.87	109.703299	98,732.97	8,829.10	0.11
81180WAR2	SEAGATE HDD CAYMAN COMPANY GUAR 06/27 4.875				4.875000	01 Jun 2027		
		104,000.000	Local 96.811606	100,684.07	109.000000	113,360.00	12,675.93	0.12
			Base 96.811606	100,684.07	109.000000	113,360.00	12,675.93	0.12
81180WBC4	SEAGATE HDD CAYMAN COMPANY GUAR 06/29 4.091				4.091000	01 Jun 2029		
		110,000.000	Local 97.571564	107,328.72	103.500000	113,850.00	6,521.28	0.12
			Base 97.571564	107,328.72	103.500000	113,850.00	6,521.28	0.12
817826AF7	7 ELEVEN INC SR UNSECURED 144A 02/41 2.5				2.500000	10 Feb 2041		
		60,000.000	Local 98.948833	59,369.30	92.537879	55,522.73	-3,846.57	0.06
			Base 98.948833	59,369.30	92.537879	55,522.73	-3,846.57	0.06
844741BK3	SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125				5.125000	15 Jun 2027		
		90,000.000	Local 115.922789	104,330.51	114.392863	102,953.58	-1,376.93	0.11
			Base 115.922789	104,330.51	114.392863	102,953.58	-1,376.93	0.11
84765EAA6	SPECTRUM HEALTH SYSTEM SR UNSECURED 07/49 3.487				3.487000	15 Jul 2049		
		250,000.000	Local 100.000000	250,000.00	110.878265	277,195.66	27,195.66	0.30
			Base 100.000000	250,000.00	110.878265	277,195.66	27,195.66	0.30

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84858DAA6	SPIRIT AIR 2015 1 PTT A PASS THRU CE 10/29 4.1				4.100000	01 Oct 2029		
		79,176.590	Local 100.000000	79,176.59	103.104430	81,634.57	2,457.98	0.09
Original Face:		120,000.000	Base 100.000000	79,176.59	103.104430	81,634.57	2,457.98	0.09
85172FAM1	ONEMAIN FINANCE CORP COMPANY GUAR 03/25 6.875				6.875000	15 Mar 2025		
		125,000.000	Local 100.000000	125,000.00	111.250000	139,062.50	14,062.50	0.15
			Base 100.000000	125,000.00	111.250000	139,062.50	14,062.50	0.15
85172FAR0	ONEMAIN FINANCE CORP COMPANY GUAR 11/29 5.375				5.375000	15 Nov 2029		
		75,000.000	Local 100.594240	75,445.68	108.729500	81,547.13	6,101.45	0.09
			Base 100.594240	75,445.68	108.729500	81,547.13	6,101.45	0.09
855244AV1	STARBUCKS CORP SR UNSECURED 03/27 2				2.000000	12 Mar 2027		
		205,000.000	Local 99.690439	204,365.40	101.214382	207,489.48	3,124.08	0.23
			Base 99.690439	204,365.40	101.214382	207,489.48	3,124.08	0.23
855244AZ2	STARBUCKS CORP SR UNSECURED 11/30 2.55				2.550000	15 Nov 2030		
		90,000.000	Local 106.107311	95,496.58	102.093389	91,884.05	-3,612.53	0.10
			Base 106.107311	95,496.58	102.093389	91,884.05	-3,612.53	0.10
862121AB6	STORE CAPITAL CORP SR UNSECURED 03/29 4.625				4.625000	15 Mar 2029		
		210,000.000	Local 99.437295	208,818.32	112.120882	235,453.85	26,635.53	0.26
			Base 99.437295	208,818.32	112.120882	235,453.85	26,635.53	0.26
86787EBC0	TRUIST BANK SR UNSECURED 04/24 3.2				3.200000	01 Apr 2024		
		210,000.000	Local 99.985386	209,969.31	104.694392	219,858.22	9,888.91	0.24
			Base 99.985386	209,969.31	104.694392	219,858.22	9,888.91	0.24
871829BL0	SYSCO CORPORATION COMPANY GUAR 04/30 5.95				5.950000	01 Apr 2030		
		270,000.000	Local 127.210704	343,468.90	124.933060	337,319.26	-6,149.64	0.37
			Base 127.210704	343,468.90	124.933060	337,319.26	-6,149.64	0.37
87246YAC0	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125				4.125000	01 Nov 2024		
		50,000.000	Local 99.982120	49,991.06	107.552387	53,776.19	3,785.13	0.06
			Base 99.982120	49,991.06	107.552387	53,776.19	3,785.13	0.06
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15				3.150000	01 Oct 2026		
		80,000.000	Local 96.521038	77,216.83	94.000000	75,200.00	-2,016.83	0.08
			Base 96.521038	77,216.83	94.000000	75,200.00	-2,016.83	0.08

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	300,000.000	Local		99.148613	297,445.84	102.676116	308,028.35	10,582.51	0.33
		Base		99.148613	297,445.84	102.676116	308,028.35	10,582.51	0.33
889184AC1	TOLEDO HOSPITAL/THE SECURED 11/28 5.325					5.325000	15 Nov 2028		
	220,000.000	Local		100.000000	220,000.00	112.149728	246,729.40	26,729.40	0.27
		Base		100.000000	220,000.00	112.149728	246,729.40	26,729.40	0.27
89178BAA2	TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A					2.900000	25 Oct 2059		
	5,239.160	Local		100.790012	5,280.55	101.923940	5,339.96	59.41	0.01
	Original Face: 9,000.000	Base		100.790012	5,280.55	101.923940	5,339.96	59.41	0.01
89236TCQ6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/22 2.8					2.800000	13 Jul 2022		
	80,000.000	Local		99.978925	79,983.14	101.365665	81,092.53	1,109.39	0.09
		Base		99.978925	79,983.14	101.365665	81,092.53	1,109.39	0.09
89566EAH1	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 11/44 4.7					4.700000	01 Nov 2044		
	245,000.000	Local		115.289155	282,458.43	120.811139	295,987.29	13,528.86	0.32
		Base		115.289155	282,458.43	120.811139	295,987.29	13,528.86	0.32
89566EAK4	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 06/46 4.25					4.250000	01 Jun 2046		
	55,000.000	Local		109.077636	59,992.70	113.422017	62,382.11	2,389.41	0.07
		Base		109.077636	59,992.70	113.422017	62,382.11	2,389.41	0.07
89656GAA2	TRINITY RAIL LEASING L.P. TRL 2021 1A A 144A					2.260000	19 Jul 2051		
	137,853.380	Local		99.995858	137,847.67	99.445310	137,088.72	-758.95	0.15
	Original Face: 140,000.000	Base		99.995858	137,847.67	99.445310	137,088.72	-758.95	0.15
90265EAQ3	UDR INC COMPANY GUAR 01/30 3.2					3.200000	15 Jan 2030		
	105,000.000	Local		99.731943	104,718.54	105.158473	110,416.40	5,697.86	0.12
		Base		99.731943	104,718.54	105.158473	110,416.40	5,697.86	0.12
903436AA1	US AIRWAYS 2011 1A PTT PASS THRU CE 04/25 7.125					7.125000	22 Apr 2025		
	13,105.610	Local		97.880450	12,827.83	105.345800	13,806.21	978.38	0.01
	Original Face: 35,000.000	Base		97.880450	12,827.83	105.345800	13,806.21	978.38	0.01
90352WAD6	USQ RAIL I LLC STEAM 2021 1A A 144A					2.250000	28 Feb 2051		
	95,977.700	Local		99.997916	95,975.70	99.748870	95,736.67	-239.03	0.10
	Original Face: 100,000.000	Base		99.997916	95,975.70	99.748870	95,736.67	-239.03	0.10

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875				3.875000	15 Feb 2031		
		75,000.000	Local 100.000000	75,000.00	101.500000	76,125.00	1,125.00	0.08
			Base 100.000000	75,000.00	101.500000	76,125.00	1,125.00	0.08
912803EV1	STRIP PRINC 11/46 0.00000					15 Nov 2046		
		3,075,000.000	Local 65.847101	2,024,798.37	61.581533	1,893,632.14	-131,166.23	2.06
			Base 65.847101	2,024,798.37	61.581533	1,893,632.14	-131,166.23	2.06
912803FK4	STRIP PRINC 08/49 0.00000					15 Aug 2049		
		3,000,000.000	Local 58.868524	1,766,055.72	59.129477	1,773,884.31	7,828.59	1.93
			Base 58.868524	1,766,055.72	59.129477	1,773,884.31	7,828.59	1.93
912810RS9	US TREASURY N/B 05/46 2.5				2.500000	15 May 2046		
		380,000.000	Local 97.606771	370,905.73	110.945312	421,592.19	50,686.46	0.46
			Base 97.606771	370,905.73	110.945312	421,592.19	50,686.46	0.46
912810RX8	US TREASURY N/B 05/47 3				3.000000	15 May 2047		
		540,000.000	Local 102.676794	554,454.69	121.843750	657,956.25	103,501.56	0.71
			Base 102.676794	554,454.69	121.843750	657,956.25	103,501.56	0.71
91282CBL4	US TREASURY N/B 02/31 1.125				1.125000	15 Feb 2031		
		3,150,000.000	Local 96.101668	3,027,202.53	97.160156	3,060,544.91	33,342.38	3.32
			Base 96.101668	3,027,202.53	97.160156	3,060,544.91	33,342.38	3.32
91282CCB5	US TREASURY N/B 05/31 1.625				1.625000	15 May 2031		
		1,100,000.000	Local 101.466764	1,116,134.40	101.375000	1,115,125.00	-1,009.40	1.21
			Base 101.466764	1,116,134.40	101.375000	1,115,125.00	-1,009.40	1.21
91412F7Y7	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/43 FIXED OID 5.77				5.770000	15 May 2043		
		315,000.000	Local 130.575083	411,311.51	139.454870	439,282.84	27,971.33	0.48
Original Face:		315,000.000	Base 130.575083	411,311.51	139.454870	439,282.84	27,971.33	0.48
918290AA5	VSE VOI MORTGAGE LLC VSTNA 2016 A A 144A				2.540000	20 Jul 2033		
		40,086.660	Local 99.966772	40,073.34	99.890330	40,042.70	-30.64	0.04
Original Face:		320,000.000	Base 99.966772	40,073.34	99.890330	40,042.70	-30.64	0.04
91913YAW0	VALERO ENERGY CORP SR UNSECURED 04/29 4				4.000000	01 Apr 2029		
		210,000.000	Local 99.415429	208,772.40	108.909177	228,709.27	19,936.87	0.25
			Base 99.415429	208,772.40	108.909177	228,709.27	19,936.87	0.25

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92277GAG2	VENTAS REALTY LP COMPANY GUAR 01/26 4.125					4.125000	15 Jan 2026		
	25,000.000	Local		99.667920	24,916.98	108.856996	27,214.25	2,297.27	0.03
		Base		99.667920	24,916.98	108.856996	27,214.25	2,297.27	0.03
92343VCV4	VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272					4.272000	15 Jan 2036		
	170,000.000	Local		120.566988	204,963.88	117.473847	199,705.54	-5,258.34	0.22
		Base		120.566988	204,963.88	117.473847	199,705.54	-5,258.34	0.22
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	125,000.000	Local		99.777776	124,722.22	117.715212	147,144.02	22,421.80	0.16
		Base		99.777776	124,722.22	117.715212	147,144.02	22,421.80	0.16
92536PAA2	VERUS SECURITIZATION TRUST VERUS 2020 1 A1 144A					2.417000	25 Jan 2060		
	21,843.510	Local		99.953991	21,833.46	100.236780	21,895.23	61.77	0.02
Original Face:	105,000.000	Base		99.953991	21,833.46	100.236780	21,895.23	61.77	0.02
92537KAA2	VERUS SECURITIZATION TRUST VERUS 2019 4 A1 144A					2.642000	25 Nov 2059		
	44,366.990	Local		100.000000	44,366.99	100.962880	44,794.19	427.20	0.05
Original Face:	225,000.000	Base		100.000000	44,366.99	100.962880	44,794.19	427.20	0.05
92826CAE2	VISA INC SR UNSECURED 12/35 4.15					4.150000	14 Dec 2035		
	185,000.000	Local		99.894822	184,805.42	119.847691	221,718.23	36,912.81	0.24
		Base		99.894822	184,805.42	119.847691	221,718.23	36,912.81	0.24
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
	25,000.000	Local		116.664640	29,166.16	135.826410	33,956.60	4,790.44	0.04
		Base		116.664640	29,166.16	135.826410	33,956.60	4,790.44	0.04
92936UAE9	WP CAREY INC SR UNSECURED 10/26 4.25					4.250000	01 Oct 2026		
	50,000.000	Local		99.837440	49,918.72	109.529606	54,764.80	4,846.08	0.06
		Base		99.837440	49,918.72	109.529606	54,764.80	4,846.08	0.06
92940PAF1	WRKCO INC COMPANY GUAR 06/32 4.2					4.200000	01 Jun 2032		
	35,000.000	Local		99.969600	34,989.36	114.112175	39,939.26	4,949.90	0.04
		Base		99.969600	34,989.36	114.112175	39,939.26	4,949.90	0.04
94974BFN5	WELLS FARGO + COMPANY SUBORDINATED 08/23 4.125					4.125000	15 Aug 2023		
	95,000.000	Local		99.860821	94,867.78	104.900840	99,655.80	4,788.02	0.11
		Base		99.860821	94,867.78	104.900840	99,655.80	4,788.02	0.11

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94989NBE6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A4				3.664000	15 Sep 2058		
		150,000.000	Local 102.488013	153,732.02	106.590670	159,886.01	6,153.99	0.17
Original Face:		150,000.000	Base 102.488013	153,732.02	106.590670	159,886.01	6,153.99	0.17
94989TAZ7	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC22 A4				3.839000	15 Sep 2058		
		175,000.000	Local 102.620091	179,585.16	107.290540	187,758.45	8,173.29	0.20
Original Face:		175,000.000	Base 102.620091	179,585.16	107.290540	187,758.45	8,173.29	0.20
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR				2.879000	30 Oct 2030		
		270,000.000	Local 106.905670	288,645.31	104.059054	280,959.45	-7,685.86	0.31
			Base 106.905670	288,645.31	104.059054	280,959.45	-7,685.86	0.31
95001VAU4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 A4				3.311000	15 Jun 2052		
		280,000.000	Local 102.787800	287,805.84	107.689540	301,530.71	13,724.87	0.33
Original Face:		280,000.000	Base 102.787800	287,805.84	107.689540	301,530.71	13,724.87	0.33
95002KAE3	WELLS FARGO MORTGAGE BACKED SE WFMB 2020 1 A5 144A				3.000000	25 Dec 2049		
		400,000.000	Local 102.642590	410,570.36	101.304170	405,216.68	-5,353.68	0.44
Original Face:		400,000.000	Base 102.642590	410,570.36	101.304170	405,216.68	-5,353.68	0.44
95040QAD6	WELLTOWER INC SR UNSECURED 04/28 4.25				4.250000	15 Apr 2028		
		100,000.000	Local 99.972660	99,972.66	112.096788	112,096.79	12,124.13	0.12
			Base 99.972660	99,972.66	112.096788	112,096.79	12,124.13	0.12
958102AR6	WESTERN DIGITAL CORP SR UNSECURED 02/32 3.1				3.100000	01 Feb 2032		
		180,000.000	Local 99.727383	179,509.29	100.730000	181,314.00	1,804.71	0.20
			Base 99.727383	179,509.29	100.730000	181,314.00	1,804.71	0.20
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65				4.650000	01 Jul 2026		
		205,000.000	Local 100.179683	205,368.35	108.750000	222,937.50	17,569.15	0.24
			Base 100.179683	205,368.35	108.750000	222,937.50	17,569.15	0.24
960386AM2	WESTINGHOUSE AIR BRAKE COMPANY GUAR 09/28 4.95				4.950000	15 Sep 2028		
		210,000.000	Local 99.919876	209,831.74	113.758579	238,893.02	29,061.28	0.26
			Base 99.919876	209,831.74	113.758579	238,893.02	29,061.28	0.26
960413AY8	WESTLAKE CHEMICAL CORP SR UNSECURED 08/41 2.875				2.875000	15 Aug 2041		
		100,000.000	Local 97.996380	97,996.38	97.572799	97,572.80	-423.58	0.11
			Base 97.996380	97,996.38	97.572799	97,572.80	-423.58	0.11

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

Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
963320AW6	WHIRLPOOL CORP SR UNSECURED 02/29 4.75				4.750000	26 Feb 2029		
		125,000.000	Local 99.093464	123,866.83	115.532022	144,415.03	20,548.20	0.16
			Base 99.093464	123,866.83	115.532022	144,415.03	20,548.20	0.16
96950FAQ7	WILLIAMS COMPANIES INC SR UNSECURED 01/25 3.9				3.900000	15 Jan 2025		
		85,000.000	Local 99.221447	84,338.23	106.298478	90,353.71	6,015.48	0.10
			Base 99.221447	84,338.23	106.298478	90,353.71	6,015.48	0.10
980236AM5	WOODSIDE FINANCE LTD COMPANY GUAR 144A 03/25 3.65				3.650000	05 Mar 2025		
		55,000.000	Local 99.986655	54,992.66	105.122165	57,817.19	2,824.53	0.06
			Base 99.986655	54,992.66	105.122165	57,817.19	2,824.53	0.06
980236AQ6	WOODSIDE FINANCE LTD COMPANY GUAR 144A 03/29 4.5				4.500000	04 Mar 2029		
		145,000.000	Local 99.860352	144,797.51	111.826799	162,148.86	17,351.35	0.18
			Base 99.860352	144,797.51	111.826799	162,148.86	17,351.35	0.18
98310WAM0	TRAVEL + LEISURE CO SR SECURED 10/25 5.1				6.600000	01 Oct 2025		
		25,000.000	Local 99.975440	24,993.86	111.250000	27,812.50	2,818.64	0.03
			Base 99.975440	24,993.86	111.250000	27,812.50	2,818.64	0.03
983130AV7	WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 03/25 5.5				5.500000	01 Mar 2025		
		140,000.000	Local 102.865707	144,011.99	103.000000	144,200.00	188.01	0.16
			Base 102.865707	144,011.99	103.000000	144,200.00	188.01	0.16
US DOLLAR Total								
		83,808,573.570	Local	84,046,738.53		86,412,444.07	2,365,705.54	93.83
Original Face:		90,102,666.000	Base	84,046,738.53		86,412,444.07	2,365,705.54	93.83
FIXED INCOME Total								
		83,808,573.570	Base	84,046,738.53		86,412,444.07	2,365,705.54	93.83
Original Face:		90,102,666.000						

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

Holdings

CONNING-GOODWIN CPT CR PLS BND
CONNING INC
FUND: HBQ4



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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								
		86,175,449.520	Base	89,345,525.35		92,093,693.75	2,748,168.40	100.00
Original Face:		90,102,666.000						



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
94,659.81	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	94,659.81	94,659.81	0	0.00
		94,659.81	94,659.81	0	0.00
COMMON STOCK					
17,752	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	2,077,694.08	1,395,945.79	4	0.00
11,978	CUSIP # 011642105 ALARM.COM HOLDINGS INC	1,015,854.18	679,988.41	2	0.00
3,501	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,300,787.18	643,179.04	5	0.00
9,320	CUSIP # 040413106 ARISTA NETWORKS INC	1,339,750.00	601,116.49	3	0.00
5,443	CUSIP # 052769106 AUTODESK INC	1,530,517.17	464,059.29	3	0.00
57,057	CUSIP # 127097103 COTERRA ENERGY INC	1,084,083.00	956,003.26	2	0.00
13,125	CUSIP # 192422103 COGNEX CORPORATION	1,020,600.00	634,736.67	2	0.00
7,747	CUSIP # 248019101 DELUXE CORP	248,756.17	340,493.04	1	0.00
17,404	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,657,208.88	1,119,243.79	4	0.00
53,777	CUSIP # 371901109 GENTEX CORP	1,874,128.45	1,426,273.87	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,878	CUSIP # 37253A103 GENTHERM INC	597,698.20	244,528.04	1	0.00
8,114	CUSIP # 384109104 GRACO INC	654,150.68	222,541.44	1	0.00
2,351	CUSIP # 44980X109 IPG PHOTONICS INC	404,701.14	313,141.51	1	0.00
6,929	CUSIP # 45867G101 INTERDIGITAL INC	496,324.27	448,649.29	1	0.00
3,113	CUSIP # 461202103 INTUIT INC	2,002,343.86	388,778.52	4	0.00
4,203	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,510,137.90	343,047.92	3	0.00
33,688	CUSIP # 477143101 JETBLUE AIRWAYS CORP	479,717.12	386,037.40	1	0.00
5,231	CUSIP # 50187T106 LGI HOMES INC	808,084.88	793,564.38	2	0.00
5,913	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,058,545.26	451,368.76	2	0.00
3,766	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	316,569.96	313,104.48	1	0.00
19,302	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	1,680,432.12	871,337.05	4	0.00
18,347	CUSIP # 62855J104 MYRIAD GENETICS INC	506,377.20	610,809.26	1	0.00
12,250	CUSIP # 655664100 NORDSTROM INC	277,095.00	457,271.17	1	0.00
7,886	CUSIP # 704326107 PAYCHEX INC	1,076,439.00	577,729.48	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,315	CUSIP # 727493108 PLANTRONICS INC	625,382.10	627,826.49	1	0.00
21,399	CUSIP # 729132100 PLEXUS CORP	2,051,950.11	1,205,900.00	4	0.00
17,182	CUSIP # 739276103 POWER INTEGRATIONS INC	1,596,035.98	533,944.31	3	0.00
15,052	CUSIP # 743713109 PROTO LABS INC	772,920.20	1,115,351.17	2	0.00
42,036	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	1,368,271.80	684,720.12	3	0.00
15,109	CUSIP # 83125X103 SLEEP NUMBER CORP	1,157,349.40	409,746.25	3	0.00
4,747	CUSIP # 833034101 SNAP-ON INC	1,022,408.86	886,630.20	2	0.00
167,999	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	782,875.34	683,186.82	2	0.00
18,537	CUSIP # 860897107 STITCH FIX INC CL A	350,720.04	554,870.49	1	0.00
6,649	CUSIP # 86272C103 STRATEGIC EDUCATION INC	384,578.16	694,235.81	1	0.00
39,502	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	1,736,112.90	1,111,810.89	4	0.00
20,671	CUSIP # 872540109 TJX COMPANIES INC	1,569,342.32	806,899.72	3	0.00
1,520	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	270,134.40	246,786.59	1	0.00
45,500	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	964,145.00	750,135.46	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,059	CUSIP # 92552V100 VIASAT INC	1,071,587.86	1,039,724.44	2	0.00
10,239	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	787,379.10	812,849.65	2	0.00
		42,529,189.27	26,847,566.76	92	0.00
	FOREIGN STOCK				
17,273	CUSIP # 683715106 OPEN TEXT CORP	820,122.04	580,797.71	2	0.00
5,263	CUSIP # G47567105 IHS MARKIT LTD	699,557.96	191,407.44	2	0.00
13,560	CUSIP # H2906T109 GARMIN LTD	1,846,465.20	903,203.17	4	0.00
4,947	CUSIP # N22717107 CORE LABORATORIES NV	110,367.57	240,890.26	0	0.00
		3,476,512.77	1,916,298.58	8	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
160,736.99	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	160,736.99	160,736.99	0	0.00
		160,736.99	160,736.99	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,731,231.81	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,731,231.81	1,731,231.81	1	0.00
		1,731,231.81	1,731,231.81	1	0.00
COMMON STOCK					
10,150	CUSIP # 00724F101 ADOBE SYSTEMS INC	5,755,659.00	1,713,578.43	5	0.00
4,525	CUSIP # 02079K305 ALPHABET INC	13,109,106.00	4,728,364.06	10	0.00
3,005	CUSIP # 023135106 AMAZON.COM INC	10,019,691.70	6,438,466.37	8	0.00
11,700	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,884,986.00	1,798,129.33	2	12,168.00
58,850	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	2,499,948.00	2,270,663.30	2	0.00
28,225	CUSIP # 30303M102 FACEBOOK INC	9,493,478.75	4,587,690.36	8	0.00
19,900	CUSIP # 337738108 FISERV INC	2,065,421.00	2,174,224.22	2	0.00
12,200	CUSIP # 339041105 FLETCOR TECHNOLOGIES INC	2,730,848.00	3,124,222.13	2	0.00
18,750	CUSIP # 37940X102 GLOBAL PAYMENTS INC	2,534,625.00	3,043,445.41	2	0.00
7,750	CUSIP # 461202103 INTUIT INC	4,984,955.00	1,776,450.85	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
60,610	CUSIP # 49271V100 KEURIG DR PEPPER INC	2,234,084.60	2,089,866.67	2	0.00
5,225	CUSIP # 57636Q104 MASTERCARD INC	1,877,447.00	1,807,747.37	1	0.00
45,900	CUSIP # 594918104 MICROSOFT CORPORATION	15,437,088.00	3,877,349.93	12	0.00
33,150	CUSIP # 61174X109 MONSTER BEVERAGE CORP	3,183,726.00	2,534,136.03	3	0.00
9,450	CUSIP # 64110L106 NETFLIX INC	5,693,058.00	4,958,137.26	5	0.00
21,540	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	1,834,561.80	1,985,978.79	1	0.00
16,025	CUSIP # 67066G104 NVIDIA CORP	4,713,112.75	2,240,681.32	4	0.00
32,225	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	6,076,990.50	3,415,229.91	5	0.00
90,050	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	7,573,205.00	6,831,041.14	6	0.00
12,050	CUSIP # 911312106 UNITED PARCEL SERVICE INC	2,582,797.00	2,458,569.42	2	0.00
6,025	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	3,025,393.50	1,872,676.18	2	0.00
23,725	CUSIP # 92826C839 VISA INC CL A	5,141,444.75	2,242,660.75	4	0.00
10,725	CUSIP # 98978V103 ZOETIS INC	2,617,221.75	781,586.51	2	0.00
7,525	CUSIP # G0403H108 AON PLC	2,261,714.00	1,430,300.72	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		120,330,563.10	70,181,196.46	96	12,168.00
	FOREIGN STOCK				
8,250	CUSIP # G5494J103 LINDE PLC	2,858,047.50	2,591,600.25	2	0.00
		2,858,047.50	2,591,600.25	2	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
396,711.49	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	396,711.49	396,711.49	0	0.00
		396,711.49	396,711.49	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
599.884	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	98,542.94	69,056.78	5	0.00
		98,542.94	69,056.78	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
16,510.89	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	212,884.81	194,018.40	11	0.00
110,736.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	110,736.72	110,736.72	6	0.00
		323,621.53	304,755.12	17	0.00
COMMON TRUST FUNDS - EQUITY					
1,396.123	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	90,478.54	53,138.47	5	0.00
2,424.523	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	189,415.62	107,781.15	10	0.00
2,833.517	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	574,965.65	241,641.16	30	0.00
16,569.385	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	461,818.58	355,196.14	24	0.00
10,495.298	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	155,168.78	151,046.37	8	0.00
		1,471,847.17	908,803.29	78	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,236.208	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	203,071.89	141,809.36	5	0.00
		203,071.89	141,809.36	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
11,997.393	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	154,618.62	128,913.59	4	0.00
162,728.257	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,098,153.05	1,924,076.83	54	0.00
133,127.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	133,127.43	133,127.43	3	0.00
		2,385,899.10	2,186,117.85	62	0.00
COMMON TRUST FUNDS - EQUITY					
1,124.995	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	72,907.55	43,455.90	2	0.00
1,464.083	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	114,381.34	65,541.62	3	0.00
2,525.976	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	512,560.69	233,122.43	13	0.00
14,960.887	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	416,986.85	298,294.73	11	0.00
10,102.225	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	149,357.36	141,186.99	4	0.00
		1,266,193.79	781,601.67	33	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,254.096	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	206,010.35	146,024.48	5	0.00
		206,010.35	146,024.48	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
9,127.936	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	117,637.96	96,733.33	3	0.00
102,049.5	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,315,785.43	1,197,732.27	34	0.00
120,666.44	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	120,666.44	120,666.44	3	0.00
		1,554,089.83	1,415,132.04	40	0.00
COMMON TRUST FUNDS - EQUITY					
1,711.61	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	110,924.31	65,445.26	3	0.00
2,970.697	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	232,085.41	136,286.79	6	0.00
4,139.456	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	839,961.44	403,110.87	22	0.00
26,216.214	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	730,693.07	559,493.77	19	0.00
15,372.037	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	227,269.42	217,162.12	6	0.00
		2,140,933.65	1,381,498.81	55	0.00

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.374476

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		59,997.180	Local	1.000000	59,997.18	1.000000	59,997.18	0.00	1.80
			Base	0.739000	44,337.94	0.727550	43,650.95	-686.99	0.03

AUSTRALIAN DOLLAR Total

		59,997.180	Local		59,997.18		59,997.18	0.00	1.80
			Base		44,337.94		43,650.95	-686.99	0.03

BRAZILIAN REAL

Exchange Rate: 5.570000

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		322,250.560	Local	1.000000	322,250.56	1.000000	322,250.56	0.00	5.63
			Base	0.180234	58,080.58	0.179533	57,854.68	-225.90	0.04

BRAZILIAN REAL Total

		322,250.560	Local		322,250.56		322,250.56	0.00	5.63
			Base		58,080.58		57,854.68	-225.90	0.04

CANADIAN DOLLAR

Exchange Rate: 1.264950

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		7,139.230	Local	1.000000	7,139.23	1.000000	7,139.23	0.00	0.16
			Base	0.780105	5,569.35	0.790545	5,643.88	74.53	0.00

CANADIAN DOLLAR Total

		7,139.230	Local		7,139.23		7,139.23	0.00	0.16
			Base		5,569.35		5,643.88	74.53	0.00

CHILEAN PESO

Exchange Rate: 852.000000

CLP	CHILEAN PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,662,523.000	Local	1.000000	2,662,523.00	1.000000	2,662,523.00	0.00	2.12
			Base	0.001362	3,627.14	0.001174	3,125.03	-502.11	0.00

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CHILEAN PESO Total								
		2,662,523.000	Local	2,662,523.00		2,662,523.00	0.00	2.12
			Base	3,627.14		3,125.03	-502.11	0.00
							Exchange Rate:	4,066.000000
COLOMBIAN PESO								
COP	COLOMBIAN PESO							
		11,946,468.250	Local	11,946,468.25	1.000000	11,946,468.25	0.00	7.18
			Base	3,143.61	0.000246	2,938.14	-205.47	0.00
COLOMBIAN PESO Total								
		11,946,468.250	Local	11,946,468.25		11,946,468.25	0.00	7.18
			Base	3,143.61		2,938.14	-205.47	0.00
							Exchange Rate:	21.849350
CZECH KORUNA								
CZK	CZECH KORUNA							
		5,614.200	Local	5,614.20	1.000000	5,614.20	0.00	0.12
			Base	250.37	0.044596	256.95	6.58	0.00
CZECH KORUNA Total								
		5,614.200	Local	5,614.20		5,614.20	0.00	0.12
			Base	250.37		256.95	6.58	0.00
							Exchange Rate:	6.532050
DANISH KRONE								
DKK	DANISH KRONE							
		12,077.860	Local	12,077.86	1.000000	12,077.86	0.00	0.16
			Base	1,884.56	0.153091	1,849.02	-35.54	0.00
DANISH KRONE Total								
		12,077.860	Local	12,077.86		12,077.86	0.00	0.16
			Base	1,884.56		1,849.02	-35.54	0.00
							Exchange Rate:	0.878349
EURO CURRENCY								

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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							
		115,874.610	Local 1.000000	115,874.61	1.000000	115,874.61	0.00	0.73
			Base 1.190258	137,920.67	1.138500	131,923.20	-5,997.47	0.10
INTERNATIONAL Total		115,874.610	Local Base	115,874.61 137,920.67		115,874.61 131,923.20	0.00 -5,997.47	0.73 0.10
EURO CURRENCY Total		115,874.610	Local Base	115,874.61 137,920.67		115,874.61 131,923.20	0.00 -5,997.47	0.73 0.10
HONG KONG DOLLAR							Exchange Rate:	7.797550
HKD	HONG KONG DOLLAR							
		1,957.930	Local 1.000000	1,957.93	1.000000	1,957.93	0.00	0.00
			Base 0.128176	250.96	0.128245	251.10	0.14	0.00
HONG KONG DOLLAR Total		1,957.930	Local Base	1,957.93 250.96		1,957.93 251.10	0.00 0.14	0.00 0.00
HUNGARIAN FORINT							Exchange Rate:	324.462050
HUF	HUNGARIAN FORINT							
		435,552.940	Local 1.000000	435,552.94	1.000000	435,552.94	0.00	2.52
			Base 0.003477	1,514.22	0.003082	1,342.38	-171.84	0.00
HUNGARIAN FORINT Total		435,552.940	Local Base	435,552.94 1,514.22		435,552.94 1,342.38	0.00 -171.84	2.52 0.00
INDIAN RUPEE							Exchange Rate:	74.335650
INR	INDIAN RUPEE							
		1,273,047.650	Local 1.000000	1,273,047.65	1.000000	1,273,047.65	0.00	0.57

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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	0.013175	16,772.61	0.013452	17,125.67	353.06	0.01
INDIAN RUPEE Total		1,273,047.650	Local	1,273,047.65		1,273,047.65	0.00	0.57
		Base		16,772.61		17,125.67	353.06	0.01
INDONESIAN RUPIAH							Exchange Rate:	14,252.500000
IDR	INDONESIAN RUPIAH							
		83,413,490.800	Local	83,413,490.80	1.000000	83,413,490.80	0.00	3.78
			Base	5,769.86	0.000070	5,852.55	82.69	0.00
INDONESIAN RUPIAH Total		83,413,490.800	Local	83,413,490.80		83,413,490.80	0.00	3.78
			Base	5,769.86		5,852.55	82.69	0.00
JAPANESE YEN							Exchange Rate:	115.030000
JPY	JAPANESE YEN							
		28,480.000	Local	28,480.00	1.000000	28,480.00	0.00	0.00
			Base	250.40	0.008693	247.59	-2.81	0.00
JAPANESE YEN Total		28,480.000	Local	28,480.00		28,480.00	0.00	0.00
			Base	250.40		247.59	-2.81	0.00
MALAYSIAN RINGGIT							Exchange Rate:	4.166000
MYR	MALAYSIAN RINGGIT							
		43,593.640	Local	43,593.64	1.000000	43,593.64	0.00	3.53
			Base	10,472.50	0.240038	10,464.15	-8.35	0.01
MALAYSIAN RINGGIT Total		43,593.640	Local	43,593.64		43,593.64	0.00	3.53
			Base	10,472.50		10,464.15	-8.35	0.01

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

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
MEXICAN PESO							Exchange Rate:	20.475500
MXN	MEXICAN PESO (NEW)							
		20,103.970	Local	1.000000	20,103.97	1.000000	20,103.97	0.00
			Base	0.048356	972.14	0.048839	981.85	9.71
								0.19
								0.00
MEXICAN PESO Total		20,103.970	Local		20,103.97		20,103.97	0.00
			Base		972.14		981.85	9.71
								0.19
								0.00
NEW ISRAELI SHEQEL							Exchange Rate:	3.108950
ILS	NEW ISRAELI SHEQEL							
		819.140	Local	1.000000	819.14	1.000000	819.14	0.00
			Base	0.307200	251.64	0.321652	263.48	11.84
								0.22
								0.00
NEW ISRAELI SHEQEL Total		819.140	Local		819.14		819.14	0.00
			Base		251.64		263.48	11.84
								0.22
								0.00
NEW TAIWAN DOLLAR							Exchange Rate:	27.667000
TWD	NEW TAIWAN DOLLAR							
		7,475.000	Local	1.000000	7,475.00	1.000000	7,475.00	0.00
			Base	0.035956	268.77	0.036144	270.18	1.41
								0.01
								0.00
NEW TAIWAN DOLLAR Total		7,475.000	Local		7,475.00		7,475.00	0.00
			Base		268.77		270.18	1.41
								0.01
								0.00
NEW ZEALAND DOLLAR							Exchange Rate:	1.460067
NZD	NEW ZEALAND DOLLAR							
		366.640	Local	1.000000	366.64	1.000000	366.64	0.00
			Base	0.704997	258.48	0.684900	251.11	-7.37
								100.00
								0.00

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

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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

366.640	Local			366.64		366.64	0.00	100.00
	Base			258.48		251.11	-7.37	0.00

NORWEGIAN KRONE

Exchange Rate: 8.806550

NOK	NORWEGIAN KRONE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
2,276.640	Local		1.000000	2,276.64	1.000000	2,276.64	0.00	0.03
	Base		0.117419	267.32	0.113552	258.52	-8.80	0.00

NORWEGIAN KRONE Total

2,276.640	Local			2,276.64		2,276.64	0.00	0.03
	Base			267.32		258.52	-8.80	0.00

PHILIPPINE PISO

Exchange Rate: 50.992500

PHP	PHILIPPINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
239,151.080	Local		1.000000	239,151.08	1.000000	239,151.08	0.00	100.00
	Base		0.020082	4,802.58	0.019611	4,689.93	-112.65	0.00

PHILIPPINE PISO Total

239,151.080	Local			239,151.08		239,151.08	0.00	100.00
	Base			4,802.58		4,689.93	-112.65	0.00

POLISH ZLOTY

Exchange Rate: 4.029150

PLN	POLISH ZLOTY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
968.100	Local		1.000000	968.10	1.000000	968.10	0.00	100.00
	Base		0.261120	252.79	0.248191	240.27	-12.52	0.00

POLISH ZLOTY Total

968.100	Local			968.10		968.10	0.00	100.00
	Base			252.79		240.27	-12.52	0.00

POUND STERLING

Exchange Rate: 0.738798

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

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 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
		26,253.370	Local 1.000000	26,253.37	1.000000	26,253.37	0.00	0.36
			Base 1.344997	35,310.71	1.353550	35,535.25	224.54	0.03
POUND STERLING Total								
		26,253.370	Local	26,253.37		26,253.37	0.00	0.36
			Base	35,310.71		35,535.25	224.54	0.03
QATARI RIAL							Exchange Rate:	3.641750
QAR	QATARI RIAL	8,562.270	Local 1.000000	8,562.27	1.000000	8,562.27	0.00	2.16
			Base 0.274649	2,351.62	0.274593	2,351.14	-0.48	0.00
QATARI RIAL Total								
		8,562.270	Local	8,562.27		8,562.27	0.00	2.16
			Base	2,351.62		2,351.14	-0.48	0.00
RUSSIAN RUBLE							Exchange Rate:	75.088750
RUB	RUSSIAN RUBLE	1,411,662.510	Local 1.000000	1,411,662.51	1.000000	1,411,662.51	0.00	100.00
			Base 0.013555	19,135.15	0.013318	18,799.92	-335.23	0.01
RUSSIAN RUBLE Total								
		1,411,662.510	Local	1,411,662.51		1,411,662.51	0.00	100.00
			Base	19,135.15		18,799.92	-335.23	0.01
SAUDI RIYAL							Exchange Rate:	3.754400
SAR	SAUDI RIYAL	51,640.530	Local 1.000000	51,640.53	1.000000	51,640.53	0.00	1.72
			Base 0.266644	13,769.66	0.266354	13,754.67	-14.99	0.01
SAUDI RIYAL Total								
		51,640.530	Local	51,640.53		51,640.53	0.00	1.72
			Base	13,769.66		13,754.67	-14.99	0.01

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SINGAPORE DOLLAR							Exchange Rate:	1.347600
SGD	SINGAPORE DOLLAR							
		351.560	Local 1.000000	351.56	1.000000	351.56	0.00	0.04
			Base 0.741950	260.84	0.742060	260.88	0.04	0.00
SINGAPORE DOLLAR Total								
		351.560	Local	351.56		351.56	0.00	0.04
			Base	260.84		260.88	0.04	0.00
SOUTH AFRICAN RAND							Exchange Rate:	15.935000
ZAR	SOUTH AFRICAN RAND							
		4,046.070	Local 1.000000	4,046.07	1.000000	4,046.07	0.00	0.05
			Base 0.063489	256.88	0.062755	253.91	-2.97	0.00
SOUTH AFRICAN RAND Total								
		4,046.070	Local	4,046.07		4,046.07	0.00	0.05
			Base	256.88		253.91	-2.97	0.00
SOUTH KOREAN WON							Exchange Rate:	1,188.750000
KRW	SOUTH KOREAN WON							
		10,796,483.000	Local 1.000000	10,796,483.00	1.000000	10,796,483.00	0.00	0.31
			Base 0.000847	9,142.21	0.000841	9,082.21	-60.00	0.01
SOUTH KOREAN WON Total								
		10,796,483.000	Local	10,796,483.00		10,796,483.00	0.00	0.31
			Base	9,142.21		9,082.21	-60.00	0.01
SWEDISH KRONA							Exchange Rate:	9.036200
SEK	SWEDISH KRONA							
		2,283.430	Local 1.000000	2,283.43	1.000000	2,283.43	0.00	0.02
			Base 0.115510	263.76	0.110666	252.70	-11.06	0.00

Holdings

FRANKLIN GLOBAL DBI CIF
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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SWEDISH KRONA Total

2,283.430	Local			2,283.43		2,283.43	0.00	0.02
	Base			263.76		252.70	-11.06	0.00

SWISS FRANC

Exchange Rate: 0.911200

CHF	SWISS FRANC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
4,787.160	Local		1.000000	4,787.16	1.000000	4,787.16	0.00	0.17
	Base		1.082588	5,182.52	1.097454	5,253.69	71.17	0.00

SWISS FRANC Total

4,787.160	Local			4,787.16		4,787.16	0.00	0.17
	Base			5,182.52		5,253.69	71.17	0.00

THAILAND BAHT

Exchange Rate: 33.405000

THB	THAILAND BAHT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
162,517.000	Local		1.000000	162,517.00	1.000000	162,517.00	0.00	0.96
	Base		0.030009	4,876.92	0.029936	4,865.05	-11.87	0.00

THAILAND BAHT Total

162,517.000	Local			162,517.00		162,517.00	0.00	0.96
	Base			4,876.92		4,865.05	-11.87	0.00

TURKISH LIRA

Exchange Rate: 13.229000

TRY	TURKISH LIRA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
1,895.950	Local		1.000000	1,895.95	1.000000	1,895.95	0.00	0.56
	Base		0.132261	250.76	0.075592	143.32	-107.44	0.00

TURKISH LIRA Total

1,895.950	Local			1,895.95		1,895.95	0.00	0.56
	Base			250.76		143.32	-107.44	0.00

UAE DIRHAM

Exchange Rate: 3.673050

AED	UAE DIRHAM	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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Holdings

FRANKLIN 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	
		923.890	Local	1.000000	923.89	1.000000	923.89	0.00	0.10
			Base	0.272240	251.52	0.272253	251.53	0.01	0.00

UAE DIRHAM Total

		923.890	Local		923.89		923.89	0.00	0.10
			Base		251.52		251.53	0.01	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	
		-72,670.880	Local	1.000000	-72,670.88	1.000000	-72,670.88	0.00	0.12
			Base	1.000000	-72,670.88	1.000000	-72,670.88	0.00	0.06

US DOLLAR Total

		-72,670.880	Local		-72,670.88		-72,670.88	0.00	0.12
			Base		-72,670.88		-72,670.88	0.00	0.06

YUAN RENMINBI

Exchange Rate: 6.373350

CNY	YUAN RENMINBI	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		62,806.790	Local	1.000000	62,806.79	1.000000	62,806.79	0.00	0.69
			Base	0.157035	9,862.88	0.156903	9,854.60	-8.28	0.01

YUAN RENMINBI Total

		62,806.790	Local		62,806.79		62,806.79	0.00	0.69
			Base		9,862.88		9,854.60	-8.28	0.01

CASH Total

		113,060,771.070	Base		325,163.04		317,468.62	-7,694.42	0.35
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CASH EQUIVALENT

US DOLLAR						Exchange Rate: 1.000000			
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.005073	31 Dec 2030			
		1,273,877.940	Local	100.000000	1,273,877.94	100.000000	1,273,877.94	0.00	2.14
			Base	100.000000	1,273,877.94	100.000000	1,273,877.94	0.00	0.96

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
US DOLLAR Total									
		1,273,877.94	Local	1,273,877.94		1,273,877.94	0.00	2.14	
			Base	1,273,877.94		1,273,877.94	0.00	0.96	
CASH EQUIVALENT Total									
		1,273,877.94	Base	1,273,877.94		1,273,877.94	0.00	0.96	
EQUITY									
AUSTRALIAN DOLLAR							Exchange Rate:	1.374476	
606558005	AUST AND NZ BANKING GROUP COMMON STOCK								
		4,084.000	Local	30.915451	126,258.70	27.510000	112,350.84	-13,907.86	3.38
			Base	22.923800	93,620.80	20.014900	81,740.85	-11,879.95	0.06
607614005	WESTPAC BANKING CORP COMMON STOCK								
		3,765.000	Local	33.986985	127,961.00	21.350000	80,382.75	-47,578.25	2.42
			Base	25.201344	94,883.06	15.533192	58,482.47	-36,400.59	0.04
608625901	FORTESCUE METALS GROUP LTD COMMON STOCK								
		6,914.000	Local	22.901445	158,340.59	19.210000	132,817.94	-25,522.65	3.99
			Base	17.374180	120,125.08	13.976235	96,631.69	-23,493.39	0.07
614469005	BHP GROUP LTD DI COMMON STOCK								
		10,995.000	Local	36.604320	402,464.50	41.500000	456,292.50	53,828.00	13.71
			Base	27.592650	303,381.19	30.193325	331,975.60	28,594.41	0.25
618549901	CSL LTD COMMON STOCK								
		573.000	Local	160.139581	91,759.98	290.720000	166,582.56	74,822.58	5.00
			Base	119.575131	68,516.55	211.513333	121,197.14	52,680.59	0.09
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK								
		2,088.000	Local	88.937505	185,701.51	101.000000	210,888.00	25,186.49	6.34
			Base	66.393233	138,629.07	73.482549	153,431.56	14,802.49	0.12
622010007	RIO TINTO LTD COMMON STOCK								
		884.000	Local	57.588778	50,908.48	100.110000	88,497.24	37,588.76	2.66
			Base	42.702070	37,748.63	72.835029	64,386.17	26,637.54	0.05

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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
641297908	JAMES HARDIE INDUSTRIES CDI CDI EUR.59								
	2,705.000	Local	45.572776	123,274.36	55.300000	149,586.50	26,312.14	4.49	
		Base	34.355035	92,930.37	40.233514	108,831.66	15,901.29	0.08	
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK								
	3,873.000	Local	32.906445	127,446.66	28.840000	111,697.32	-15,749.34	3.36	
		Base	24.400124	94,501.68	20.982542	81,265.38	-13,236.30	0.06	
663710002	NEWCREST MINING LTD COMMON STOCK								
	1,791.000	Local	21.180586	37,934.43	24.480000	43,843.68	5,909.25	1.32	
		Base	15.625974	27,986.12	17.810424	31,898.47	3,912.35	0.02	
677670002	SANTOS LTD COMMON STOCK								
	10,485.000	Local	7.253625	76,054.26	6.310000	66,160.35	-9,893.91	1.99	
		Base	5.468145	57,333.50	4.590840	48,134.96	-9,198.54	0.04	
685085003	STOCKLAND REIT NPV								
	14,105.000	Local	3.451725	48,686.58	4.240000	59,805.20	11,118.62	1.80	
		Base	2.372026	33,457.43	3.084812	43,511.27	10,053.84	0.03	
694883000	WESFARMERS LTD COMMON STOCK								
	2,033.000	Local	42.567226	86,539.17	59.300000	120,556.90	34,017.73	3.62	
		Base	31.980143	65,015.63	43.143714	87,711.17	22,695.54	0.07	
697972008	WOODSIDE PETROLEUM LTD COMMON STOCK								
	2,981.000	Local	22.781385	67,911.31	21.930000	65,373.33	-2,537.98	1.96	
		Base	17.173747	51,194.94	15.955171	47,562.37	-3,632.57	0.04	
698123908	WOOLWORTHS GROUP LTD COMMON STOCK								
	8,703.000	Local	30.606630	266,369.50	38.010000	330,801.03	64,431.53	9.94	
		Base	22.264459	193,767.59	27.654175	240,674.29	46,906.70	0.18	
B033YN903	DEXUS/AU REIT								
	26,731.000	Local	11.606109	310,242.90	11.120000	297,248.72	-12,994.18	8.93	
		Base	8.606235	230,053.28	8.090356	216,263.30	-13,789.98	0.16	
B03FYZ909	GOODMAN GROUP REIT								
	9,929.000	Local	18.715527	185,826.47	26.500000	263,118.50	77,292.03	7.91	
		Base	13.655199	135,582.47	19.280075	191,431.86	55,849.39	0.14	

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B28YTC906	MACQUARIE GROUP LTD COMMON STOCK								
	923.000	Local	118.140856	109,044.01	205.400000	189,584.20	80,540.19	5.70	
		Base	88.616522	81,793.05	149.438768	137,931.98	56,138.93	0.10	
BLZH0Z901	SCENTRE GROUP REIT								
	29,919.000	Local	2.121060	63,459.99	3.160000	94,544.04	31,084.05	2.84	
		Base	1.457593	43,609.72	2.299058	68,785.52	25,175.80	0.05	
BNVS14905	ENDEAVOUR GROUP LTD/AUSTRALI COMMON STOCK								
	7,092.000	Local	6.500000	46,098.00	6.740000	47,800.08	1,702.08	1.44	
		Base	4.931875	34,976.86	4.903687	34,776.95	-199.91	0.03	
BYWR0T908	COLES GROUP LTD COMMON STOCK								
	9,933.000	Local	13.806663	137,141.58	17.940000	178,198.02	41,056.44	5.35	
		Base	9.383925	93,210.53	13.052247	129,647.97	36,437.44	0.10	
AUSTRALIAN DOLLAR Total									
	160,506.000	Local		2,829,423.98		3,266,129.70	436,705.72	98.13	
		Base		2,092,317.55		2,376,272.63	283,955.08	1.80	
BRAZILIAN REAL									
								Exchange Rate:	5.570000
219628005	VALE SA COMMON STOCK								
	8,627.000	Local	26.581203	229,316.04	77.960000	672,560.92	443,244.88	11.76	
		Base	8.191877	70,671.32	13.996409	120,747.02	50,075.70	0.09	
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK								
	18,400.000	Local	28.777399	529,504.15	30.700000	564,880.00	35,375.85	9.87	
		Base	7.005268	128,896.93	5.511670	101,414.72	-27,482.21	0.08	
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE								
	17,200.000	Local	23.756439	408,610.75	28.450000	489,340.00	80,729.25	8.55	
		Base	6.361719	109,421.56	5.107720	87,852.78	-21,568.78	0.07	
294542907	WEG SA COMMON STOCK								
	6,600.000	Local	23.075536	152,298.54	32.980000	217,668.00	65,369.46	3.81	
		Base	4.329653	28,575.71	5.921005	39,078.64	10,502.93	0.03	
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK								

Holdings

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		5,000.000	Local Base	28.318410 8.545600	141,592.05 42,728.00	38.410000 6.895871	192,050.00 34,479.35	50,457.95 -8,248.65	3.36 0.03
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE	12,600.000	Local Base	26.040851 8.183929	328,114.72 103,117.50	20.950000 3.761221	263,970.00 47,391.38	-64,144.72 -55,726.12	4.61 0.04
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK	4,500.000	Local Base	41.437636 7.774927	186,469.36 34,987.17	53.000000 9.515260	238,500.00 42,818.67	52,030.64 7,831.50	4.17 0.03
B0FHTN905	ULTRAPAR PARTICIPACOES SA COMMON STOCK	17,600.000	Local Base	14.286266 2.712539	251,438.28 47,740.69	14.540000 2.610413	255,904.00 45,943.27	4,465.72 -1,797.42	4.47 0.03
B0P72G900	COSAN SA COMMON STOCK	9,900.000	Local Base	23.693913 4.498773	234,569.74 44,537.85	21.690000 3.894075	214,731.00 38,551.35	-19,838.74 -5,986.50	3.75 0.03
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK	14,000.000	Local Base	11.220271 3.526225	157,083.79 49,367.15	22.610000 4.059246	316,540.00 56,829.44	159,456.21 7,462.29	5.53 0.04
B1YBRG902	CIA ENERGETICA MINAS GER PRF PREFERENCE	21,574.000	Local Base	10.298385 1.816534	222,177.35 39,189.90	13.110000 2.353680	282,835.14 50,778.30	60,657.79 11,588.40	4.94 0.04
B2QY96901	HYPERA SA COMMON STOCK	17,800.000	Local Base	34.260521 7.814928	609,837.28 139,105.71	28.270000 5.075404	503,206.00 90,342.19	-106,631.28 -48,763.52	8.80 0.07
BF4J7K900	NOTRE DAME INTERMED PAR SA COMMON STOCK	3,600.000	Local Base	58.555103 14.285564	210,798.37 51,428.03	60.350000 10.834829	217,260.00 39,005.39	6,461.63 -12,422.64	3.80 0.03
BF4J7N904	HAPVIDA PARTICIPACOES E INVE COMMON STOCK	13,600.000	Local Base	15.412376 3.069399	209,608.31 41,743.83	10.380000 1.863555	141,168.00 25,344.34	-68,440.31 -16,399.49	2.47 0.02
BG7ZWY901	AMBEV SA COMMON STOCK								

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,500.000	Local 18.977567	294,152.29	15.420000	239,010.00	-55,142.29	4.18
			Base 5.964131	92,444.03	2.768402	42,910.23	-49,533.80	0.03
BJRFY3903	NATURA +CO HOLDING S.A. COMMON STOCK	5,900.000	Local 48.431556	285,746.18	25.430000	150,037.00	-135,709.18	2.62
			Base 8.542851	50,402.82	4.565530	26,936.62	-23,466.20	0.02
BKSF0G907	VIA S/A COMMON STOCK	41,400.000	Local 8.548354	353,901.85	5.250000	217,350.00	-136,551.85	3.80
			Base 1.623079	67,195.49	0.942549	39,021.54	-28,173.95	0.03
BN925F908	AMERICANAS SA COMMON STOCK	7,000.000	Local 39.219523	274,536.66	31.580000	221,060.00	-53,476.66	3.86
			Base 7.446627	52,126.39	5.669659	39,687.61	-12,438.78	0.03
BRAZILIAN REAL Total		240,801.000	Local	5,079,755.71		5,398,070.06	318,314.35	94.37
			Base	1,193,680.08		969,132.84	-224,547.24	0.73
CANADIAN DOLLAR							Exchange Rate:	1.264950
01626P965	ALIMENTATION COUCHE TARD INC COMMON STOCK	7,074.000	Local 40.235045	284,622.71	53.000000	374,922.00	90,299.29	8.26
			Base 31.025852	219,476.88	41.898889	296,392.74	76,915.86	0.22
067901959	BARRICK GOLD CORP COMMON STOCK	10,234.000	Local 23.723217	242,783.40	24.050000	246,127.70	3,344.30	5.42
			Base 18.708476	191,462.54	19.012609	194,575.04	3,112.50	0.15
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	3,307.000	Local 53.600375	177,256.44	76.390000	252,621.73	75,365.29	5.56
			Base 41.768908	138,129.78	60.389739	199,708.87	61,579.09	0.15
13321L959	CAMECO CORP COMMON STOCK	1,917.000	Local 31.035509	59,495.07	27.580000	52,870.86	-6,624.21	1.16
			Base 24.468237	46,905.61	21.803233	41,796.80	-5,108.81	0.03
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK	979.000	Local 109.817150	107,510.99	155.380000	152,117.02	44,606.03	3.35

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		Base	81.465342	79,754.57	122.834895	120,255.36	40,500.79	0.09
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK							
		5,479.000 Local	44.062579	241,418.87	53.450000	292,852.55	51,433.68	6.45
		Base	34.921055	191,332.46	42.254635	231,513.14	40,180.68	0.18
13645T951	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK							
		887.000 Local	95.079098	84,335.16	90.980000	80,699.26	-3,635.90	1.78
		Base	76.921725	68,229.57	71.923791	63,796.40	-4,433.17	0.05
15135U950	CENOVUS ENERGY INC COMMON STOCK							
		5,077.000 Local	12.110504	61,485.03	15.510000	78,744.27	17,259.24	1.73
		Base	9.797747	49,743.16	12.261354	62,250.90	12,507.74	0.05
290876952	EMERA INC COMMON STOCK							
		888.000 Local	55.075135	48,906.72	63.220000	56,139.36	7,232.64	1.24
		Base	41.758390	37,081.45	49.978260	44,380.69	7,299.24	0.03
291843951	EMPIRE CO LTD A COMMON STOCK							
		2,233.000 Local	34.410031	76,837.60	38.540000	86,059.82	9,222.22	1.90
		Base	26.089946	58,258.85	30.467607	68,034.17	9,775.32	0.05
29250N956	ENBRIDGE INC COMMON STOCK							
		4,732.000 Local	44.441883	210,298.99	49.410000	233,808.12	23,509.13	5.15
		Base	32.429062	153,454.32	39.060832	184,835.86	31,381.54	0.14
33767E970	FIRSTSERVICE CORP COMMON STOCK							
		287.000 Local	167.573763	48,093.67	248.600000	71,348.20	23,254.53	1.57
		Base	131.574843	37,761.98	196.529507	56,403.97	18,641.99	0.04
349553958	FORTIS INC COMMON STOCK							
		3,671.000 Local	52.350272	192,177.85	61.030000	224,041.13	31,863.28	4.93
		Base	40.875208	150,052.89	48.246966	177,114.61	27,061.72	0.13
351858956	FRANCO NEVADA CORP COMMON STOCK							
		416.000 Local	89.882356	37,391.06	174.940000	72,775.04	35,383.98	1.60
		Base	65.316707	27,171.75	138.297956	57,531.95	30,360.20	0.04
448811950	HYDRO ONE LTD COMMON STOCK							
		1,884.000 Local	26.088089	49,149.96	32.910000	62,002.44	12,852.48	1.37

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FRANKLIN GLOBAL DBI CIF
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		Base	19.780186	37,265.87	26.016839	49,015.72	11,749.85	0.04
45075E955	IA FINANCIAL CORP INC COMMON STOCK							
		1,926.000 Local	68.979548	132,854.61	72.380000	139,403.88	6,549.27	3.07
		Base	52.300820	100,731.38	57.219653	110,205.05	9,473.67	0.08
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		3,173.000 Local	77.102569	244,646.45	103.640000	328,849.72	84,203.27	7.24
		Base	59.905695	190,080.77	81.932092	259,970.53	69,889.76	0.20
56501R957	MANULIFE FINANCIAL CORP COMMON STOCK							
		3,503.000 Local	24.212041	84,814.78	24.110000	84,457.33	-357.45	1.86
		Base	19.588239	68,617.60	19.060042	66,767.33	-1,850.27	0.05
59162N950	METRO INC/CN COMMON STOCK							
		4,545.000 Local	53.603182	243,626.46	67.320000	305,969.40	62,342.94	6.74
		Base	41.794638	189,956.63	53.219495	241,882.60	51,925.97	0.18
67077M959	NUTRIEN LTD COMMON STOCK							
		1,612.000 Local	55.090738	88,806.27	95.080000	153,268.96	64,462.69	3.38
		Base	40.884429	65,905.70	75.165026	121,166.02	55,260.32	0.09
70137W959	PARKLAND CORP COMMON STOCK							
		2,721.000 Local	36.318151	98,821.69	34.770000	94,609.17	-4,212.52	2.08
		Base	28.633043	77,910.51	27.487252	74,792.81	-3,117.70	0.06
706327954	PEMBINA PIPELINE CORP COMMON STOCK							
		2,245.000 Local	31.515751	70,752.86	38.370000	86,140.65	15,387.79	1.90
		Base	23.913612	53,686.06	30.333215	68,098.07	14,412.01	0.05
780087953	ROYAL BANK OF CANADA COMMON STOCK							
		701.000 Local	125.762853	88,159.76	134.250000	94,109.25	5,949.49	2.07
		Base	102.271170	71,692.09	106.130677	74,397.60	2,705.51	0.06
82509L958	SHOPIFY INC CLASS A COMMON STOCK							
		116.000 Local	1,585.676983	183,938.53	1,741.690000	202,036.04	18,097.51	4.45
		Base	1,250.297672	145,034.53	1,376.884462	159,718.60	14,684.07	0.12
867224958	SUNCOR ENERGY INC COMMON STOCK							
		3,759.000 Local	42.210782	158,670.33	31.650000	118,972.35	-39,697.98	2.62

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			Base	31.892703	119,884.67	25.020752	94,053.01	-25,831.66	0.07
87807B909	TC ENERGY CORP COMMON STOCK								
	2,100.000	Local		63.521605	133,395.37	58.830000	123,543.00	-9,852.37	2.72
		Base		46.160600	96,937.26	46.507767	97,666.31	729.05	0.07
878742956	TECK RESOURCES LTD CLS B COMMON STOCK								
	2,751.000	Local		33.076529	90,993.53	36.430000	100,218.93	9,225.40	2.21
		Base		26.077365	71,738.83	28.799557	79,227.58	7,488.75	0.06
891160954	TORONTO DOMINION BANK COMMON STOCK								
	1,777.000	Local		87.318824	155,165.55	96.980000	172,333.46	17,167.91	3.80
		Base		70.885802	125,964.07	76.667062	136,237.37	10,273.30	0.10
961148954	WESTON (GEORGE) LTD COMMON STOCK								
	830.000	Local		102.621386	85,175.75	146.660000	121,727.80	36,552.05	2.68
		Base		76.961241	63,877.83	115.941342	96,231.31	32,353.48	0.07
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK								
	1,305.000	Local		36.748858	47,957.26	54.280000	70,835.40	22,878.14	1.56
		Base		27.863264	36,361.56	42.910787	55,998.58	19,637.02	0.04
CANADIAN DOLLAR Total									
	82,129.000	Local			3,829,542.72		4,533,604.84	704,062.12	99.84
		Base			2,964,461.17		3,584,018.99	619,557.82	2.71
CHILEAN PESO								Exchange Rate:	852.000000
229945902	ENEL AMERICAS SA COMMON STOCK								
	1,007,783.000	Local		116.017353	116,920,316.00	93.000000	93,723,819.00	-23,196,497.00	74.66
		Base		0.163583	164,856.38	0.109155	110,004.48	-54,851.90	0.08
BYMLZD909	ENEL CHILE SA COMMON STOCK								
	978,198.000	Local		62.482988	61,120,734.00	29.800000	29,150,300.40	-31,970,433.60	23.22
		Base		0.077263	75,579.00	0.034977	34,213.97	-41,365.03	0.03
CHILEAN PESO Total									
	1,985,981.000	Local			178,041,050.00		122,874,119.40	-55,166,930.60	97.88

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		Base		240,435.38		144,218.45	-96,216.93	0.11
COLOMBIAN PESO							Exchange Rate:	4,066.000000
220570907	INTERCONEXION ELECTRICA SA COMMON STOCK COP32.8							
		6,896.000	Local 18,816.988963	129,761,955.89	22,400.000000	154,470,400.00	24,708,444.11	92.82
			Base 5.042741	34,774.74	5.509100	37,990.75	3,216.01	0.03
COLOMBIAN PESO Total		6,896.000	Local	129,761,955.89		154,470,400.00	24,708,444.11	92.82
			Base	34,774.74		37,990.75	3,216.01	0.03
CZECH KORUNA							Exchange Rate:	21.849350
562403907	CEZ AS COMMON STOCK CZK100.							
		5,705.000	Local 574.725057	3,278,806.45	827.000000	4,718,035.00	1,439,228.55	99.88
			Base 26.164275	149,267.19	37.850096	215,934.80	66,667.61	0.16
CZECH KORUNA Total		5,705.000	Local	3,278,806.45		4,718,035.00	1,439,228.55	99.88
			Base	149,267.19		215,934.80	66,667.61	0.16
DANISH KRONE							Exchange Rate:	6.532050
458882909	DANSKE BANK A/S COMMON STOCK DKK10.							
		2,697.000	Local 253.267023	683,061.16	112.950000	304,626.15	-378,435.01	4.09
			Base 37.358324	100,755.40	17.291662	46,635.61	-54,119.79	0.04
459573903	GENMAB A/S COMMON STOCK DKK1.0							
		125.000	Local 2,238.406960	279,800.87	2,630.000000	328,750.00	48,949.13	4.42
			Base 347.720320	43,465.04	402.630108	50,328.76	6,863.72	0.04
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2							
		1,977.000	Local 357.055397	705,898.52	735.000000	1,453,095.00	747,196.48	19.53
			Base 55.522645	109,768.27	112.522103	222,456.20	112,687.93	0.17
B1WT5G909	DSV A/S COMMON STOCK DKK1.0							
		915.000	Local 1,353.144863	1,238,127.55	1,527.500000	1,397,662.50	159,534.95	18.79

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		Base	215.547672	197,226.12	233.846955	213,969.96	16,743.84	0.16
B44TX902	PANDORA A/S COMMON STOCK DKK.01							
		338.000 Local	635.717692	214,872.58	815.400000	275,605.20	60,732.62	3.70
		Base	103.557337	35,002.38	124.830643	42,192.76	7,190.38	0.03
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.							
		628.000 Local	456.697675	286,806.14	515.400000	323,671.20	36,865.06	4.35
		Base	67.365494	42,305.53	78.903254	49,551.24	7,245.71	0.04
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0							
		1,026.000 Local	294.871803	302,538.47	537.200000	551,167.20	248,628.73	7.41
		Base	43.495263	44,626.14	82.240644	84,378.90	39,752.76	0.06
BN4MYF907	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2							
		1,958.000 Local	228.814351	448,018.50	200.000000	391,600.00	-56,418.50	5.26
		Base	36.657513	71,775.41	30.618259	59,950.55	-11,824.86	0.05
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0							
		2,875.000 Local	731.864296	2,104,109.85	835.200000	2,401,200.00	297,090.15	32.28
		Base	115.284803	331,443.81	127.861850	367,602.82	36,159.01	0.28
DANISH KRONE Total		12,539.000 Local		6,263,233.64		7,427,377.25	1,164,143.61	99.84
		Base		976,368.10		1,137,066.80	160,698.70	0.86
EURO CURRENCY							Exchange Rate:	0.878349
AUSTRIA								
465145001	OMV AG COMMON STOCK							
		2,857.000 Local	48.063416	137,317.18	49.950000	142,707.15	5,389.97	0.90
		Base	57.279048	163,646.24	56.868056	162,472.04	-1,174.20	0.12
528983901	ERSTE GROUP BANK AG COMMON STOCK							
		3,717.000 Local	32.499438	120,800.41	41.350000	153,697.95	32,897.54	0.97
		Base	38.751988	144,041.14	47.076959	174,985.06	30,943.92	0.13
AUSTRIA Total		6,574.000 Local		258,117.59		296,405.10	38,287.51	1.87

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		Base		307,687.38		337,457.10	29,769.72	0.26
BELGIUM								
449774009	KBC GROUP NV COMMON STOCK							
		1,315.000	Local 64.115840	84,312.33	75.460000	99,229.90	14,917.57	0.63
			Base 76.450030	100,531.79	85.911181	112,973.20	12,441.41	0.09
559699905	UCB SA COMMON STOCK							
		1,033.000	Local 78.242110	80,824.10	100.350000	103,661.55	22,837.45	0.65
			Base 91.014918	94,018.41	114.248437	118,018.63	24,000.22	0.09
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK							
		2,355.000	Local 59.544977	140,228.42	53.170000	125,215.35	-15,013.07	0.79
			Base 67.852798	159,793.34	60.534025	142,557.63	-17,235.71	0.11
B86S2N903	AGEAS COMMON STOCK							
		2,083.000	Local 48.152290	100,301.22	45.550000	94,880.65	-5,420.57	0.60
			Base 57.418181	119,602.07	51.858658	108,021.58	-11,580.49	0.08
BNHKYX908	ARGENX SE COMMON STOCK							
		126.000	Local 225.112540	28,364.18	315.300000	39,727.80	11,363.62	0.25
			Base 272.982778	34,395.83	358.968929	45,230.09	10,834.26	0.03
BELGIUM Total								
		6,912.000	Local	434,030.25		462,715.25	28,685.00	2.92
			Base	508,341.44		526,801.13	18,459.69	0.40
FINLAND								
505125906	UPM KYMMENE OYJ COMMON STOCK							
		2,776.000	Local 22.935054	63,667.71	33.460000	92,884.96	29,217.25	0.59
			Base 25.871873	71,820.32	38.094197	105,749.49	33,929.17	0.08
522603901	SAMPO OYJ A SHS COMMON STOCK							
		2,382.000	Local 39.184874	93,338.37	44.060000	104,950.92	11,612.55	0.66
			Base 46.707456	111,257.16	50.162293	119,486.58	8,229.42	0.09
570151902	ELISA OYJ COMMON STOCK							
		1,692.000	Local 53.266348	90,126.66	54.120000	91,571.04	1,444.38	0.58
			Base 58.757583	99,417.83	61.615599	104,253.59	4,835.76	0.08

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B06YV4907	NESTE OYJ COMMON STOCK								
	6,933.000	Local		43.943772	304,662.17	43.360000	300,614.88	-4,047.29	1.90
		Base		52.103971	361,236.83	49.365343	342,249.93	-18,986.90	0.26
FINLAND Total									
	13,783.000	Local			551,794.91		590,021.80	38,226.89	3.72
		Base			643,732.14		671,739.59	28,007.45	0.51
FRANCE									
401225909	AIRBUS SE COMMON STOCK EUR1.0								
	706.000	Local		122.450397	86,449.98	112.360000	79,326.16	-7,123.82	0.50
		Base		138.130099	97,519.85	127.921817	90,312.80	-7,207.05	0.07
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0								
	2,344.000	Local		20.622372	48,338.84	32.260000	75,617.44	27,278.60	0.48
		Base		23.196574	54,372.77	36.727998	86,090.43	31,717.66	0.07
405780909	L OREAL COMMON STOCK EUR.2								
	857.000	Local		316.783991	271,483.88	416.950000	357,326.15	85,842.27	2.25
		Base		370.505018	317,522.80	474.697415	406,815.68	89,292.88	0.31
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3								
	190.000	Local		249.219211	47,351.65	727.000000	138,130.00	90,778.35	0.87
		Base		282.078842	53,594.98	827.689221	157,260.95	103,665.97	0.12
416343002	CAPGEMINI SE COMMON STOCK EUR8.0								
	576.000	Local		99.948594	57,570.39	215.500000	124,128.00	66,557.61	0.78
		Base		112.746962	64,942.25	245.346667	141,319.68	76,377.43	0.11
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4								
	3,716.000	Local		47.042804	174,811.06	59.200000	219,987.20	45,176.14	1.39
		Base		55.002578	204,389.58	67.399177	250,455.34	46,065.76	0.19
457270007	BOLLORE COMMON STOCK EUR.16								
	18,314.000	Local		2.842861	52,064.16	4.920000	90,104.88	38,040.72	0.57
		Base		3.190118	58,423.83	5.601418	102,584.37	44,160.54	0.08
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55								
	650.000	Local		137.259338	89,218.57	211.500000	137,475.00	48,256.43	0.87

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		Base	156.556600	101,761.79	240.792669	156,515.23	54,753.44	0.12
474171006	REMY COINTREAU COMMON STOCK EUR1.6							
		176.000 Local	120.995284	21,295.17	214.000000	37,664.00	16,368.83	0.24
		Base	135.774943	23,896.39	243.638918	42,880.45	18,984.06	0.03
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0							
		780.000 Local	74.271218	57,931.55	172.460000	134,518.80	76,587.25	0.85
		Base	83.781615	65,349.66	196.345644	153,149.60	87,799.94	0.12
483477907	VIVENDI SE COMMON STOCK EUR5.5							
		10,607.000 Local	24.807895	263,137.34	11.890000	126,117.23	-137,020.11	0.80
		Base	28.475493	302,039.55	13.536760	143,584.42	-158,455.13	0.11
517617908	ORANGE COMMON STOCK EUR4.0							
		27,964.000 Local	11.378749	318,195.33	9.413000	263,225.13	-54,970.20	1.66
		Base	12.867980	359,840.20	10.716697	299,681.71	-60,158.49	0.23
550507909	KERING COMMON STOCK EUR4.0							
		92.000 Local	288.408152	26,533.55	706.900000	65,034.80	38,501.25	0.41
		Base	316.326087	29,102.00	804.805379	74,042.09	44,940.09	0.06
567173901	SANOFI COMMON STOCK EUR2.0							
		2,918.000 Local	82.891008	241,875.96	88.580000	258,476.44	16,600.48	1.63
		Base	92.153074	268,902.67	100.848296	294,275.33	25,372.66	0.22
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04							
		1,175.000 Local	23.641813	27,779.13	43.370000	50,959.75	23,180.62	0.32
		Base	26.529677	31,172.37	49.376728	58,017.66	26,845.29	0.04
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25							
		5,759.000 Local	25.181129	145,018.12	30.205000	173,950.60	28,932.48	1.10
		Base	30.020406	172,887.52	34.388381	198,042.69	25,155.17	0.15
708842901	AXA SA COMMON STOCK EUR2.29							
		6,974.000 Local	21.860075	152,452.16	26.185000	182,614.19	30,162.03	1.15
		Base	26.069001	181,805.21	29.811612	207,906.19	26,100.98	0.16
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18							
		286.000 Local	119.910594	34,294.43	187.240000	53,550.64	19,256.21	0.34

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		Base	131.518007	37,614.15	213.172668	60,967.38	23,353.23	0.05
726261902	CREDIT AGRICOLE SA COMMON STOCK EUR3.0							
		7,222.000 Local	11.852186	85,596.49	12.550000	90,636.10	5,039.61	0.57
		Base	14.132335	102,063.72	14.288170	103,189.17	1,125.45	0.08
730968906	BNP PARIBAS COMMON STOCK EUR2.0							
		4,993.000 Local	57.835692	288,773.61	60.770000	303,424.61	14,651.00	1.91
		Base	66.966960	334,366.03	69.186622	345,448.80	11,082.77	0.26
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0							
		1,165.000 Local	51.125897	59,561.67	61.870000	72,078.55	12,516.88	0.45
		Base	56.074901	65,327.26	70.438971	82,061.40	16,734.14	0.06
B058TZ909	SAFRAN SA COMMON STOCK EUR.2							
		490.000 Local	124.570531	61,039.56	107.660000	52,753.40	-8,286.16	0.33
		Base	140.521714	68,855.64	122.570869	60,059.73	-8,795.91	0.05
B0C2CQ902	ENGIE COMMON STOCK EUR1.0							
		8,954.000 Local	11.740922	105,128.22	13.014000	116,527.36	11,399.14	0.74
		Base	13.521314	121,069.85	14.816434	132,666.35	11,596.50	0.10
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0							
		809.000 Local	60.779716	49,170.79	102.900000	83,246.10	34,075.31	0.53
		Base	66.663214	53,930.54	117.151611	94,775.65	40,845.11	0.07
B15C55900	TOTALENERGIES SE COMMON STOCK EUR2.5							
		42,087.000 Local	40.496516	1,704,376.87	44.630000	1,878,342.81	173,965.94	11.85
		Base	47.557790	2,001,564.69	50.811238	2,138,492.57	136,927.88	1.62
B1L3CS904	UBISOFT ENTERTAINMENT COMMON STOCK EUR.0775							
		2,228.000 Local	63.085049	140,553.49	43.070000	95,959.96	-44,593.53	0.61
		Base	72.261180	160,997.91	49.035178	109,250.38	-51,747.53	0.08
B1XH02900	VINCI SA COMMON STOCK EUR2.5							
		883.000 Local	90.234723	79,677.26	92.910000	82,039.53	2,362.27	0.52
		Base	101.789219	89,879.88	105.777999	93,401.97	3,522.09	0.07
B1Y9TB906	DANONE COMMON STOCK EUR.25							
		2,019.000 Local	60.282412	121,710.19	54.590000	110,217.21	-11,492.98	0.70

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		Base	69.045022	139,401.90	62.150694	125,482.25	-13,919.65	0.09
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5							
		878.000 Local	104.776674	91,993.92	153.320000	134,614.96	42,621.04	0.85
		Base	117.635843	103,284.27	174.554761	153,259.08	49,974.81	0.12
BM8H5Y907	DASSAULT SYSTEMES COMMON STOCK EUR.1							
		1,660.000 Local	16.805096	27,896.46	52.310000	86,834.60	58,938.14	0.55
		Base	18.431837	30,596.85	59.554915	98,861.16	68,264.31	0.07
BY2ZQP900	SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2							
		108.000 Local	293.259815	31,672.06	482.400000	52,099.20	20,427.14	0.33
		Base	355.621667	38,407.14	549.212215	59,314.92	20,907.78	0.04
FRANCE Total		157,580.000 Local		4,962,951.86		5,726,980.80	764,028.94	36.13
		Base		5,734,883.25		6,520,165.43	785,282.18	4.94
GERMANY								
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
		1,664.000 Local	78.318858	130,322.58	35.400000	58,905.60	-71,416.98	0.37
		Base	85.900150	142,937.85	40.302886	67,064.00	-75,873.85	0.05
435413901	UNITED INTERNET AG REG SHARE COMMON STOCK							
		3,004.000 Local	35.316461	106,090.65	34.940000	104,959.76	-1,130.89	0.66
		Base	41.120053	123,524.64	39.779177	119,496.65	-4,027.99	0.09
474184900	MERCK KGAA COMMON STOCK							
		434.000 Local	91.059862	39,519.98	227.000000	98,518.00	58,998.02	0.62
		Base	102.720023	44,580.49	258.439413	112,162.71	67,582.22	0.08
476896907	RWE AG COMMON STOCK							
		3,549.000 Local	31.270637	110,979.49	35.720000	126,770.28	15,790.79	0.80
		Base	36.266855	128,711.07	40.667206	144,327.92	15,616.85	0.11
484628904	SAP SE COMMON STOCK							
		1,437.000 Local	100.780251	144,821.22	124.900000	179,481.30	34,660.08	1.13
		Base	111.873716	160,762.53	142.198602	204,339.39	43,576.86	0.15
494290901	E.ON SE COMMON STOCK							

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		14,297.000	Local 9.192623	131,426.93	12.192000	174,309.02	42,882.09	1.10
			Base 10.577020	151,219.66	13.880587	198,450.75	47,231.09	0.15
506921907	BAYER AG REG COMMON STOCK	3,107.000	Local 65.932797	204,853.20	47.000000	146,029.00	-58,824.20	0.92
			Base 75.103376	233,346.19	53.509482	166,253.96	-67,092.23	0.13
510740905	BEIERSDORF AG COMMON STOCK	509.000	Local 94.654244	48,179.01	90.380000	46,003.42	-2,175.59	0.29
			Base 111.695599	56,853.06	102.897595	52,374.88	-4,478.18	0.04
512067901	HEIDELBERGCEMENT AG COMMON STOCK	643.000	Local 88.348134	56,807.85	59.520000	38,271.36	-18,536.49	0.24
			Base 96.900264	62,306.87	67.763497	43,571.93	-18,734.94	0.03
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK	506.000	Local 83.999506	42,503.75	57.140000	28,912.84	-13,590.91	0.18
			Base 92.130692	46,618.13	65.053868	32,917.26	-13,700.87	0.02
523148906	ALLIANZ SE REG COMMON STOCK	1,333.000	Local 198.839400	265,052.92	207.650000	276,797.45	11,744.53	1.75
			Base 230.712738	307,540.08	236.409445	315,133.79	7,593.71	0.24
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK	903.000	Local 217.326058	196,245.43	260.500000	235,231.50	38,986.07	1.48
			Base 253.372946	228,795.77	296.579150	267,810.97	39,015.20	0.20
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK NPV	1,011.000	Local 67.782245	68,527.85	67.590000	68,333.49	-194.36	0.43
			Base 74.343591	75,161.37	76.951189	77,797.65	2,636.28	0.06
572797900	SIEMENS AG REG COMMON STOCK NPV	960.000	Local 110.676719	106,249.65	152.680000	146,572.80	40,323.15	0.92
			Base 123.943188	118,985.46	173.826122	166,873.08	47,887.62	0.13
575035902	DEUTSCHE BANK AG REGISTERED COMMON STOCK	9,837.000	Local 10.855425	106,784.82	11.018000	108,384.07	1,599.25	0.68
			Base 12.932610	127,218.08	12.543989	123,395.22	-3,822.86	0.09
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK							

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	42,994.000	Local	14.771540	635,087.60	16.300000	700,802.20	65,714.60	4.42	
		Base	17.060005	733,477.85	18.557544	797,863.04	64,385.19	0.60	
584332902	SARTORIUS AG VORZUG PREFERENCE								
	93.000	Local	296.530968	27,577.38	595.200000	55,353.60	27,776.22	0.35	
		Base	332.752366	30,945.97	677.634972	63,020.05	32,074.08	0.05	
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK								
	2,049.000	Local	18.664080	38,242.70	40.760000	83,517.24	45,274.54	0.53	
		Base	20.470766	41,944.60	46.405244	95,084.35	53,139.75	0.07	
702196908	DEUTSCHE BOERSE AG COMMON STOCK								
	1,091.000	Local	146.075885	159,368.79	147.100000	160,486.10	1,117.31	1.01	
		Base	174.144876	189,992.06	167.473294	182,713.36	-7,278.70	0.14	
ACI0054Q2	BASF SE COMMON STOCK NPV								
	4,293.000	Local	68.045847	292,120.82	61.780000	265,221.54	-26,899.28	1.67	
		Base	79.221283	340,096.97	70.336506	301,954.62	-38,142.35	0.23	
ACI05RX61	COMMERZBANK AG COMMON STOCK								
	7,154.000	Local	6.061029	43,360.60	6.689000	47,853.11	4,492.51	0.30	
		Base	7.220805	51,657.64	7.615424	54,480.75	2,823.11	0.04	
ACI223RB9	DAIMLER TRUCK HOLDING AG COMMON STOCK								
	505.000	Local	28.000000	14,140.00	32.290000	16,306.45	2,166.45	0.10	
		Base	31.624594	15,970.42	36.762153	18,564.89	2,594.47	0.01	
B1JB4K905	SYMRISE AG COMMON STOCK								
	369.000	Local	89.210434	32,918.65	130.300000	48,080.70	15,162.05	0.30	
		Base	100.633767	37,133.86	148.346500	54,739.86	17,606.00	0.04	
B7VG6L903	TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK								
	35,889.000	Local	2.389462	85,755.41	2.441000	87,605.05	1,849.64	0.55	
		Base	2.773130	99,524.88	2.779078	99,738.32	213.44	0.08	
BYT934904	SCOUT24 SE COMMON STOCK								
	1,510.000	Local	69.373808	104,754.45	61.420000	92,744.20	-12,010.25	0.59	
		Base	77.847861	117,550.27	69.926646	105,589.24	-11,961.03	0.08	
BYWH8S904	HELLOFRESH SE COMMON STOCK								

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		557.000	Local 69.013806	38,440.69	67.540000	37,619.78	-820.91	0.24
			Base 77.523214	43,180.43	76.894264	42,830.11	-350.32	0.03
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01	1,226.000	Local 28.887153	35,415.65	48.990000	60,061.74	24,646.09	0.38
			Base 31.683434	38,843.89	55.775096	68,380.27	29,536.38	0.05
GERMANY Total		140,924.000	Local	3,265,548.07		3,493,131.60	227,583.53	22.04
			Base	3,748,880.09		3,976,929.02	228,048.93	3.01
ITALY								
405671009	ASSICURAZIONI GENERALI COMMON STOCK	2,052.000	Local 16.775127	34,422.56	18.630000	38,228.76	3,806.20	0.24
			Base 19.985044	41,009.31	21.210248	43,523.43	2,514.12	0.03
407683002	INTESA SANPAOLO COMMON STOCK NPV	53,598.000	Local 2.357415	126,352.71	2.274000	121,881.85	-4,470.86	0.77
			Base 2.811436	150,687.36	2.588948	138,762.44	-11,924.92	0.11
714456902	ENEL SPA COMMON STOCK EUR1.	32,091.000	Local 6.941572	222,761.99	7.046000	226,113.19	3,351.20	1.43
			Base 7.968154	255,706.02	8.021868	257,429.78	1,723.76	0.19
714505906	ENI SPA COMMON STOCK	29,295.000	Local 11.226417	328,877.88	12.220000	357,984.90	29,107.02	2.26
			Base 12.909370	378,180.00	13.912465	407,565.67	29,385.67	0.31
753851906	TENARIS SA COMMON STOCK USD1.	6,909.000	Local 8.929433	61,693.45	9.210000	63,631.89	1,938.44	0.40
			Base 10.638078	73,498.48	10.485581	72,444.88	-1,053.60	0.05
763439908	TELECOM ITALIA SPA COMMON STOCK	178,564.000	Local 0.715626	127,785.10	0.434200	77,532.49	-50,252.61	0.49
			Base 0.798542	142,590.79	0.494337	88,270.71	-54,320.08	0.07
ACIOCV4K5	INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV	5,167.000	Local 9.370910	48,419.49	10.680000	55,183.56	6,764.07	0.35
			Base 10.831982	55,968.85	12.159176	62,826.46	6,857.61	0.05

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FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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B14NJ7908	AMPLIFON SPA COMMON STOCK EUR.02							
		1,498.000	Local 31.639786	47,396.40	47.450000	71,080.10	23,683.70	0.45
			Base 37.697243	56,470.47	54.021807	80,924.67	24,454.20	0.06
BMQ5W1905	DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01							
		3,891.000	Local 7.630224	29,689.20	12.855000	50,018.81	20,329.61	0.32
			Base 8.562259	33,315.75	14.635413	56,946.40	23,630.65	0.04
BNGN9Z906	FINECOBANK SPA COMMON STOCK EUR.33							
		6,366.000	Local 14.426200	91,837.19	15.435000	98,259.21	6,422.02	0.62
			Base 17.201968	109,507.73	17.572742	111,868.07	2,360.34	0.08
BYMXPS901	UNICREDIT SPA COMMON STOCK NPV							
		9,291.000	Local 9.920860	92,174.71	13.544000	125,837.30	33,662.59	0.79
			Base 11.819215	109,812.33	15.419839	143,265.72	33,453.39	0.11
ITALY Total		328,722.000	Local	1,211,410.68		1,285,752.06	74,341.38	8.11
			Base	1,406,747.09		1,463,828.23	57,081.14	1.11
NETHERLANDS (THE)								
592737902	AEGON NV COMMON STOCK EUR.12							
		11,702.000	Local 3.511755	41,094.56	4.393000	51,406.89	10,312.33	0.32
			Base 4.183729	48,958.00	5.001429	58,526.72	9,568.72	0.04
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04							
		55,037.000	Local 2.685717	147,813.81	2.730000	150,251.01	2,437.20	0.95
			Base 3.082244	169,637.46	3.108104	171,060.72	1,423.26	0.13
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2							
		2,901.000	Local 32.006873	92,851.94	32.765000	95,051.27	2,199.33	0.60
			Base 35.105147	101,840.03	37.302940	108,215.83	6,375.80	0.08
779255900	HEINEKEN NV COMMON STOCK EUR1.6							
		1,274.000	Local 95.996719	122,299.82	98.860000	125,947.64	3,647.82	0.79
			Base 113.141531	144,142.31	112.552072	143,391.34	-750.97	0.11
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09							
		601.000	Local 138.819251	83,430.37	706.700000	424,726.70	341,296.33	2.68

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		Base	153.947088	92,522.20	804.577679	483,551.19	391,028.99	0.37
B0HZL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5							
		422.000 Local	106.137512	44,790.03	198.000000	83,556.00	38,765.97	0.53
		Base	119.728341	50,525.36	225.422924	95,128.47	44,603.11	0.07
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01							
		5,000.000 Local	23.965754	119,828.77	30.135000	150,675.00	30,846.23	0.95
		Base	28.270350	141,351.75	34.308686	171,543.43	30,191.68	0.13
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5							
		672.000 Local	81.758557	54,941.75	96.500000	64,848.00	9,906.25	0.41
		Base	92.227693	61,977.01	109.865213	73,829.42	11,852.41	0.06
BLRB26905	UNILEVER PLC COMMON STOCK GBP.0311							
		721.000 Local	49.524743	35,707.34	47.055000	33,926.66	-1,780.68	0.21
		Base	59.085479	42,600.63	53.572099	38,625.49	-3,975.14	0.03
BNG8PQ901	NN GROUP NV COMMON STOCK EUR.12							
		1,542.000 Local	39.934559	61,579.09	47.610000	73,414.62	11,835.53	0.46
		Base	47.605863	73,408.24	54.203967	83,582.52	10,174.28	0.06
BNZGVV904	UNIVERSAL MUSIC GROUP NV COMMON STOCK EUR10.0							
		10,607.000 Local	25.250000	267,826.75	24.780000	262,841.46	-4,985.29	1.66
		Base	29.618247	314,160.75	28.212021	299,244.90	-14,915.85	0.23
BZ1HM4902	ADYEN NV COMMON STOCK EUR.01							
		36.000 Local	1,640.313611	59,051.29	2,311.500000	83,214.00	24,162.71	0.53
		Base	1,951.018611	70,236.67	2,631.641864	94,739.11	24,502.44	0.07
BZ5739900	ING GROEP NV COMMON STOCK EUR.01							
		19,125.000 Local	10.762585	205,834.43	12.242000	234,128.25	28,293.82	1.48
		Base	12.669114	242,296.81	13.937512	266,554.92	24,258.11	0.20
NETHERLANDS (THE) Total								
		109,640.000 Local		1,337,049.95		1,833,987.50	496,937.55	11.57
		Base		1,553,657.22		2,087,994.06	534,336.84	1.58
PORTUGAL								
410359905	EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.							

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	12,701.000	Local		4.389272	55,748.14	4.832000	61,371.23	5,623.09	0.39
		Base		5.110915	64,913.73	5.501230	69,871.12	4,957.39	0.05
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.								
	11,901.000	Local		9.592514	114,160.51	8.520000	101,396.52	-12,763.99	0.64
		Base		11.428041	136,005.11	9.700017	115,439.90	-20,565.21	0.09
PORTUGAL Total	24,602.000	Local			169,908.65		162,767.75	-7,140.90	1.03
		Base			200,918.84		185,311.02	-15,607.82	0.14
SPAIN									
550190904	BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49								
	32,312.000	Local		5.229538	168,976.83	5.250000	169,638.00	661.17	1.07
		Base		6.233741	201,424.65	5.977123	193,132.80	-8,291.85	0.15
565042900	NATURGY ENERGY GROUP SA COMMON STOCK EUR1.0								
	1,193.000	Local		20.100126	23,979.45	28.630000	34,155.59	10,176.14	0.22
		Base		24.277946	28,963.59	32.595244	38,886.13	9,922.54	0.03
566935904	REPSOL SA COMMON STOCK EUR1.								
	24,824.000	Local		11.604770	288,076.81	10.436000	259,063.26	-29,013.55	1.63
		Base		13.434087	333,487.78	11.881382	294,943.42	-38,544.36	0.22
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5								
	77,339.000	Local		3.462836	267,812.29	2.940500	227,415.33	-40,396.96	1.43
		Base		4.043573	312,725.87	3.347758	258,912.27	-53,813.60	0.20
573252905	TELEFONICA SA COMMON STOCK EUR1.								
	76,260.000	Local		5.105004	389,307.61	3.852000	293,753.52	-95,554.09	1.85
		Base		5.804796	442,673.74	4.385501	334,438.27	-108,235.47	0.25
738307909	ENAGAS SA COMMON STOCK EUR1.5								
	1,856.000	Local		24.866616	46,152.44	20.400000	37,862.40	-8,290.04	0.24
		Base		27.273707	50,620.00	23.225392	43,106.33	-7,513.67	0.03
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03								
	2,578.000	Local		25.056835	64,596.52	28.530000	73,550.34	8,953.82	0.46
		Base		28.265345	72,868.06	32.481394	83,737.03	10,868.97	0.06

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B283W9907	CAIXABANK SA COMMON STOCK EUR1.0								
	30,851.000	Local		2.620407	80,842.18	2.414000	74,474.31	-6,367.87	0.47
		Base		3.124102	96,381.67	2.748338	84,788.97	-11,592.70	0.06
B288C9908	IBERDROLA SA COMMON STOCK EUR.75								
	22,085.000	Local		9.176037	202,652.78	10.410000	229,904.85	27,252.07	1.45
		Base		10.436967	230,500.42	11.851781	261,746.58	31,246.16	0.20
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01								
	736.000	Local		63.499660	46,735.75	59.640000	43,895.04	-2,840.71	0.28
		Base		71.139076	52,358.36	67.900117	49,974.49	-2,383.87	0.04
BX90C0905	CELLNEX TELECOM SA COMMON STOCK EUR.25								
	7,253.000	Local		49.396440	358,272.38	51.180000	371,208.54	12,936.16	2.34
		Base		57.932129	420,181.73	58.268410	422,620.78	2,439.05	0.32
SPAIN Total									
	277,287.000	Local			1,937,405.04		1,814,921.18	-122,483.86	11.45
		Base			2,242,185.87		2,066,287.07	-175,898.80	1.56
UNITED KINGDOM									
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125								
	593.000	Local		105.472985	62,545.48	112.375000	66,638.38	4,092.90	0.42
		Base		123.383777	73,166.58	127.938894	75,867.77	2,701.19	0.06
UNITED KINGDOM Total									
	593.000	Local			62,545.48		66,638.38	4,092.90	0.42
		Base			73,166.58		75,867.77	2,701.19	0.06
EURO CURRENCY Total									
	1,066,617.000	Local			14,190,762.48		15,733,321.42	1,542,558.94	99.27
		Base			16,420,199.90		17,912,380.42	1,492,180.52	13.56
HONG KONG DOLLAR								Exchange Rate:	7.797550
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1								
	6,500.000	Local		81.929046	532,538.80	40.150000	260,975.00	-271,563.80	0.46
		Base		10.496995	68,230.47	5.149053	33,468.85	-34,761.62	0.03

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619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK		129,760.000	Local	9.247010	1,199,892.01	8.470000	1,099,067.20	-100,824.81	1.94
				Base	1.190481	154,476.81	1.086239	140,950.32	-13,526.49	0.11
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK		63,500.000	Local	20.578872	1,306,758.39	18.460000	1,172,210.00	-134,548.39	2.07
				Base	2.646886	168,077.29	2.367410	150,330.55	-17,746.74	0.11
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1		46,000.000	Local	26.509142	1,219,420.52	32.800000	1,508,800.00	289,379.48	2.66
				Base	3.411424	156,925.50	4.206449	193,496.68	36,571.18	0.15
619615008	CITIC LTD COMMON STOCK		56,000.000	Local	11.316810	633,741.37	7.700000	431,200.00	-202,541.37	0.76
				Base	1.453827	81,414.33	0.987490	55,299.42	-26,114.91	0.04
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0		166,000.000	Local	3.425397	568,615.90	3.470000	576,020.00	7,404.10	1.02
				Base	0.441156	73,231.83	0.445012	73,871.92	640.09	0.06
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK		1,700.000	Local	219.195153	372,631.76	455.400000	774,180.00	401,548.24	1.37
				Base	27.990206	47,583.35	58.402960	99,285.03	51,701.68	0.08
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0		98,000.000	Local	6.159699	603,650.46	3.630000	355,740.00	-247,910.46	0.63
				Base	0.791313	77,548.67	0.465531	45,622.02	-31,926.65	0.03
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1		9,500.000	Local	104.150838	989,432.96	146.800000	1,394,600.00	405,167.04	2.46
				Base	13.412148	127,415.41	18.826426	178,851.05	51,435.64	0.14
640837001	HANG SENG BANK LTD COMMON STOCK		3,200.000	Local	195.307581	624,984.26	142.700000	456,640.00	-168,344.26	0.81
				Base	24.882166	79,622.93	18.300620	58,561.98	-21,060.95	0.04
643557002	WHARF HOLDINGS LTD COMMON STOCK		37,000.000	Local	28.294565	1,046,898.89	23.950000	886,150.00	-160,748.89	1.56
				Base	3.644046	134,829.72	3.071478	113,644.67	-21,185.05	0.09

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646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01		48,400.000	Local	23.304067	1,127,916.83	16.200000	784,080.00	-343,836.83	1.38
				Base	2.995596	144,986.85	2.077576	100,554.66	-44,432.19	0.08
653182907	GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02		25,000.000	Local	25.089534	627,238.35	21.300000	532,500.00	-94,738.35	0.94
				Base	3.231272	80,781.80	2.731627	68,290.68	-12,491.12	0.05
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1		10,000.000	Local	29.145902	291,459.02	44.050000	440,500.00	149,040.98	0.78
				Base	3.734261	37,342.61	5.649210	56,492.10	19,149.49	0.04
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK		17,000.000	Local	32.401041	550,817.69	25.550000	434,350.00	-116,467.69	0.77
				Base	4.162438	70,761.44	3.276670	55,703.39	-15,058.05	0.04
653665901	BYD CO LTD H COMMON STOCK CNY1.0		2,500.000	Local	185.993148	464,982.87	266.600000	666,500.00	201,517.13	1.18
				Base	23.966336	59,915.84	34.190226	85,475.57	25,559.73	0.06
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK		26,000.000	Local	13.862858	360,434.32	26.100000	678,600.00	318,165.68	1.20
				Base	1.780908	46,303.62	3.347205	87,027.34	40,723.72	0.07
671825909	GREAT WALL MOTOR COMPANY H COMMON STOCK CNY1.0		11,000.000	Local	29.755774	327,313.51	26.800000	294,800.00	-32,513.51	0.52
				Base	3.823004	42,053.04	3.436977	37,806.75	-4,246.29	0.03
674234901	SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1		36,000.000	Local	13.224783	476,092.19	9.730000	350,280.00	-125,812.19	0.62
				Base	1.699112	61,168.03	1.247828	44,921.80	-16,246.23	0.03
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK		11,000.000	Local	118.732491	1,306,057.40	94.600000	1,040,600.00	-265,457.40	1.84
				Base	15.269164	167,960.80	12.132016	133,452.17	-34,508.63	0.10
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK		38,000.000	Local	11.478082	436,167.12	9.910000	376,580.00	-59,587.12	0.66
				Base	1.474545	56,032.72	1.270912	48,294.66	-7,738.06	0.04

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697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK								
	6,000.000	Local		25.239763	151,438.58	63.850000	383,100.00	231,661.42	0.68
		Base		3.233793	19,402.76	8.188469	49,130.82	29,728.06	0.04
967JXD907	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001								
	39,000.000	Local		81.416690	3,175,250.90	92.550000	3,609,450.00	434,199.10	6.37
		Base		10.465329	408,147.83	11.869113	462,895.40	54,747.57	0.35
ACI1374F7	COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001								
	17,000.000	Local		42.544446	723,255.59	46.700000	793,900.00	70,644.41	1.40
		Base		5.476891	93,107.15	5.989061	101,814.03	8,706.88	0.08
ACI14YZ22	MEITUAN CLASS B COMMON STOCK USD.00001								
	12,400.000	Local		260.608759	3,231,548.61	225.400000	2,794,960.00	-436,588.61	4.93
		Base		33.568684	416,251.68	28.906516	358,440.79	-57,810.89	0.27
ACI1CBBP8	HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001								
	24,000.000	Local		32.851759	788,442.21	19.000000	456,000.00	-332,442.21	0.80
		Base		4.230966	101,543.18	2.436663	58,479.91	-43,063.27	0.04
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025								
	164,500.000	Local		5.804881	954,902.93	5.460000	898,170.00	-56,732.93	1.59
		Base		0.747490	122,962.07	0.700220	115,186.18	-7,775.89	0.09
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1								
	17,000.000	Local		21.483835	365,225.20	44.200000	751,400.00	386,174.80	1.33
		Base		2.752574	46,793.75	5.668447	96,363.60	49,569.85	0.07
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0								
	8,500.000	Local		43.218098	367,353.83	56.150000	477,275.00	109,921.17	0.84
		Base		5.552064	47,192.54	7.200980	61,208.33	14,015.79	0.05
B01JCK900	LI NING CO LTD COMMON STOCK HKD.1								
	7,500.000	Local		81.278023	609,585.17	85.350000	640,125.00	30,539.83	1.13
		Base		10.467767	78,508.25	10.945746	82,093.09	3,584.84	0.06
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1								
	130,000.000	Local		5.869243	763,001.56	3.030000	393,900.00	-369,101.56	0.70
		Base		0.753999	98,019.89	0.388584	50,515.87	-47,504.02	0.04

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B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0		17,000.000	Local	18.214136	309,640.32	18.280000	310,760.00	1,119.68	0.55
				Base	2.340141	39,782.40	2.344326	39,853.54	71.14	0.03
B0B8Z1900	COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0		21,500.000	Local	13.926113	299,411.44	15.120000	325,080.00	25,668.56	0.57
				Base	1.789219	38,468.20	1.939071	41,690.02	3,221.82	0.03
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0		122,000.000	Local	6.259860	763,702.97	5.400000	658,800.00	-104,902.97	1.16
				Base	0.804180	98,110.00	0.692525	84,488.08	-13,621.92	0.06
B0MP1B905	SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1		3,700.000	Local	156.847086	580,334.22	149.900000	554,630.00	-25,704.22	0.98
				Base	20.210692	74,779.56	19.223987	71,128.75	-3,650.81	0.05
B0PB4M906	LINK REIT REIT		30,200.000	Local	72.243729	2,181,760.63	68.650000	2,073,230.00	-108,530.63	3.66
				Base	9.301935	280,918.43	8.804047	265,882.23	-15,036.20	0.20
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0		205,000.000	Local	3.705837	759,696.66	2.810000	576,050.00	-183,646.66	1.02
				Base	0.476075	97,595.33	0.360370	73,875.77	-23,719.56	0.06
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0		127,000.000	Local	5.007885	636,001.40	4.400000	558,800.00	-77,201.40	0.99
				Base	0.643344	81,704.66	0.564280	71,663.54	-10,041.12	0.05
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1		137,000.000	Local	8.339336	1,142,488.98	6.920000	948,040.00	-194,448.98	1.67
				Base	1.073610	147,084.52	0.887458	121,581.78	-25,502.74	0.09
B1YBT0905	SUNNY OPTICAL TECH COMMON STOCK HKD.1		2,700.000	Local	227.157900	613,326.33	246.600000	665,820.00	52,493.67	1.18
				Base	29.255581	78,990.07	31.625318	85,388.36	6,398.29	0.06
B1YVKN900	ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1		4,000.000	Local	173.673553	694,694.21	116.900000	467,600.00	-227,094.21	0.83
				Base	22.367353	89,469.41	14.991888	59,967.55	-29,501.86	0.05

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B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0								
	33,200.000	Local		22.936135	761,479.68	16.960000	563,072.00	-198,407.68	0.99
		Base		2.953936	98,070.69	2.175042	72,211.40	-25,859.29	0.05
B4Q2TX906	CHINA LONGYUAN POWER GROUP H COMMON STOCK CNY1.0								
	35,000.000	Local		8.994165	314,795.78	18.200000	637,000.00	322,204.22	1.12
		Base		1.158952	40,563.33	2.334066	81,692.33	41,129.00	0.06
B4TX8S909	AIA GROUP LTD COMMON STOCK								
	14,400.000	Local		62.579869	901,150.11	78.600000	1,131,840.00	230,689.89	2.00
		Base		7.995969	115,141.95	10.080089	145,153.29	30,011.34	0.11
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1								
	37,000.000	Local		27.804587	1,028,769.71	11.780000	435,860.00	-592,909.71	0.77
		Base		3.572479	132,181.71	1.510731	55,897.04	-76,284.67	0.04
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1								
	19,000.000	Local		30.447946	578,510.97	36.700000	697,300.00	118,789.03	1.23
		Base		3.889322	73,897.12	4.706607	89,425.52	15,528.40	0.07
B676TW905	MICROPORT SCIENTIFIC CORP COMMON STOCK USD.00001								
	12,700.000	Local		30.247657	384,145.25	28.400000	360,680.00	-23,465.25	0.64
		Base		3.876787	49,235.19	3.642170	46,255.55	-2,979.64	0.04
B8XBQ9905	SHANGHAI FOSUN PHARMACEUTI H COMMON STOCK CNY1.0								
	8,000.000	Local		44.583551	356,668.41	34.350000	274,800.00	-81,868.41	0.49
		Base		5.728068	45,824.54	4.405230	35,241.84	-10,582.70	0.03
BD9GZX907	YIHAI INTERNATIONAL HOLDING COMMON STOCK USD.00001								
	5,000.000	Local		99.356438	496,782.19	36.050000	180,250.00	-316,532.19	0.32
		Base		12.802674	64,013.37	4.623247	23,116.24	-40,897.13	0.02
BD9Q2J902	GENSCRIPT BIOTECH CORP COMMON STOCK USD.001								
	12,000.000	Local		32.501223	390,014.68	34.500000	414,000.00	23,985.32	0.73
		Base		4.185821	50,229.85	4.424467	53,093.60	2,863.75	0.04
BDRYVB900	PING AN HEALTHCARE AND TECHN COMMON STOCK USD.000005								
	6,100.000	Local		102.159346	623,172.01	28.350000	172,935.00	-450,237.01	0.31
		Base		13.171023	80,343.24	3.635757	22,178.12	-58,165.12	0.02

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BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1							
		11,000.000	Local 40.983414	450,817.55	39.600000	435,600.00	-15,217.55	0.77
			Base 5.264983	57,914.81	5.078518	55,863.70	-2,051.11	0.04
BG0ZMJ902	XIAOMI CORP CLASS B COMMON STOCK USD.0000025							
		34,400.000	Local 22.692517	780,622.58	18.900000	650,160.00	-130,462.58	1.15
			Base 2.915521	100,293.91	2.423838	83,380.04	-16,913.87	0.06
BGHH0L903	WUXI APPTec CO LTD H COMMON STOCK CNY1.0							
		4,800.000	Local 167.764148	805,267.91	135.000000	648,000.00	-157,267.91	1.14
			Base 21.606283	103,710.16	17.313130	83,103.03	-20,607.13	0.06
BGR6KX908	INNOVENT BIOLOGICS INC COMMON STOCK USD.00001							
		14,500.000	Local 76.061198	1,102,887.37	48.250000	699,625.00	-403,262.37	1.23
			Base 9.800605	142,108.77	6.187841	89,723.70	-52,385.07	0.07
BJKDJS907	CANSINO BIOLOGICS INC H COMMON STOCK CNY1.0							
		1,200.000	Local 262.492008	314,990.41	180.200000	216,240.00	-98,750.41	0.38
			Base 33.724808	40,469.77	23.109823	27,731.79	-12,737.98	0.02
BKPQZT900	JD.COM INC CL A COMMON STOCK USD.00002							
		3,850.000	Local 299.872283	1,154,508.29	274.000000	1,054,900.00	-99,608.29	1.86
			Base 38.434078	147,971.20	35.139242	135,286.08	-12,685.12	0.10
BKWGSQ908	SMOORE INTERNATIONAL HOLDING COMMON STOCK USD.01							
		9,000.000	Local 33.963672	305,673.05	39.750000	357,750.00	52,076.95	0.63
			Base 4.363631	39,272.68	5.097755	45,879.80	6,607.12	0.03
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001							
		64,500.000	Local 6.860807	442,522.05	4.890000	315,405.00	-127,117.05	0.56
			Base 0.881382	56,849.12	0.627120	40,449.24	-16,399.88	0.03
BM93SF903	NETEASE INC COMMON STOCK USD.0001							
		7,300.000	Local 159.551249	1,164,724.12	157.500000	1,149,750.00	-14,974.12	2.03
			Base 20.449389	149,280.54	20.198652	147,450.16	-1,830.38	0.11
BMGWW3903	NONGFU SPRING CO LTD H COMMON STOCK CNY.1							
		11,000.000	Local 47.925527	527,180.80	51.450000	565,950.00	38,769.20	1.00
			Base 6.142526	67,567.79	6.598226	72,580.49	5,012.70	0.05

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BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002		24,300.000	Local	485.463559	11,796,764.48	456.800000	11,100,240.00	-696,524.48	19.59
				Base	62.419825	1,516,801.74	58.582503	1,423,554.83	-93,246.91	1.08
BMX09H909	HYGEIA HEALTHCARE HOLDINGS C COMMON STOCK USD.00001		6,800.000	Local	52.282400	355,520.32	48.800000	331,840.00	-23,680.32	0.59
				Base	6.700938	45,566.38	6.258376	42,556.96	-3,009.42	0.03
BN320P907	CHINA VANKE CO LTD H COMMON STOCK CNY1.0		22,800.000	Local	29.997238	683,937.03	18.140000	413,592.00	-270,345.03	0.73
				Base	3.831750	87,363.90	2.326372	53,041.28	-34,322.62	0.04
BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01		50,000.000	Local	13.689566	684,478.31	6.590000	329,500.00	-354,978.31	0.58
				Base	1.760752	88,037.62	0.845137	42,256.86	-45,780.76	0.03
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0		13,500.000	Local	56.088312	757,192.21	49.150000	663,525.00	-93,667.21	1.17
				Base	7.205451	97,273.59	6.303262	85,094.04	-12,179.55	0.06
HONG KONG DOLLAR Total			2,399,410.000	Local		61,340,681.63		56,651,276.20	-4,689,405.43	100.00
				Base		7,885,477.71		7,265,266.18	-620,211.53	5.50
HUNGARIAN FORINT								Exchange Rate:	324.462050	
ACI06DSC4	RICHTER GEDEON NYRT COMMON STOCK HUF100.		1,933.000	Local	7,551.975753	14,597,969.13	8,725.000000	16,865,425.00	2,267,455.87	97.48
				Base	25.865028	49,997.10	26.890664	51,979.65	1,982.55	0.04
HUNGARIAN FORINT Total			1,933.000	Local		14,597,969.13		16,865,425.00	2,267,455.87	97.48
				Base		49,997.10		51,979.65	1,982.55	0.04
INDIAN RUPEE								Exchange Rate:	74.335650	
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.		11,361.000	Local	1,561.038043	17,734,953.21	2,368.500000	26,908,528.50	9,173,575.29	11.97

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		Base	21.847427	248,208.62	31.862236	361,986.86	113,778.24	0.27
610018905	MAHINDRA + MAHINDRA LTD COMMON STOCK INR5.							
		8,348.000 Local	778.238474	6,496,734.78	836.900000	6,986,441.20	489,706.42	3.11
		Base	10.501481	87,666.36	11.258394	93,985.07	6,318.71	0.07
614376903	LUPIN LTD COMMON STOCK INR2.0							
		2,719.000 Local	769.528293	2,092,347.43	950.000000	2,583,050.00	490,702.57	1.15
		Base	11.100802	30,183.08	12.779871	34,748.47	4,565.39	0.03
617190905	HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.							
		3,378.000 Local	1,613.608499	5,450,769.51	2,587.000000	8,738,886.00	3,288,116.49	3.89
		Base	21.138517	71,405.91	34.801606	117,559.82	46,153.91	0.09
620512905	INFOSYS LTD COMMON STOCK INR5.							
		8,749.000 Local	1,136.543156	9,943,616.07	1,893.000000	16,561,857.00	6,618,240.93	7.37
		Base	15.666698	137,067.94	25.465574	222,798.31	85,730.37	0.17
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0							
		3,676.000 Local	2,064.527807	7,589,204.22	2,361.000000	8,679,036.00	1,089,831.78	3.86
		Base	28.865612	106,109.99	31.761342	116,754.69	10,644.70	0.09
627358906	APOLLO HOSPITALS ENTERPRISE COMMON STOCK INR5.							
		1,344.000 Local	3,246.641510	4,363,486.19	5,025.000000	6,753,600.00	2,390,113.81	3.01
		Base	43.809888	58,880.49	67.598790	90,852.77	31,972.28	0.07
629489907	HCL TECHNOLOGIES LTD COMMON STOCK INR2.0							
		3,280.000 Local	983.824777	3,226,945.27	1,319.450000	4,327,796.00	1,100,850.73	1.93
		Base	13.275643	43,544.11	17.749895	58,219.66	14,675.55	0.04
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.							
		1,039.000 Local	2,772.017324	2,880,126.00	4,905.650000	5,096,970.35	2,216,844.35	2.27
		Base	40.040693	41,602.28	65.993235	68,566.97	26,964.69	0.05
644232902	BHARTI AIRTEL LTD COMMON STOCK INR5.0							
		16,222.000 Local	532.130025	8,632,213.27	684.000000	11,095,848.00	2,463,634.73	4.94
		Base	7.172047	116,344.95	9.201507	149,266.85	32,921.90	0.11
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.							
		9,222.000 Local	469.486599	4,329,605.42	845.000000	7,792,590.00	3,462,984.58	3.47

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		Base	6.781548	62,539.44	11.367359	104,829.78	42,290.34	0.08
660251901	DIVI S LABORATORIES LTD COMMON STOCK INR2.							
		1,308.000 Local	4,237.482982	5,542,627.74	4,677.000000	6,117,516.00	574,888.26	2.72
		Base	57.180214	74,791.72	62.917322	82,295.86	7,504.14	0.06
663371904	MARUTI SUZUKI INDIA LTD COMMON STOCK INR5.0							
		768.000 Local	6,914.715768	5,310,501.71	7,420.000000	5,698,560.00	388,058.29	2.54
		Base	93.306563	71,659.44	99.817517	76,659.85	5,000.41	0.06
670263904	AUROBINDO PHARMA LTD COMMON STOCK INR1.							
		7,530.000 Local	956.734252	7,204,208.92	732.150000	5,513,089.50	-1,691,119.42	2.45
		Base	12.910086	97,212.95	9.849245	74,164.81	-23,048.14	0.06
963GRS901	ADANI TOTAL GAS LTD COMMON STOCK INR1.0							
		3,558.000 Local	1,367.221138	4,864,572.81	1,730.000000	6,155,340.00	1,290,767.19	2.74
		Base	18.384042	65,410.42	23.272817	82,804.68	17,394.26	0.06
ACI00US24	TATA MOTORS LTD COMMON STOCK INR2.							
		9,104.000 Local	492.383448	4,482,658.91	482.800000	4,395,411.20	-87,247.71	1.96
		Base	6.458970	58,802.46	6.494865	59,129.25	326.79	0.04
ACI06HHK9	ASIAN PAINTS LTD COMMON STOCK INR1.							
		1,510.000 Local	1,524.685881	2,302,275.68	3,384.000000	5,109,840.00	2,807,564.32	2.27
		Base	22.023483	33,255.46	45.523245	68,740.10	35,484.64	0.05
ACI0CTDM6	ADANI TRANSMISSION LTD COMMON STOCK INR10.0							
		2,883.000 Local	1,345.362296	3,878,679.50	1,748.000000	5,039,484.00	1,160,804.50	2.24
		Base	18.090121	52,153.82	23.514962	67,793.64	15,639.82	0.05
ACI11WSG6	ADANI GREEN ENERGY LTD COMMON STOCK INR10.0							
		3,984.000 Local	1,038.975389	4,139,277.95	1,330.000000	5,298,720.00	1,159,442.05	2.36
		Base	14.105254	56,195.33	17.891819	71,281.01	15,085.68	0.05
B01110905	CIPLA LTD COMMON STOCK INR2.							
		6,047.000 Local	764.285808	4,621,636.28	944.050000	5,708,670.35	1,087,034.07	2.54
		Base	10.376036	62,743.89	12.699828	76,795.86	14,051.97	0.06
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.							
		4,500.000 Local	1,520.517416	6,842,328.37	1,896.800000	8,535,600.00	1,693,271.63	3.80

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		Base	21.874802	98,436.61	25.516694	114,825.12	16,388.51	0.09
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.							
		1,836.000 Local	2,263.302026	4,155,422.52	3,740.000000	6,866,640.00	2,711,217.48	3.06
		Base	32.426111	59,534.34	50.312333	92,373.44	32,839.10	0.07
B037HF900	NTPC LTD COMMON STOCK INR10.0							
		125,513.000 Local	123.995503	15,563,047.61	124.400000	15,613,817.20	50,769.59	6.95
		Base	1.710836	214,732.17	1.673490	210,044.81	-4,687.36	0.16
B0JGGP902	ITC LTD COMMON STOCK INR1.							
		17,755.000 Local	202.432917	3,594,196.45	218.000000	3,870,590.00	276,393.55	1.72
		Base	2.675472	47,503.01	2.932644	52,069.09	4,566.08	0.04
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0							
		67,466.000 Local	164.143929	11,074,134.30	204.500000	13,796,797.00	2,722,662.70	6.14
		Base	2.259722	152,454.43	2.751035	185,601.35	33,146.92	0.14
B6Z1L7908	TATA POWER CO LTD COMMON STOCK INR1.							
		21,353.000 Local	228.351442	4,875,988.35	220.950000	4,717,945.35	-158,043.00	2.10
		Base	2.995461	63,962.07	2.972329	63,468.14	-493.93	0.05
BSZ2BY900	ICICI BANK LTD COMMON STOCK INR2.0							
		11,803.000 Local	351.746278	4,151,661.32	740.800000	8,743,662.40	4,592,001.08	3.89
		Base	4.648885	54,870.79	9.965609	117,624.08	62,753.29	0.09
BWFGD6901	TECH MAHINDRA LTD COMMON STOCK INR5.0							
		3,775.000 Local	1,065.816095	4,023,455.76	1,791.950000	6,764,611.25	2,741,155.49	3.01
		Base	14.382026	54,292.15	24.106199	91,000.90	36,708.75	0.07
INDIAN RUPEE Total								
		360,031.000 Local		169,366,675.55		223,470,897.30	54,104,221.75	99.43
		Base		2,321,564.23		3,006,241.24	684,677.01	2.28
INDONESIAN RUPIAH							Exchange Rate:	14,252.500000
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.							
		200,100.000 Local	4,926.543603	985,801,375.00	5,700.000000	1,140,570,000.00	154,768,625.00	51.75
		Base	0.341469	68,327.94	0.399930	80,025.96	11,698.02	0.06

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BD4T6W908	TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0							
		242,600.000	Local 4,262.771093	1,034,148,267.20	4,040.000000	980,104,000.00	-54,044,267.20	44.47
			Base 0.318199	77,195.07	0.283459	68,767.16	-8,427.91	0.05
INDONESIAN RUPIAH Total								
		442,700.000	Local	2,019,949,642.20		2,120,674,000.00	100,724,357.80	96.22
			Base	145,523.01		148,793.12	3,270.11	0.11
JAPANESE YEN							Exchange Rate:	115.030000
601090004	AJINOMOTO CO INC COMMON STOCK							
		2,400.000	Local 2,103.150833	5,047,562.00	3,497.000000	8,392,800.00	3,345,238.00	0.79
			Base 19.951154	47,882.77	30.400765	72,961.84	25,079.07	0.06
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK							
		2,500.000	Local 4,354.259600	10,885,649.00	4,474.000000	11,185,000.00	299,351.00	1.05
			Base 40.209308	100,523.27	38.894202	97,235.50	-3,287.77	0.07
605460005	ASAHI KASEI CORP COMMON STOCK							
		9,300.000	Local 988.104946	9,189,376.00	1,081.000000	10,053,300.00	863,924.00	0.94
			Base 9.048361	84,149.76	9.397548	87,397.20	3,247.44	0.07
608484903	Z HOLDINGS CORP COMMON STOCK							
		21,000.000	Local 604.852714	12,701,907.00	667.400000	14,015,400.00	1,313,493.00	1.32
			Base 5.637811	118,394.03	5.801965	121,841.26	3,447.23	0.09
613210004	BRIDGESTONE CORP COMMON STOCK							
		1,700.000	Local 4,786.392353	8,136,867.00	4,949.000000	8,413,300.00	276,433.00	0.79
			Base 42.321871	71,947.18	43.023559	73,140.05	1,192.87	0.06
614945905	KOBAYASHI PHARMACEUTICAL CO COMMON STOCK							
		400.000	Local 9,824.910000	3,929,964.00	9,040.000000	3,616,000.00	-313,964.00	0.34
			Base 91.641725	36,656.69	78.588194	31,435.28	-5,221.41	0.02
617232004	CANON INC COMMON STOCK							
		2,100.000	Local 3,795.897143	7,971,384.00	2,801.000000	5,882,100.00	-2,089,284.00	0.55
			Base 33.563790	70,483.96	24.350170	51,135.36	-19,348.60	0.04
617369004	CAPCOM CO LTD COMMON STOCK							

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	2,000.000	Local	3,126.562500	6,253,125.00	2,708.000000	5,416,000.00	-837,125.00	0.51	
		Base	28.349845	56,699.69	23.541685	47,083.37	-9,616.32	0.04	
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK								
	1,800.000	Local	1,370.685000	2,467,233.00	3,735.000000	6,723,000.00	4,255,767.00	0.63	
		Base	12.119767	21,815.58	32.469790	58,445.62	36,630.04	0.04	
622050904	CYBERAGENT INC COMMON STOCK								
	3,900.000	Local	2,295.146923	8,951,073.00	1,914.000000	7,464,600.00	-1,486,473.00	0.70	
		Base	20.811051	81,163.10	16.639138	64,892.64	-16,270.46	0.05	
624899902	KDDI CORP COMMON STOCK								
	13,300.000	Local	3,306.374812	43,974,785.00	3,362.000000	44,714,600.00	739,815.00	4.20	
		Base	30.307717	403,092.63	29.227158	388,721.20	-14,371.43	0.29	
625050000	DAITO TRUST CONSTRUCT CO LTD COMMON STOCK								
	500.000	Local	11,555.774000	5,777,887.00	13,170.000000	6,585,000.00	807,113.00	0.62	
		Base	106.534280	53,267.14	114.491872	57,245.94	3,978.80	0.04	
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK								
	400.000	Local	11,230.612500	4,492,245.00	26,090.000000	10,436,000.00	5,943,755.00	0.98	
		Base	99.302475	39,720.99	226.810397	90,724.16	51,003.17	0.07	
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK								
	7,000.000	Local	3,426.193857	23,983,357.00	3,308.000000	23,156,000.00	-827,357.00	2.18	
		Base	30.650123	214,550.86	28.757715	201,304.01	-13,246.85	0.15	
626691901	LAWSON INC COMMON STOCK								
	600.000	Local	5,532.765000	3,319,659.00	5,450.000000	3,270,000.00	-49,659.00	0.31	
		Base	51.606800	30,964.08	47.378945	28,427.37	-2,536.71	0.02	
630720001	EISAI CO LTD COMMON STOCK								
	700.000	Local	6,762.115714	4,733,481.00	6,531.000000	4,571,700.00	-161,781.00	0.43	
		Base	60.569514	42,398.66	56.776493	39,743.55	-2,655.11	0.03	
630926004	SQUARE ENIX HOLDINGS CO LTD COMMON STOCK								
	1,200.000	Local	5,442.720000	6,531,264.00	5,900.000000	7,080,000.00	548,736.00	0.67	
		Base	49.351408	59,221.69	51.290968	61,549.16	2,327.47	0.05	
633243902	FAST RETAILING CO LTD COMMON STOCK								

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	100.000	Local	50,075.020000		5,007,502.00	65,310.000000	6,531,000.00	1,523,498.00	0.61
		Base	455.124000		45,512.40	567.764931	56,776.49	11,264.09	0.04
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK								
	16,300.000	Local	680.470552		11,091,670.00	624.900000	10,185,870.00	-905,800.00	0.96
		Base	6.107887		99,558.55	5.432496	88,549.68	-11,008.87	0.07
635694003	FUJITSU LTD COMMON STOCK								
	400.000	Local	7,927.962500		3,171,185.00	19,730.000000	7,892,000.00	4,720,815.00	0.74
		Base	70.100025		28,040.01	171.520473	68,608.19	40,568.18	0.05
639680909	NIPPON BUILDING FUND INC REIT								
	11.000	Local	661,798.818182		7,279,787.00	670,000.000000	7,370,000.00	90,213.00	0.69
		Base	6,086.905455		66,955.96	5,824.567504	64,070.24	-2,885.72	0.05
639758903	JAPAN REAL ESTATE INVESTMENT REIT								
	9.000	Local	551,275.444444		4,961,479.00	653,000.000000	5,877,000.00	915,521.00	0.55
		Base	5,142.015556		46,278.14	5,676.779970	51,091.02	4,812.88	0.04
641628904	DENTSU GROUP INC COMMON STOCK								
	1,900.000	Local	3,766.882105		7,157,076.00	4,100.000000	7,790,000.00	632,924.00	0.73
		Base	34.155889		64,896.19	35.642876	67,721.46	2,825.27	0.05
642910004	HITACHI LTD COMMON STOCK								
	1,100.000	Local	3,500.891818		3,850,981.00	6,230.000000	6,853,000.00	3,002,019.00	0.64
		Base	31.370873		34,507.96	54.159784	59,575.76	25,067.80	0.05
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK								
	3,000.000	Local	3,767.955333		11,303,866.00	3,843.000000	11,529,000.00	225,134.00	1.08
		Base	34.511463		103,534.39	33.408676	100,226.03	-3,308.36	0.08
643514003	HONDA MOTOR CO LTD COMMON STOCK								
	3,200.000	Local	3,349.920625		10,719,746.00	3,230.000000	10,336,000.00	-383,746.00	0.97
		Base	30.050259		96,160.83	28.079631	89,854.82	-6,306.01	0.07
644150005	HOYA CORP COMMON STOCK								
	1,000.000	Local	5,877.826000		5,877,826.00	17,110.000000	17,110,000.00	11,232,174.00	1.61
		Base	52.542040		52,542.04	148.743806	148,743.81	96,201.77	0.11
647453901	JAPAN TOBACCO INC COMMON STOCK								

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	4,200.000	Local		2,712.919762	11,394,263.00	2,322.500000	9,754,500.00	-1,639,763.00	0.92
		Base		24.730314	103,867.32	20.190385	84,799.62	-19,067.70	0.06
648004000	AEON CO LTD COMMON STOCK								
	4,300.000	Local		2,644.712791	11,372,265.00	2,709.000000	11,648,700.00	276,435.00	1.09
		Base		24.888693	107,021.38	23.550378	101,266.63	-5,754.75	0.08
648380004	KAO CORP COMMON STOCK								
	3,000.000	Local		7,608.016333	22,824,049.00	6,019.000000	18,057,000.00	-4,767,049.00	1.70
		Base		69.805220	209,415.66	52.325480	156,976.44	-52,439.22	0.12
649080009	KIKKOMAN CORP COMMON STOCK								
	1,000.000	Local		8,981.796000	8,981,796.00	9,670.000000	9,670,000.00	688,204.00	0.91
		Base		78.670370	78,670.37	84.065027	84,065.03	5,394.66	0.06
649099009	KEYENCE CORP COMMON STOCK								
	400.000	Local		44,955.797500	17,982,319.00	72,280.000000	28,912,000.00	10,929,681.00	2.72
		Base		405.057125	162,022.85	628.357820	251,343.13	89,320.28	0.19
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK								
	8,900.000	Local		2,292.962135	20,407,363.00	1,847.000000	16,438,300.00	-3,969,063.00	1.54
		Base		20.697508	184,207.82	16.056681	142,904.46	-41,303.36	0.11
649668001	KONAMI HOLDINGS CORP COMMON STOCK								
	1,100.000	Local		6,703.350000	7,373,685.00	5,520.000000	6,072,000.00	-1,301,685.00	0.57
		Base		60.782064	66,860.27	47.987482	52,786.23	-14,074.04	0.04
649926003	KYOCERA CORP COMMON STOCK								
	1,300.000	Local		6,602.299231	8,582,989.00	7,187.000000	9,343,100.00	760,111.00	0.88
		Base		58.378346	75,891.85	62.479353	81,223.16	5,331.31	0.06
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK								
	1,300.000	Local		4,872.434615	6,334,165.00	6,392.000000	8,309,600.00	1,975,435.00	0.78
		Base		43.082669	56,007.47	55.568113	72,238.55	16,231.08	0.05
651880007	LION CORP COMMON STOCK								
	4,100.000	Local		1,597.319268	6,549,009.00	1,537.000000	6,301,700.00	-247,309.00	0.59
		Base		13.990710	57,361.91	13.361732	54,783.10	-2,578.81	0.04
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK								

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	1,700.000	Local	4,370.200000		7,429,340.00	3,943.000000	6,703,100.00	-726,240.00	0.63
		Base	39.264171		66,749.09	34.278014	58,272.62	-8,476.47	0.04
657270005	PANASONIC CORP COMMON STOCK								
	5,900.000	Local	1,377.188136		8,125,410.00	1,265.000000	7,463,500.00	-661,910.00	0.70
		Base	12.177269		71,845.89	10.997131	64,883.07	-6,962.82	0.05
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK								
	5,370.000	Local	2,100.049534		11,277,266.00	1,463.000000	7,856,310.00	-3,420,956.00	0.74
		Base	18.568898		99,714.98	12.718421	68,297.92	-31,417.06	0.05
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK								
	13,200.000	Local	1,994.884091		26,332,470.00	1,594.500000	21,047,400.00	-5,285,070.00	1.98
		Base	17.856165		235,701.38	13.861601	182,973.14	-52,728.24	0.14
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK								
	5,000.000	Local	1,665.332400		8,326,662.00	1,458.500000	7,292,500.00	-1,034,162.00	0.69
		Base	14.725074		73,625.37	12.679301	63,396.51	-10,228.86	0.05
659730006	MITSUI + CO LTD COMMON STOCK								
	4,000.000	Local	1,641.161250		6,564,645.00	2,723.500000	10,894,000.00	4,329,355.00	1.02
		Base	14.638178		58,552.71	23.676432	94,705.73	36,153.02	0.07
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK								
	10,000.000	Local	2,660.277300		26,602,773.00	2,278.500000	22,785,000.00	-3,817,773.00	2.14
		Base	23.819712		238,197.12	19.807876	198,078.76	-40,118.36	0.15
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK								
	1,200.000	Local	5,816.046667		6,979,256.00	9,157.000000	10,988,400.00	4,009,144.00	1.03
		Base	53.423983		64,108.78	79.605320	95,526.38	31,417.60	0.07
663955003	NINTENDO CO LTD COMMON STOCK								
	1,000.000	Local	55,323.024000		55,323,024.00	53,650.000000	53,650,000.00	-1,673,024.00	5.04
		Base	500.146260		500,146.26	466.400070	466,400.07	-33,746.19	0.35
664068004	NIDEC CORP COMMON STOCK								
	500.000	Local	5,292.644000		2,646,322.00	13,520.000000	6,760,000.00	4,113,678.00	0.64
		Base	46.798220		23,399.11	117.534556	58,767.28	35,368.17	0.04
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK								

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	2,900.000	Local	2,327.163103	6,748,773.00	1,658.000000	4,808,200.00	-1,940,573.00	0.45	
		Base	21.151221	61,338.54	14.413631	41,799.53	-19,539.01	0.03	
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK								
	9,800.000	Local	2,780.853673	27,252,366.00	3,150.000000	30,870,000.00	3,617,634.00	2.90	
		Base	25.185799	246,820.83	27.384161	268,364.77	21,543.94	0.20	
664180007	NITTO DENKO CORP COMMON STOCK								
	1,100.000	Local	8,879.937273	9,767,931.00	8,890.000000	9,779,000.00	11,069.00	0.92	
		Base	79.568200	87,525.02	77.284187	85,012.61	-2,512.41	0.06	
664256005	NIPPON STEEL CORP COMMON STOCK								
	4,900.000	Local	1,778.388571	8,714,104.00	1,878.500000	9,204,650.00	490,546.00	0.86	
		Base	16.125390	79,014.41	16.330522	80,019.56	1,005.15	0.06	
664310000	NOMURA HOLDINGS INC COMMON STOCK								
	9,200.000	Local	709.054348	6,523,300.00	501.700000	4,615,640.00	-1,907,660.00	0.43	
		Base	6.269547	57,679.83	4.361471	40,125.53	-17,554.30	0.03	
664889904	ORIENTAL LAND CO LTD COMMON STOCK								
	400.000	Local	12,689.675000	5,075,870.00	19,395.000000	7,758,000.00	2,682,130.00	0.73	
		Base	117.093875	46,837.55	168.608189	67,443.28	20,605.73	0.05	
665880001	OLYMPUS CORP COMMON STOCK								
	3,800.000	Local	1,063.031316	4,039,519.00	2,649.500000	10,068,100.00	6,028,581.00	0.95	
		Base	9.399453	35,717.92	23.033122	87,525.86	51,807.94	0.07	
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK								
	2,000.000	Local	2,246.622500	4,493,245.00	2,856.000000	5,712,000.00	1,218,755.00	0.54	
		Base	20.117040	40,234.08	24.828306	49,656.61	9,422.53	0.04	
666114004	ORIX CORP COMMON STOCK								
	3,300.000	Local	1,757.878485	5,800,999.00	2,347.500000	7,746,750.00	1,945,751.00	0.73	
		Base	15.543379	51,293.15	20.407720	67,345.48	16,052.33	0.05	
668953904	KAKAKU.COM INC COMMON STOCK								
	2,300.000	Local	3,281.640000	7,547,772.00	3,070.000000	7,061,000.00	-486,772.00	0.66	
		Base	29.755996	68,438.79	26.688690	61,383.99	-7,054.80	0.05	
677062903	SOFTBANK GROUP CORP COMMON STOCK								

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	10,800.000	Local	6,574.668611	71,006,421.00	5,434.000000	58,687,200.00	-12,319,221.00	5.51	
		Base	59.977692	647,759.07	47.239850	510,190.39	-137,568.68	0.39	
679390005	SEKISUI HOUSE LTD COMMON STOCK								
	3,800.000	Local	1,902.951053	7,231,214.00	2,469.000000	9,382,200.00	2,150,986.00	0.88	
		Base	17.295624	65,723.37	21.463966	81,563.07	15,839.70	0.06	
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK								
	2,100.000	Local	13,150.373333	27,615,784.00	19,920.000000	41,832,000.00	14,216,216.00	3.93	
		Base	118.324886	248,482.26	173.172216	363,661.65	115,179.39	0.28	
680468006	SHIONOGI + CO LTD COMMON STOCK								
	1,000.000	Local	5,907.952000	5,907,952.00	8,125.000000	8,125,000.00	2,217,048.00	0.76	
		Base	52.838990	52,838.99	70.633748	70,633.75	17,794.76	0.05	
680526001	SHISEIDO CO LTD COMMON STOCK								
	1,900.000	Local	6,448.937895	12,252,982.00	6,414.000000	12,186,600.00	-66,382.00	1.15	
		Base	59.842837	113,701.39	55.759367	105,942.80	-7,758.59	0.08	
682150008	SONY GROUP CORP COMMON STOCK								
	1,400.000	Local	4,573.805000	6,403,327.00	14,475.000000	20,265,000.00	13,861,673.00	1.90	
		Base	41.021457	57,430.04	125.836738	176,171.43	118,741.39	0.13	
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK								
	2,600.000	Local	3,172.585385	8,248,722.00	3,383.000000	8,795,800.00	547,078.00	0.83	
		Base	28.052396	72,936.23	29.409719	76,465.27	3,529.04	0.06	
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK								
	4,298.000	Local	4,754.413448	20,434,469.00	3,137.000000	13,482,826.00	-6,951,643.00	1.27	
		Base	42.646394	183,294.20	27.271147	117,211.39	-66,082.81	0.09	
688380906	SYSMEX CORP COMMON STOCK								
	700.000	Local	8,617.162857	6,032,014.00	15,550.000000	10,885,000.00	4,852,986.00	1.02	
		Base	77.293186	54,105.23	135.182126	94,627.49	40,522.26	0.07	
688507003	TERUMO CORP COMMON STOCK								
	2,300.000	Local	2,081.040000	4,786,392.00	4,860.000000	11,178,000.00	6,391,608.00	1.05	
		Base	18.400813	42,321.87	42.249848	97,174.65	54,852.78	0.07	
689520005	TOHO CO LTD COMMON STOCK								

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	1,700.000	Local	5,031.005882	8,552,710.00	4,925.000000	8,372,500.00	-180,210.00	0.79	
		Base	44.065918	74,912.06	42.814918	72,785.36	-2,126.70	0.06	
689567006	TOKYO ELECTRON LTD COMMON STOCK								
	200.000	Local	16,990.765000	3,398,153.00	66,280.000000	13,256,000.00	9,857,847.00	1.25	
		Base	152.732700	30,546.54	576.197514	115,239.50	84,692.96	0.09	
689714004	TORAY INDUSTRIES INC COMMON STOCK								
	6,800.000	Local	928.584118	6,314,372.00	681.800000	4,636,240.00	-1,678,132.00	0.44	
		Base	8.323479	56,599.66	5.927149	40,304.62	-16,295.04	0.03	
689996007	TOYO SUISAN KAISHA LTD COMMON STOCK								
	600.000	Local	5,942.970000	3,565,782.00	4,875.000000	2,925,000.00	-640,782.00	0.27	
		Base	55.432983	33,259.79	42.380249	25,428.15	-7,831.64	0.02	
690064001	TOYOTA MOTOR CORP COMMON STOCK								
	11,500.000	Local	1,414.300609	16,264,457.00	2,105.500000	24,213,250.00	7,948,793.00	2.28	
		Base	12.853614	147,816.56	18.303921	210,495.09	62,678.53	0.16	
691148001	UNICHARM CORP COMMON STOCK								
	1,800.000	Local	4,293.561667	7,728,411.00	4,999.000000	8,998,200.00	1,269,789.00	0.85	
		Base	40.241122	72,434.02	43.458228	78,224.81	5,790.79	0.06	
698511003	YAKULT HONSHA CO LTD COMMON STOCK								
	900.000	Local	6,842.466667	6,158,220.00	6,000.000000	5,400,000.00	-758,220.00	0.51	
		Base	62.771478	56,494.33	52.160306	46,944.28	-9,550.05	0.04	
698538006	ASTELLAS PHARMA INC COMMON STOCK								
	4,700.000	Local	1,551.720213	7,293,085.00	1,870.500000	8,791,350.00	1,498,265.00	0.83	
		Base	13.878791	65,230.32	16.260975	76,426.58	11,196.26	0.06	
B02K2M903	M3 INC COMMON STOCK								
	1,300.000	Local	1,878.439231	2,441,971.00	5,793.000000	7,530,900.00	5,088,929.00	0.71	
		Base	16.646185	21,640.04	50.360775	65,469.01	43,828.97	0.05	
B05LZ0900	HAKUHODO DY HOLDINGS INC COMMON STOCK								
	4,400.000	Local	1,885.376818	8,295,658.00	1,916.000000	8,430,400.00	134,742.00	0.79	
		Base	16.513768	72,660.58	16.656524	73,288.71	628.13	0.06	
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK								

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	3,600.000	Local	4,055.796667	14,600,868.00	5,056.000000	18,201,600.00	3,600,732.00	1.71	
		Base	37.629275	135,465.39	43.953751	158,233.50	22,768.11	0.12	
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK								
	4,500.000	Local	1,032.233556	4,645,051.00	2,925.000000	13,162,500.00	8,517,449.00	1.24	
		Base	9.247862	41,615.38	25.428149	114,426.67	72,811.29	0.09	
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK								
	7,500.000	Local	948.014133	7,110,106.00	852.000000	6,390,000.00	-720,106.00	0.60	
		Base	8.431841	63,238.81	7.406763	55,550.73	-7,688.08	0.04	
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK								
	1,700.000	Local	3,779.888824	6,425,811.00	3,549.000000	6,033,300.00	-392,511.00	0.57	
		Base	33.422247	56,817.82	30.852821	52,449.80	-4,368.02	0.04	
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK								
	1,500.000	Local	5,215.764667	7,823,647.00	4,169.000000	6,253,500.00	-1,570,147.00	0.59	
		Base	46.678433	70,017.65	36.242719	54,364.08	-15,653.57	0.04	
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK								
	2,100.000	Local	7,367.968095	15,472,733.00	6,860.000000	14,406,000.00	-1,066,733.00	1.35	
		Base	68.047257	142,899.24	59.636617	125,236.89	-17,662.35	0.09	
B63QM7907	NEXON CO LTD COMMON STOCK								
	3,800.000	Local	2,674.020526	10,161,278.00	2,224.000000	8,451,200.00	-1,710,078.00	0.79	
		Base	24.974924	94,904.71	19.334087	73,469.53	-21,435.18	0.06	
B8RBZV903	GLP J REIT REIT								
	35.000	Local	155,477.685714	5,441,719.00	198,900.000000	6,961,500.00	1,519,781.00	0.65	
		Base	1,490.820571	52,178.72	1,729.114144	60,519.00	8,340.28	0.05	
BF5M0K909	SOFTBANK CORP COMMON STOCK								
	23,600.000	Local	1,427.552331	33,690,235.00	1,454.500000	34,326,200.00	635,965.00	3.23	
		Base	13.003352	306,879.10	12.644528	298,410.85	-8,468.25	0.23	
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK								
	1,800.000	Local	3,089.543889	5,561,179.00	6,972.000000	12,549,600.00	6,988,421.00	1.18	
		Base	28.080378	50,544.68	60.610276	109,098.50	58,553.82	0.08	

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JAPANESE YEN Total								
		329,923.000	Local	957,005,609.00		1,064,127,986.00	107,122,377.00	100.00
			Base	8,663,934.31		9,250,873.61	586,939.30	7.00
MALAYSIAN RINGGIT							Exchange Rate:	4.166000
670397900	PETRONAS GAS BHD COMMON STOCK							
		26,200.000	Local	470,198.34	18.000000	471,600.00	1,401.66	38.18
			Base	109,837.12	4.320691	113,202.11	3,364.99	0.09
690461009	TENAGA NASIONAL BHD COMMON STOCK							
		55,900.000	Local	647,456.29	9.340000	522,106.00	-125,350.29	42.27
			Base	152,588.77	2.241959	125,325.49	-27,263.28	0.09
B05L89901	TOP GLOVE CORP BHD COMMON STOCK MYR.5							
		76,400.000	Local	368,238.89	2.590000	197,876.00	-170,362.89	16.02
			Base	87,963.18	0.621699	47,497.84	-40,465.34	0.04
MALAYSIAN RINGGIT Total								
		158,500.000	Local	1,485,893.52		1,191,582.00	-294,311.52	96.47
			Base	350,389.07		286,025.44	-64,363.63	0.22
MEXICAN PESO							Exchange Rate:	20.475500
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT							
		10,400.000	Local	1,824,496.78	159.490000	1,658,696.00	-165,800.78	15.56
			Base	95,567.78	7.789309	81,008.82	-14,558.96	0.06
238010904	GRUPO TELEVISIA SAB SER CPO UNIT							
		34,400.000	Local	1,345,859.57	38.410000	1,321,304.00	-24,555.57	12.39
			Base	63,097.77	1.875900	64,530.98	1,433.21	0.05
249191008	KIMBERLY CLARK DE MEXICO A COMMON STOCK							
		45,800.000	Local	1,634,936.11	31.110000	1,424,838.00	-210,098.11	13.37
			Base	78,270.61	1.519377	69,587.46	-8,683.15	0.05
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK							
		217,300.000	Local	3,445,844.07	21.680000	4,711,064.00	1,265,219.93	44.19

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		Base	0.773916	168,171.99	1.058826	230,082.98	61,910.99	0.17
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK							
		20,000.000	Local 55.155165	1,103,103.30	76.220000	1,524,400.00	421,296.70	14.30
			Base 2.884782	57,695.63	3.722498	74,449.95	16,754.32	0.06
MEXICAN PESO Total								
		327,900.000	Local	9,354,239.83		10,640,302.00	1,286,062.17	99.81
			Base	462,803.78		519,660.19	56,856.41	0.39
NEW ISRAELI SHEQEL							Exchange Rate:	3.108950
664713906	NICE LTD COMMON STOCK ILS1.0							
		393.000	Local 388.789746	152,794.37	951.700000	374,018.10	221,223.73	99.78
			Base 108.011908	42,448.68	306.116213	120,303.67	77,854.99	0.09
NEW ISRAELI SHEQEL Total								
		393.000	Local	152,794.37		374,018.10	221,223.73	99.78
			Base	42,448.68		120,303.67	77,854.99	0.09
NEW TAIWAN DOLLAR							Exchange Rate:	27.667000
605104900	ASUSTEK COMPUTER INC COMMON STOCK TWD10.							
		6,000.000	Local 383.306333	2,299,838.00	376.000000	2,256,000.00	-43,838.00	3.16
			Base 13.720137	82,320.82	13.590198	81,541.19	-779.63	0.06
619095904	CHINA STEEL CORP COMMON STOCK TWD10.							
		44,000.000	Local 23.919122	1,052,441.37	35.350000	1,555,400.00	502,958.63	2.18
			Base 0.790793	34,794.90	1.277695	56,218.60	21,423.70	0.04
626073902	DELTA ELECTRONICS INC COMMON STOCK TWD10.							
		6,000.000	Local 294.235167	1,765,411.00	275.000000	1,650,000.00	-115,411.00	2.31
			Base 10.531908	63,191.45	9.939639	59,637.84	-3,553.61	0.05
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.							
		23,000.000	Local 105.084000	2,416,932.00	116.500000	2,679,500.00	262,568.00	3.76
			Base 3.474196	79,906.50	4.210793	96,848.23	16,941.73	0.07

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629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.								
	27,000.000	Local	112.590000	3,039,930.00	100.000000	2,700,000.00	-339,930.00	3.79	
		Base	3.722353	100,503.52	3.614414	97,589.19	-2,914.33	0.07	
632450904	EVERGREEN MARINE CORP LTD COMMON STOCK TWD10.								
	18,000.000	Local	152.121611	2,738,189.00	142.500000	2,565,000.00	-173,189.00	3.60	
		Base	5.445069	98,011.24	5.150540	92,709.73	-5,301.51	0.07	
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0								
	21,000.000	Local	88.570812	1,859,987.06	104.000000	2,184,000.00	324,012.94	3.06	
		Base	2.928251	61,493.28	3.758991	78,938.81	17,445.53	0.06	
637216904	GIANT MANUFACTURING COMMON STOCK TWD10.								
	6,000.000	Local	330.599167	1,983,595.00	345.000000	2,070,000.00	86,405.00	2.90	
		Base	11.893340	71,360.04	12.469729	74,818.38	3,458.34	0.06	
637248907	MEDIATEK INC COMMON STOCK TWD10.								
	3,000.000	Local	683.880000	2,051,640.00	1,190.000000	3,570,000.00	1,518,360.00	5.01	
		Base	23.766663	71,299.99	43.011530	129,034.59	57,734.60	0.10	
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.								
	24,000.000	Local	130.104000	3,122,496.00	104.000000	2,496,000.00	-626,496.00	3.50	
		Base	4.301385	103,233.25	3.758991	90,215.78	-13,017.47	0.07	
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0								
	31,000.000	Local	70.456317	2,184,145.83	85.400000	2,647,400.00	463,254.17	3.71	
		Base	2.329365	72,210.33	3.086710	95,688.00	23,477.67	0.07	
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.								
	29,000.000	Local	56.144887	1,628,201.72	68.600000	1,989,400.00	361,198.28	2.79	
		Base	1.856213	53,830.19	2.479488	71,905.16	18,074.97	0.05	
674842901	RUENTEX DEVELOPMENT CO LTD COMMON STOCK TWD10.0								
	19,600.000	Local	59.976531	1,175,540.00	63.800000	1,250,480.00	74,940.00	1.75	
		Base	2.165296	42,439.80	2.305996	45,197.53	2,757.73	0.03	
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.								
	52,000.000	Local	450.415349	23,421,598.13	615.000000	31,980,000.00	8,558,401.87	44.86	
		Base	15.783132	820,722.88	22.228648	1,155,889.69	335,166.81	0.88	

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691662902	UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.							
		54,000.000	Local 51.240963	2,767,012.00	65.000000	3,510,000.00	742,988.00	4.92
			Base 1.834129	99,042.94	2.349369	126,865.94	27,823.00	0.10
693233900	WAN HAI LINES LTD COMMON STOCK TWD10.							
		5,000.000	Local 200.660400	1,003,302.00	198.500000	992,500.00	-10,802.00	1.39
			Base 7.244320	36,221.60	7.174612	35,873.06	-348.54	0.03
698438900	YAGEO CORPORATION COMMON STOCK TWD10.							
		3,000.000	Local 534.427200	1,603,281.60	479.500000	1,438,500.00	-164,781.60	2.02
			Base 18.879683	56,639.05	17.331116	51,993.35	-4,645.70	0.04
698758901	YANG MING MARINE TRANSPORT COMMON STOCK TWD10.							
		10,000.000	Local 118.094400	1,180,944.00	121.000000	1,210,000.00	29,056.00	1.70
			Base 4.263490	42,634.90	4.373441	43,734.41	1,099.51	0.03
ACI126S98	ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0							
		13,000.000	Local 113.090385	1,470,175.00	106.500000	1,384,500.00	-85,675.00	1.94
			Base 4.047978	52,623.71	3.849351	50,041.57	-2,582.14	0.04
B606XG902	ONENESS BIOTECH CO LTD COMMON STOCK TWD10.							
		4,000.000	Local 288.586500	1,154,346.00	287.500000	1,150,000.00	-4,346.00	1.61
			Base 10.381930	41,527.72	10.391441	41,565.76	38.04	0.03
NEW TAIWAN DOLLAR Total								
		398,600.000	Local	59,919,005.71		71,278,680.00	11,359,674.29	99.99
			Base	2,084,008.11		2,576,306.81	492,298.70	1.95
NORWEGIAN KRONE							Exchange Rate:	8.806550
473249902	TELENOR ASA COMMON STOCK NOK6.							
		12,004.000	Local 141.276768	1,695,886.32	138.600000	1,663,754.40	-32,131.92	22.48
			Base 15.104933	181,319.62	15.738286	188,922.38	7,602.76	0.14
479053902	SCHIBSTED ASA CL A COMMON STOCK NOK.5							
		3,437.000	Local 400.181618	1,375,424.22	340.100000	1,168,923.70	-206,500.52	15.79
			Base 46.623125	160,243.68	38.618982	132,733.44	-27,510.24	0.10
713360907	EQUINOR ASA COMMON STOCK NOK2.5							

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FRANKLIN GLOBAL DBI CIF
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		11,232.000	Local 163.505627	1,836,495.20	235.900000	2,649,628.80	813,133.60	35.80
			Base 18.765445	210,773.48	26.786880	300,870.24	90,096.76	0.23
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7	1,069.000	Local 321.236024	343,401.31	445.000000	475,705.00	132,303.69	6.43
			Base 36.999804	39,552.79	50.530571	54,017.18	14,464.39	0.04
ACI0CS7P8	SCHIBSTED ASA B SHS COMMON STOCK NOK.5	2,692.000	Local 224.264528	603,720.11	297.000000	799,524.00	195,803.89	10.80
			Base 23.166029	62,362.95	33.724898	90,787.43	28,424.48	0.07
ACI1984W2	ADEVINTA ASA COMMON STOCK NOK.2	5,467.000	Local 152.957479	836,218.54	117.300000	641,279.10	-194,939.44	8.66
			Base 16.919327	92,497.96	13.319631	72,818.42	-19,679.54	0.06
NORWEGIAN KRONE Total		35,901.000	Local	6,691,145.70		7,398,815.00	707,669.30	99.97
			Base	746,750.48		840,149.09	93,398.61	0.64
PHILIPPINE PESO							Exchange Rate:	50.992500
605511906	AYALA LAND INC COMMON STOCK PHP1.0	178,200.000	Local 36.779517	6,554,110.01	36.700000	6,539,940.00	-14,170.01	62.57
			Base 0.750048	133,658.51	0.719714	128,252.98	-5,405.53	0.10
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0	115,400.000	Local 31.466405	3,631,223.18	33.900000	3,912,060.00	280,836.82	37.43
			Base 0.630337	72,740.85	0.664804	76,718.34	3,977.49	0.06
PHILIPPINE PESO Total		293,600.000	Local	10,185,333.19		10,452,000.00	266,666.81	100.00
			Base	206,399.36		204,971.32	-1,428.04	0.16
POUND STERLING							Exchange Rate:	0.738798
018270009	CRH PLC COMMON STOCK EUR.32	2,856.000	Local 25.217090	72,020.01	39.000000	111,384.00	39,363.99	1.53
			Base 31.987871	91,357.36	52.788448	150,763.81	59,406.45	0.11

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023740905	DIAGEO PLC COMMON STOCK GBP.2893518								
	4,434.000	Local		31.199499	138,338.58	40.360000	178,956.24	40,617.66	2.46
		Base		42.189684	187,069.06	54.629276	242,226.21	55,157.15	0.18
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025								
	8,682.000	Local		5.273053	45,780.65	5.498000	47,733.64	1,952.99	0.66
		Base		6.537269	56,756.57	7.441818	64,609.87	7,853.30	0.05
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25								
	3,680.000	Local		34.235916	125,988.17	27.335000	100,592.80	-25,395.37	1.38
		Base		44.398361	163,385.97	36.999288	136,157.38	-27,228.59	0.10
040520009	HALMA PLC COMMON STOCK GBP.1								
	3,427.000	Local		20.139408	69,017.75	32.000000	109,664.00	40,646.25	1.51
		Base		25.546828	87,548.98	43.313599	148,435.70	60,886.72	0.11
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1								
	2,036.000	Local		36.322534	73,952.68	16.165000	32,911.94	-41,040.74	0.45
		Base		46.885147	95,458.16	21.880135	44,547.95	-50,910.21	0.03
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5								
	20,003.000	Local		6.557970	131,179.08	4.486500	89,743.46	-41,435.62	1.23
		Base		8.374049	167,506.11	6.072702	121,472.26	-46,033.85	0.09
067760009	PEARSON PLC COMMON STOCK GBP.25								
	14,589.000	Local		6.714023	97,950.88	6.132000	89,459.75	-8,491.13	1.23
		Base		8.430194	122,988.10	8.299968	121,088.24	-1,899.86	0.09
068253004	PERSIMMON PLC COMMON STOCK GBP.1								
	1,105.000	Local		23.957882	26,473.46	28.560000	31,558.80	5,085.34	0.43
		Base		30.924860	34,171.97	38.657387	42,716.41	8,544.44	0.03
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05								
	3,384.000	Local		13.909415	47,069.46	12.745000	43,129.08	-3,940.38	0.59
		Base		17.644084	59,707.58	17.250994	58,377.36	-1,330.22	0.04
071887004	RIO TINTO PLC COMMON STOCK GBP.1								
	3,677.000	Local		31.393935	115,435.50	48.920000	179,878.84	64,443.34	2.47
		Base		40.062412	147,309.49	66.215664	243,475.00	96,165.51	0.18

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079087003	SSE PLC COMMON STOCK GBP.5	15,296.000	Local	14.032035	214,634.01	16.490000	252,231.04	37,597.03	3.46
			Base	18.692934	285,927.12	22.320039	341,407.31	55,480.19	0.26
079805909	BP PLC COMMON STOCK USD.25	233,668.000	Local	3.362590	785,729.75	3.305000	772,272.74	-13,457.01	10.60
			Base	4.596287	1,074,005.11	4.473483	1,045,309.73	-28,695.38	0.79
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK	112,431.000	Local	0.579116	65,110.62	0.478000	53,742.02	-11,368.60	0.74
			Base	0.734609	82,592.78	0.646997	72,742.51	-9,850.27	0.06
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01	26,254.000	Local	1.979515	51,970.18	1.755000	46,075.77	-5,894.41	0.63
			Base	2.555159	67,083.14	2.375480	62,365.86	-4,717.28	0.05
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25	6,688.000	Local	15.298263	102,314.78	16.066000	107,449.41	5,134.63	1.47
			Base	20.145588	134,733.69	21.746134	145,438.14	10,704.45	0.11
098952906	ASTRAZENECA PLC COMMON STOCK USD.25	1,904.000	Local	71.132127	135,435.57	86.780000	165,229.12	29,793.55	2.27
			Base	94.244638	179,441.79	117.461065	223,645.87	44,204.08	0.17
309135903	BT GROUP PLC COMMON STOCK GBP.05	167,374.000	Local	1.690952	283,021.38	1.695500	283,782.62	761.24	3.89
			Base	2.189852	366,524.33	2.294944	384,113.95	17,589.62	0.29
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005	2,044.000	Local	17.760660	36,302.79	18.175000	37,149.70	846.91	0.51
			Base	22.529388	46,050.07	24.600770	50,283.97	4,233.90	0.04
320898901	NEXT PLC COMMON STOCK GBP.1	513.000	Local	56.470975	28,969.61	81.500000	41,809.50	12,839.89	0.57
			Base	71.633411	36,747.94	110.314321	56,591.25	19,843.31	0.04
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095	512,956.000	Local	1.439291	738,292.73	1.122600	575,844.41	-162,448.32	7.90
			Base	1.852647	950,326.65	1.519495	779,434.18	-170,892.47	0.59

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B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07		46,895.000	Local	15.202947	712,942.19	16.218000	760,543.11	47,600.92	10.44
				Base	20.756781	973,389.23	21.951873	1,029,433.09	56,043.86	0.78
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07		42,042.000	Local	14.811794	622,717.43	16.224000	682,089.41	59,371.98	9.36
				Base	20.196753	849,111.87	21.959994	923,242.09	74,130.22	0.70
B10RZP905	UNILEVER PLC COMMON STOCK GBP.0311		2,041.000	Local	45.634934	93,140.90	39.455000	80,527.66	-12,613.24	1.11
				Base	59.194037	120,815.03	53.404313	108,998.21	-11,816.82	0.08
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1		1,776.000	Local	24.001588	42,626.82	36.320000	64,504.32	21,877.50	0.89
				Base	30.446002	54,072.10	49.160934	87,309.82	33,237.72	0.07
B1CRLC906	MONDI PLC COMMON STOCK EUR.2		4,416.000	Local	20.698933	91,406.49	18.260000	80,636.16	-10,770.33	1.11
				Base	26.969042	119,095.29	24.715822	109,145.07	-9,950.22	0.08
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789		1,790.000	Local	24.557754	43,958.38	29.470000	52,751.30	8,792.92	0.72
				Base	32.725173	58,578.06	39.889117	71,401.52	12,823.46	0.05
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945		3,941.000	Local	10.008526	39,443.60	30.160000	118,860.56	79,416.96	1.63
				Base	12.919008	50,913.81	40.823067	160,883.71	109,969.90	0.12
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1		823.000	Local	64.896185	53,409.56	63.420000	52,194.66	-1,214.90	0.72
				Base	90.127837	74,175.21	85.842138	70,648.08	-3,527.13	0.05
B2B0DG904	RELX PLC COMMON STOCK GBP.144397		3,578.000	Local	19.089053	68,300.63	24.020000	85,943.56	17,642.93	1.18
				Base	24.214452	86,639.31	32.512270	116,328.90	29,689.59	0.09
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05		9,010.000	Local	8.894003	80,134.97	10.890000	98,118.90	17,983.93	1.35
				Base	12.123477	109,232.53	14.740159	132,808.83	23,576.30	0.10

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B3MBS7900	OCADO GROUP PLC COMMON STOCK GBP.02								
	1,743.000	Local		12.260138	21,369.42	16.780000	29,247.54	7,878.12	0.40
		Base		16.044842	27,966.16	22.712568	39,588.01	11,621.85	0.03
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01								
	30,973.000	Local		2.816529	87,236.34	3.749500	116,133.26	28,896.92	1.59
		Base		3.648440	113,003.12	5.075136	157,192.17	44,189.05	0.12
B5VQMV905	ENTAIN PLC COMMON STOCK EUR.01								
	1,999.000	Local		14.641606	29,268.57	16.830000	33,643.17	4,374.60	0.46
		Base		20.378189	40,736.00	22.780246	45,537.71	4,801.71	0.03
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948								
	8,283.000	Local		7.393045	61,236.59	8.526000	70,620.86	9,384.27	0.97
		Base		9.455098	78,316.58	11.540367	95,588.86	17,272.28	0.07
B8KF9B904	WPP PLC COMMON STOCK GBP.1								
	34,301.000	Local		8.922055	306,035.40	11.195000	383,999.70	77,964.30	5.27
		Base		11.724961	402,177.90	15.152992	519,762.78	117,584.88	0.39
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105								
	6,001.000	Local		17.660807	105,982.50	16.510000	99,076.51	-6,905.99	1.36
		Base		22.578644	135,494.44	22.347110	134,105.01	-1,389.43	0.10
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129								
	38,663.000	Local		9.469459	366,117.71	10.598000	409,750.47	43,632.76	5.62
		Base		12.337591	477,008.29	14.344922	554,617.73	77,609.44	0.42
BH0P3Z907	BHP GROUP PLC COMMON STOCK USD.5								
	7,745.000	Local		11.167371	86,491.29	21.995000	170,351.28	83,859.99	2.34
		Base		14.414850	111,643.01	29.771331	230,578.97	118,935.96	0.17
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213								
	1,132.000	Local		48.074373	54,420.19	47.810000	54,120.92	-299.27	0.74
		Base		62.635071	70,902.90	64.713223	73,255.37	2,352.47	0.06
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976								
	716.000	Local		38.984441	27,912.86	101.200000	72,459.20	44,546.34	0.99
		Base		50.321145	36,029.94	136.979255	98,077.15	62,047.21	0.07

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BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001	28,659.000	Local	6.254192	179,238.89	5.166000	148,052.39	-31,186.50	2.03
			Base	7.901755	226,456.41	6.992439	200,396.31	-26,060.10	0.15
BVVYFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01	28,910.000	Local	5.443277	157,365.14	7.400000	213,934.00	56,568.86	2.94
			Base	7.296890	210,953.08	10.016270	289,570.36	78,617.28	0.22
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245	1,543.000	Local	31.003027	47,837.67	20.460000	31,569.78	-16,267.89	0.43
			Base	40.018730	61,748.90	27.693632	42,731.27	-19,017.63	0.03
POUND STERLING Total		1,453,981.000	Local		6,763,581.18		7,259,727.60	496,146.42	99.64
			Base		8,925,151.14		9,826,403.98	901,252.84	7.44
QATARI RIAL							Exchange Rate:	3.641750	
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0	25,069.000	Local	9.501325	238,188.72	15.490000	388,318.81	150,130.09	97.84
			Base	2.609537	65,418.49	4.253450	106,629.73	41,211.24	0.08
QATARI RIAL Total		25,069.000	Local		238,188.72		388,318.81	150,130.09	97.84
			Base		65,418.49		106,629.73	41,211.24	0.08
SAUDI RIYAL							Exchange Rate:	3.754400	
B12LZH904	AL RAJHI BANK COMMON STOCK SAR10.	3,883.000	Local	107.820149	418,665.64	141.800000	550,609.40	131,943.76	18.39
			Base	28.750507	111,638.22	37.769018	146,657.10	35,018.88	0.11
B12LZP906	BANK ALBILAD COMMON STOCK SAR10.	5,175.000	Local	22.097229	114,353.16	46.350000	239,861.25	125,508.09	8.01
			Base	5.890866	30,485.23	12.345515	63,888.04	33,402.81	0.05
B12LZQ904	BANK AL JAZIRA COMMON STOCK SAR10.	12,315.000	Local	11.160229	137,438.22	19.300000	237,679.50	100,241.28	7.94

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		Base	2.975189	36,639.45	5.140635	63,306.92	26,667.47	0.05
B12M7Q903	SAUDI TELECOM CO COMMON STOCK SAR10.							
		2,798.000	Local 131.105772	366,833.95	112.400000	314,495.20	-52,338.75	10.50
			Base 34.958624	97,814.23	29.938206	83,767.10	-14,047.13	0.06
B1324D908	SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.							
		3,184.000	Local 87.113882	277,370.60	116.000000	369,344.00	91,973.40	12.33
			Base 23.223555	73,943.80	30.897081	98,376.31	24,432.51	0.07
B39NWT906	ALINMA BANK COMMON STOCK SAR10.0							
		10,987.000	Local 14.518981	159,520.04	23.960000	263,248.52	103,728.48	8.79
			Base 3.870593	42,526.20	6.381845	70,117.33	27,591.13	0.05
B403QG902	MOUWASAT MEDICAL SERVICES CO COMMON STOCK SAR10.0							
		876.000	Local 180.839658	158,415.54	173.800000	152,248.80	-6,166.74	5.08
			Base 48.221336	42,241.89	46.292350	40,552.10	-1,689.79	0.03
BJTM27902	SAUDI ARABIAN OIL CO COMMON STOCK							
		8,822.000	Local 35.324142	311,629.58	35.800000	315,827.60	4,198.02	10.55
			Base 9.419269	83,096.79	9.535478	84,121.99	1,025.20	0.06
BSHYYN909	THE SAUDI NATIONAL BANK COMMON STOCK SAR10.0							
		7,754.000	Local 54.482083	422,454.07	64.400000	499,357.60	76,903.53	16.68
			Base 14.527781	112,648.41	17.153207	133,005.97	20,357.56	0.10
SAUDI RIYAL Total		55,794.000	Local	2,366,680.80		2,942,671.87	575,991.07	98.28
			Base	631,034.22		783,792.86	152,758.64	0.59
SINGAPORE DOLLAR							Exchange Rate:	1.347600
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
		4,300.000	Local 23.281705	100,111.33	32.660000	140,438.00	40,326.67	14.50
			Base 16.850098	72,455.42	24.235678	104,213.42	31,758.00	0.08
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
		5,600.000	Local 25.114852	140,643.17	26.900000	150,640.00	9,996.83	15.55
			Base 18.178407	101,799.08	19.961413	111,783.91	9,984.83	0.08

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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
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK								
	154,900.000	Local		2.595453	402,035.66	2.320000	359,368.00	-42,667.66	37.10
		Base		1.915871	296,768.43	1.721579	266,672.60	-30,095.83	0.20
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK								
	13,300.000	Local		10.189162	135,515.85	11.400000	151,620.00	16,104.15	15.65
		Base		7.253621	96,473.16	8.459484	112,511.13	16,037.97	0.09
B17KC6900	WILMAR INTERNATIONAL LTD COMMON STOCK								
	19,700.000	Local		4.083672	80,448.34	4.140000	81,558.00	1,109.66	8.42
		Base		2.934516	57,809.96	3.072128	60,520.93	2,710.97	0.05
BNHXFJ902	CAPITALAND INVESTMENT LTD/SI COMMON STOCK								
	24,800.000	Local		2.950000	73,160.00	3.410000	84,568.00	11,408.00	8.73
		Base		2.200179	54,564.44	2.530424	62,754.53	8,190.09	0.05
SINGAPORE DOLLAR Total									
	222,600.000	Local			931,914.35		968,192.00	36,277.65	99.96
		Base			679,870.49		718,456.52	38,586.03	0.54
SOUTH AFRICAN RAND								Exchange Rate:	15.935000
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001								
	7,031.000	Local		105.519401	741,906.91	170.710000	1,200,262.01	458,355.10	14.61
		Base		7.419188	52,164.31	10.712896	75,322.37	23,158.06	0.06
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02								
	1,088.000	Local		2,782.374228	3,027,223.16	2,472.000000	2,689,536.00	-337,687.16	32.73
		Base		197.575101	214,961.71	155.130217	168,781.68	-46,180.03	0.13
ACI1HBHB8	SIBANYE STILLWATER LTD COMMON STOCK								
	14,336.000	Local		71.336743	1,022,683.55	49.100000	703,897.60	-318,785.95	8.57
		Base		4.730553	67,817.21	3.081268	44,173.05	-23,644.16	0.03
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607								
	4,062.000	Local		146.500928	595,086.77	224.440000	911,675.28	316,588.51	11.09
		Base		8.505133	34,547.85	14.084719	57,212.13	22,664.28	0.04
B1FFT7902	IMPALA PLATINUM HOLDINGS LTD COMMON STOCK NPV								

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		6,250.000	Local 228.514198	1,428,213.74	225.000000	1,406,250.00	-21,963.74	17.11
			Base 16.067091	100,419.32	14.119862	88,249.14	-12,170.18	0.07
B65B4D905	VODACOM GROUP LTD COMMON STOCK							
		4,405.000	Local 133.712858	589,005.14	134.620000	593,001.10	3,995.96	7.22
			Base 9.401503	41,413.62	8.448070	37,213.75	-4,199.87	0.03
BZBFKT902	BID CORP LTD COMMON STOCK							
		2,170.000	Local 298.838221	648,478.94	326.430000	708,353.10	59,874.16	8.62
			Base 22.166949	48,102.28	20.485096	44,452.66	-3,649.62	0.03
SOUTH AFRICAN RAND Total								
		39,342.000	Local	8,052,598.21		8,212,975.09	160,376.88	99.95
			Base	559,426.30		515,404.78	-44,021.52	0.39
SOUTH KOREAN WON							Exchange Rate: 1,188.750000	
619403900	KAKAO CORP COMMON STOCK KRW100.0							
		1,190.000	Local 155,124.000000	184,597,560.00	112,500.000000	133,875,000.00	-50,722,560.00	3.84
			Base 136.703235	162,676.85	94.637224	112,618.30	-50,058.55	0.09
622487908	SK TELECOM COMMON STOCK KRW100.0							
		701.000	Local 105,712.707561	74,104,608.00	57,900.000000	40,587,900.00	-33,516,708.00	1.16
			Base 93.159472	65,304.79	48.706625	34,143.34	-31,161.45	0.03
626418909	NCSoft CORP COMMON STOCK KRW500.0							
		89.000	Local 673,201.797753	59,914,960.00	643,000.000000	57,227,000.00	-2,687,960.00	1.64
			Base 567.887079	50,541.95	540.904311	48,140.48	-2,401.47	0.04
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0							
		47.000	Local 1,183,946.404255	55,645,481.00	1,097,000.000000	51,559,000.00	-4,086,481.00	1.48
			Base 1,085.492340	51,018.14	922.818086	43,372.45	-7,645.69	0.03
634691901	LG CHEM LTD COMMON STOCK KRW5000.							
		129.000	Local 276,220.790698	35,632,482.00	615,000.000000	79,335,000.00	43,702,518.00	2.27
			Base 244.119147	31,491.37	517.350158	66,738.17	35,246.80	0.05
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.							
		1,418.000	Local 48,839.035966	69,253,753.00	36,800.000000	52,182,400.00	-17,071,353.00	1.49

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			Base	43.163089	61,205.26	30.956887	43,896.87	-17,308.39	0.03
640586905	HMM CO LTD COMMON STOCK KRW5000.0								
	2,035.000	Local		43,434.717445	88,389,650.00	26,900.000000	54,741,500.00	-33,648,150.00	1.57
		Base		38.276904	77,893.50	22.628812	46,049.63	-31,843.87	0.03
644954000	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.								
	216.000	Local		284,727.601852	61,501,162.00	254,500.000000	54,972,000.00	-6,529,162.00	1.57
		Base		250.916574	54,197.98	214.090431	46,243.53	-7,954.45	0.04
645026907	SK HYNIX INC COMMON STOCK KRW5000.								
	1,659.000	Local		98,491.930078	163,398,112.00	131,000.000000	217,329,000.00	53,930,888.00	6.23
		Base		86.129343	142,888.58	110.199790	182,821.45	39,932.87	0.14
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.								
	342.000	Local		227,682.000000	77,867,244.00	209,000.000000	71,478,000.00	-6,389,244.00	2.05
		Base		199.231725	68,137.25	175.814932	60,128.71	-8,008.54	0.05
649092905	KIA CORP COMMON STOCK KRW5000.0								
	808.000	Local		80,764.559406	65,257,764.00	82,200.000000	66,417,600.00	1,159,836.00	1.90
		Base		70.672525	57,103.40	69.148265	55,871.80	-1,231.60	0.04
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.								
	3,143.000	Local		44,685.717467	140,447,210.00	22,100.000000	69,460,300.00	-70,986,910.00	1.99
		Base		39.492459	124,124.80	18.590957	58,431.38	-65,693.42	0.04
651740904	HLB INC COMMON STOCK KRW500.								
	855.000	Local		67,053.590643	57,330,820.00	34,800.000000	29,754,000.00	-27,576,820.00	0.85
		Base		57.222725	48,925.43	29.274448	25,029.65	-23,895.78	0.02
652073909	LG ELECTRONICS INC COMMON STOCK KRW5000.								
	492.000	Local		129,538.841463	63,733,110.00	138,000.000000	67,896,000.00	4,162,890.00	1.95
		Base		109.273984	53,762.80	116.088328	57,115.46	3,352.66	0.04
656039906	NAVER CORP COMMON STOCK KRW100.0								
	665.000	Local		286,029.387970	190,209,543.00	378,500.000000	251,702,500.00	61,492,957.00	7.21
		Base		249.379113	165,837.11	318.401682	211,737.12	45,900.01	0.16
669323008	POSCO COMMON STOCK KRW5000.								
	242.000	Local		255,704.388430	61,880,462.00	274,500.000000	66,429,000.00	4,548,538.00	1.90

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			Base	225.987107	54,688.88	230.914826	55,881.39	1,192.51	0.04
677164907	SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.								
	146.000	Local		681,544.801370	99,505,541.00	655,000.000000	95,630,000.00	-3,875,541.00	2.74
		Base		600.612329	87,689.40	550.998948	80,445.85	-7,243.55	0.06
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0								
	9,806.000	Local		64,244.134917	629,977,987.00	78,300.000000	767,809,800.00	137,831,813.00	22.00
		Base		56.186140	550,961.29	65.867508	645,896.78	94,935.49	0.49
677381907	SAMSUNG ELECTRONICS PEF PREFERENCE								
	1,670.000	Local		73,997.833533	123,576,382.00	71,200.000000	118,904,000.00	-4,672,382.00	3.41
		Base		65.410647	109,235.78	59.894848	100,024.40	-9,211.38	0.08
698833902	YUHAN CORP COMMON STOCK KRW1000.0								
	1,508.000	Local		60,227.526525	90,823,110.00	62,100.000000	93,646,800.00	2,823,690.00	2.68
		Base		53.075590	80,037.99	52.239748	78,777.54	-1,260.45	0.06
ACIOB34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0								
	539.000	Local		132,105.601113	71,204,919.00	119,000.000000	64,141,000.00	-7,063,919.00	1.84
		Base		121.120019	65,283.69	100.105152	53,956.68	-11,327.01	0.04
ACIQ6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0								
	164.000	Local		552,929.573171	90,680,450.00	903,000.000000	148,092,000.00	57,411,550.00	4.24
		Base		488.293963	80,080.21	759.621451	124,577.92	44,497.71	0.09
ACIOW8R78	CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0								
	885.000	Local		115,680.749153	102,377,463.00	80,200.000000	70,977,000.00	-31,400,463.00	2.03
		Base		99.278960	87,861.88	67.465825	59,707.26	-28,154.62	0.05
ACI1WBRX2	SK BIOSCIENCE CO LTD COMMON STOCK KRW500.0								
	226.000	Local		280,223.982301	63,330,620.00	225,000.000000	50,850,000.00	-12,480,620.00	1.46
		Base		239.139779	54,045.59	189.274448	42,776.03	-11,269.56	0.03
ACI1YN9K2	KRAFTON INC COMMON STOCK KRW100.0								
	118.000	Local		485,145.423729	57,247,160.00	460,000.000000	54,280,000.00	-2,967,160.00	1.56
		Base		409.250000	48,291.50	386.961094	45,661.41	-2,630.09	0.03
ACI1Z3BX4	SD BIOSENSOR INC COMMON STOCK KRW500.0								
	741.000	Local		56,016.788124	41,508,440.00	55,900.000000	41,421,900.00	-86,540.00	1.19

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			Base	47.253603	35,014.92	47.024185	34,844.92	-170.00	0.03
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0								
	886.000	Local		222,230.983070	196,896,651.00	198,000.000000	175,428,000.00	-21,468,651.00	5.03
		Base		196.715497	174,289.93	166.561514	147,573.50	-26,716.43	0.11
B0V3YP907	CELLTRION PHARM INC COMMON STOCK KRW500.								
	371.000	Local		121,764.528302	45,174,640.00	124,400.000000	46,152,400.00	977,760.00	1.32
		Base		102.715876	38,107.59	104.647739	38,824.31	716.72	0.03
B232R0909	SK INNOVATION CO LTD COMMON STOCK KRW5000.								
	343.000	Local		245,359.396501	84,158,273.00	238,500.000000	81,805,500.00	-2,352,773.00	2.34
		Base		215.138542	73,792.52	200.630915	68,816.40	-4,976.12	0.05
B39Z8G904	LG INNOTEK CO LTD COMMON STOCK KRW5000.0								
	296.000	Local		209,167.195946	61,913,490.00	364,000.000000	107,744,000.00	45,830,510.00	3.09
		Base		178.500777	52,836.23	306.203996	90,636.38	37,800.15	0.07
B39Z8L903	SK INC COMMON STOCK KRW200.0								
	161.000	Local		249,839.372671	40,224,139.00	251,000.000000	40,411,000.00	186,861.00	1.16
		Base		220.803665	35,549.39	211.146162	33,994.53	-1,554.86	0.03
B679Q3906	SEEGENE INC COMMON STOCK KRW500.								
	592.000	Local		67,920.354730	40,208,850.00	61,000.000000	36,112,000.00	-4,096,850.00	1.03
		Base		57.295000	33,918.64	51.314406	30,378.13	-3,540.51	0.02
BJ321P905	ECOPRO BM CO LTD COMMON STOCK KRW500.0								
	103.000	Local		455,564.077670	46,923,100.00	500,800.000000	51,582,400.00	4,659,300.00	1.48
		Base		388.772913	40,043.61	421.282860	43,392.13	3,348.52	0.03
BMG3GS900	SK SQUARE CO LTD COMMON STOCK KRW500.0								
	453.000	Local		82,000.000000	37,146,000.00	66,400.000000	30,079,200.00	-7,066,800.00	0.86
		Base		68.719890	31,130.11	55.856993	25,303.22	-5,826.89	0.02
BSTJWN901	ALTEOGEN INC COMMON STOCK KRW500.0								
	524.000	Local		85,325.572519	44,710,600.00	75,700.000000	39,666,800.00	-5,043,800.00	1.14
		Base		71.977366	37,716.14	63.680336	33,368.50	-4,347.64	0.03

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SOUTH KOREAN WON Total

33,563.000	Local			3,416,751,736.00		3,479,680,000.00	62,928,264.00	99.69
	Base			2,985,684.50		2,927,175.62	-58,508.88	2.22

SWEDISH KRONA

Exchange Rate: 9.036200

568743900	HENNES + MAURITZ AB B SHS COMMON STOCK							
3,718.000	Local		152.244866	566,046.41	178.080000	662,101.44	96,055.03	4.99
	Base		16.062466	59,720.25	19.707399	73,272.11	13,551.86	0.06

595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0							
21,420.000	Local		79.513742	1,703,184.35	99.790000	2,137,501.80	434,317.45	16.12
	Base		8.555853	183,266.38	11.043359	236,548.75	53,282.37	0.18

597838903	TELIA CO AB COMMON STOCK SEK3.2							
44,318.000	Local		34.875987	1,545,633.97	35.405000	1,569,078.79	23,444.82	11.84
	Base		3.778520	167,456.47	3.918129	173,643.65	6,187.18	0.13

718762909	LUNDIN ENERGY AB COMMON STOCK SEK.01							
3,462.000	Local		302.155277	1,046,061.57	324.500000	1,123,419.00	77,357.43	8.47
	Base		35.456756	122,751.29	35.911113	124,324.27	1,572.98	0.09

ACI1X8ZS0	SWEDISH MATCH AB COMMON STOCK SEK1.9823							
4,970.000	Local		63.544996	315,818.63	72.020000	357,939.40	42,120.77	2.70
	Base		6.812905	33,860.14	7.970164	39,611.72	5,751.58	0.03

ACI1XML96	HEXAGON AB B SHS COMMON STOCK EUR.22							
15,928.000	Local		62.856863	1,001,184.12	143.650000	2,288,057.20	1,286,873.08	17.26
	Base		6.840498	108,955.45	15.897169	253,210.11	144,254.66	0.19

B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2							
1,778.000	Local		142.301800	253,012.60	252.600000	449,122.80	196,110.20	3.39
	Base		16.099494	28,624.90	27.954229	49,702.62	21,077.72	0.04

B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25							
13,994.000	Local		106.791062	1,494,434.12	129.100000	1,806,625.40	312,191.28	13.63
	Base		12.175720	170,387.03	14.286979	199,931.98	29,544.95	0.15

BJXSCH901	EVOLUTION AB COMMON STOCK SEK.003							
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		369.000	Local 576.287995	212,650.27	1,286.200000	474,607.80	261,957.53	3.58
			Base 61.786070	22,799.06	142.338594	52,522.94	29,723.88	0.04
BKP8Q1901	SINCH AB COMMON STOCK SEK.1	4,174.000	Local 143.013052	596,936.48	115.100000	480,427.40	-116,509.08	3.62
			Base 16.760489	69,958.28	12.737655	53,166.97	-16,791.31	0.04
BMDTR7900	EMBRACER GROUP AB COMMON STOCK SEK.0013	10,666.000	Local 112.427562	1,199,152.38	96.510000	1,029,375.66	-169,776.72	7.76
			Base 13.176006	140,535.28	10.680374	113,916.87	-26,618.41	0.09
BMWPW3900	BOLIDEN AB COMMON STOCK SEK2.11	2,504.000	Local 237.668231	595,121.25	350.000000	876,400.00	281,278.75	6.61
			Base 26.888894	67,329.79	38.733096	96,987.67	29,657.88	0.07
SWEDISH KRONA Total		127,301.000	Local	10,529,236.15		13,254,656.69	2,725,420.54	99.98
			Base	1,175,644.32		1,466,839.66	291,195.34	1.11
SWISS FRANC							Exchange Rate:	0.911200
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0	395.000	Local 477.454785	188,594.64	514.600000	203,267.00	14,672.36	7.16
			Base 497.377190	196,463.99	564.749781	223,076.16	26,612.17	0.17
598061901	GIVAUDAN REG COMMON STOCK CHF10.0	37.000	Local 1,957.463784	72,426.16	4,792.000000	177,304.00	104,877.84	6.24
			Base 1,980.437027	73,276.17	5,258.999122	194,582.97	121,306.80	0.15
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1	293.000	Local 276.125734	80,904.84	400.400000	117,317.20	36,412.36	4.13
			Base 279.366382	81,854.35	439.420544	128,750.22	46,895.87	0.10
710306903	NOVARTIS AG REG COMMON STOCK CHF.5	2,429.000	Local 82.773508	201,056.85	80.280000	195,000.12	-6,056.73	6.86
			Base 88.308370	214,501.03	88.103600	214,003.64	-497.39	0.16
710889908	ABB LTD REG COMMON STOCK CHF.12	3,583.000	Local 19.252459	68,981.56	34.900000	125,046.70	56,065.14	4.40

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FRANKLIN GLOBAL DBI CIF
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	19.372568	69,411.91	38.301141	137,232.99	67,821.08	0.10
711038901	ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK							
		932.000 Local	316.957951	295,404.81	379.100000	353,321.20	57,916.39	12.44
		Base	339.930333	316,815.07	416.044776	387,753.73	70,938.66	0.29
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1							
		1,312.000 Local	74.552157	97,812.43	46.600000	61,139.20	-36,673.23	2.15
		Base	75.427111	98,960.37	51.141352	67,097.45	-31,862.92	0.05
711075903	HOLCIM LTD COMMON STOCK CHF2.0							
		2,748.000 Local	53.930138	148,200.02	46.510000	127,809.48	-20,390.54	4.50
		Base	54.514145	149,804.87	51.042581	140,265.01	-9,539.86	0.11
712387901	NESTLE SA REG COMMON STOCK CHF.1							
		2,491.000 Local	98.000100	244,118.25	127.440000	317,453.04	73,334.79	11.18
		Base	102.457856	255,222.52	139.859526	348,390.08	93,167.56	0.26
714789906	TEMENOS AG REG COMMON STOCK CHF5.0							
		563.000 Local	139.162416	78,348.44	126.050000	70,966.15	-7,382.29	2.50
		Base	140.081456	78,865.86	138.334065	77,882.08	-983.78	0.06
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25							
		244.000 Local	406.068115	99,080.62	279.000000	68,076.00	-31,004.62	2.40
		Base	410.833770	100,243.44	306.189640	74,710.27	-25,533.17	0.06
733337901	LONZA GROUP AG REG COMMON STOCK CHF1.0							
		112.000 Local	522.680625	58,540.23	761.600000	85,299.20	26,758.97	3.00
		Base	572.864554	64,160.83	835.820896	93,611.94	29,451.11	0.07
763561909	EMS CHEMIE HOLDING AG REG COMMON STOCK CHF.01							
		183.000 Local	808.240273	147,907.97	1,021.000000	186,843.00	38,935.03	6.58
		Base	868.748634	158,981.00	1,120.500439	205,051.58	46,070.58	0.16
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1							
		851.000 Local	89.129506	75,849.21	90.260000	76,811.26	962.05	2.70
		Base	90.175546	76,739.39	99.056190	84,296.82	7,557.43	0.06
ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0							
		1,568.000 Local	83.923170	131,591.53	136.950000	214,737.60	83,146.07	7.56

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		Base	84.670402	132,763.19	150.296313	235,664.62	102,901.43	0.18
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01							
		639.000 Local	106.835790	68,268.07	380.200000	242,947.80	174,679.73	8.55
		Base	108.089640	69,069.28	417.251975	266,624.01	197,554.73	0.20
B18ZRK909	LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25							
		961.000 Local	58.965369	56,665.72	76.880000	73,881.68	17,215.96	2.60
		Base	62.147315	59,723.57	84.372256	81,081.74	21,358.17	0.06
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1							
		186.000 Local	475.883871	88,514.40	745.200000	138,607.20	50,092.80	4.88
		Base	491.622097	91,441.71	817.822651	152,115.01	60,673.30	0.12
SWISS FRANC Total								
		19,527.000 Local		2,202,265.75		2,835,827.83	633,562.08	99.83
		Base		2,288,298.55		3,112,190.32	823,891.77	2.36
THAILAND BAHT							Exchange Rate:	33.405000
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A							
		96,200.000 Local	64.381182	6,193,469.73	61.000000	5,868,200.00	-325,269.73	34.80
		Base	2.015865	193,926.19	1.826074	175,668.31	-18,257.88	0.13
B08YDF900	CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A							
		39,600.000 Local	82.817938	3,279,590.34	59.000000	2,336,400.00	-943,190.34	13.85
		Base	2.651659	105,005.69	1.766203	69,941.63	-35,064.06	0.05
B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L							
		36,600.000 Local	75.311780	2,756,411.16	56.500000	2,067,900.00	-688,511.16	12.26
		Base	2.411327	88,254.58	1.691364	61,903.91	-26,350.67	0.05
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A							
		91,300.000 Local	39.561369	3,611,952.98	38.000000	3,469,400.00	-142,552.98	20.57
		Base	1.201219	109,671.34	1.137554	103,858.70	-5,812.64	0.08
BFMXRK907	SIAM MAKRO PUBLIC CO FOREIGN FOREIGN SH. THB.5 A							
		2,640.000 Local	43.500000	114,840.00	42.000000	110,880.00	-3,960.00	0.66
		Base	1.299477	3,430.62	1.257297	3,319.26	-111.36	0.00

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BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A		123,900.000	Local	19.215763	2,380,833.06	23.000000	2,849,700.00	468,866.94	16.90
				Base	0.566519	70,191.73	0.688520	85,307.59	15,115.86	0.06
THAILAND BAHT Total										
	390,240.000	Local			18,337,097.27		16,702,480.00	-1,634,617.27	99.04	
		Base			570,480.15		499,999.40	-70,480.75	0.38	
TURKISH LIRA								Exchange Rate:	13.229000	
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.		2,188.000	Local	87.897262	192,319.21	154.400000	337,827.20	145,507.99	99.44
				Base	24.712802	54,071.61	11.671328	25,536.87	-28,534.74	0.02
TURKISH LIRA Total										
	2,188.000	Local			192,319.21		337,827.20	145,507.99	99.44	
		Base			54,071.61		25,536.87	-28,534.74	0.02	
UAE DIRHAM								Exchange Rate:	3.673050	
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0		13,822.000	Local	17.714160	244,845.12	31.700000	438,157.40	193,312.28	46.68
				Base	4.822804	66,660.80	8.630430	119,289.80	52,629.00	0.09
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0		59,423.000	Local	8.676936	515,609.57	4.890000	290,578.47	-225,031.10	30.96
				Base	2.362357	140,378.32	1.331319	79,110.95	-61,267.37	0.06
B0LX3Y907	ALDAR PROPERTIES PJSC COMMON STOCK AED1.0		52,371.000	Local	3.235959	169,470.43	3.990000	208,960.29	39,489.86	22.26
				Base	0.880977	46,137.63	1.086291	56,890.13	10,752.50	0.04
UAE DIRHAM Total										
	125,616.000	Local			929,925.12		937,696.16	7,771.04	99.90	
		Base			253,176.75		255,290.88	2,114.13	0.19	
US DOLLAR								Exchange Rate:	1.000000	

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00130H105	AES CORP COMMON STOCK USD.01								
	2,500.000	Local	16.849512	42,123.78	24.300000	60,750.00	18,626.22	0.10	
		Base	16.849512	42,123.78	24.300000	60,750.00	18,626.22	0.05	
00206R102	AT+T INC COMMON STOCK USD1.0								
	5,298.000	Local	37.631270	199,370.47	24.600000	130,330.80	-69,039.67	0.22	
		Base	37.631270	199,370.47	24.600000	130,330.80	-69,039.67	0.10	
002824100	ABBOTT LABORATORIES COMMON STOCK								
	2,800.000	Local	65.808418	184,263.57	140.740000	394,072.00	209,808.43	0.66	
		Base	65.808418	184,263.57	140.740000	394,072.00	209,808.43	0.30	
00287Y109	ABBVIE INC COMMON STOCK USD.01								
	2,346.000	Local	86.786552	203,601.25	135.400000	317,648.40	114,047.15	0.53	
		Base	86.786552	203,601.25	135.400000	317,648.40	114,047.15	0.24	
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
	1,000.000	Local	59.081810	59,081.81	66.530000	66,530.00	7,448.19	0.11	
		Base	59.081810	59,081.81	66.530000	66,530.00	7,448.19	0.05	
00724F101	ADOBE INC COMMON STOCK USD.0001								
	400.000	Local	135.075000	54,030.00	567.060000	226,824.00	172,794.00	0.38	
		Base	135.075000	54,030.00	567.060000	226,824.00	172,794.00	0.17	
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
	800.000	Local	52.550000	42,040.00	143.900000	115,120.00	73,080.00	0.19	
		Base	52.550000	42,040.00	143.900000	115,120.00	73,080.00	0.09	
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
	700.000	Local	206.880000	144,816.00	304.260000	212,982.00	68,166.00	0.36	
		Base	206.880000	144,816.00	304.260000	212,982.00	68,166.00	0.16	
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
	500.000	Local	159.940000	79,970.00	233.770000	116,885.00	36,915.00	0.20	
		Base	159.940000	79,970.00	233.770000	116,885.00	36,915.00	0.09	
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
	400.000	Local	160.236875	64,094.75	222.960000	89,184.00	25,089.25	0.15	
		Base	160.236875	64,094.75	222.960000	89,184.00	25,089.25	0.07	

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01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	6,200.000	Local 180.546274	1,119,386.90	118.790000	736,498.00	-382,888.90	1.24
			Base 180.546274	1,119,386.90	118.790000	736,498.00	-382,888.90	0.56
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	100.000	Local 255.450000	25,545.00	657.180000	65,718.00	40,173.00	0.11
			Base 255.450000	25,545.00	657.180000	65,718.00	40,173.00	0.05
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01	1,400.000	Local 49.224321	68,914.05	61.470000	86,058.00	17,143.95	0.14
			Base 49.224321	68,914.05	61.470000	86,058.00	17,143.95	0.07
02079K107	ALPHABET INC CL C COMMON STOCK USD.001	300.000	Local 1,618.360833	485,508.25	2,893.590000	868,077.00	382,568.75	1.46
			Base 1,618.360833	485,508.25	2,893.590000	868,077.00	382,568.75	0.66
02079K305	ALPHABET INC CL A COMMON STOCK USD.001	300.000	Local 1,605.747500	481,724.25	2,897.040000	869,112.00	387,387.75	1.46
			Base 1,605.747500	481,724.25	2,897.040000	869,112.00	387,387.75	0.66
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333	6,100.000	Local 55.395856	337,914.72	47.390000	289,079.00	-48,835.72	0.49
			Base 55.395856	337,914.72	47.390000	289,079.00	-48,835.72	0.22
023135106	AMAZON.COM INC COMMON STOCK USD.01	300.000	Local 1,783.248333	534,974.50	3,334.340000	1,000,302.00	465,327.50	1.68
			Base 1,783.248333	534,974.50	3,334.340000	1,000,302.00	465,327.50	0.76
023608102	AMEREN CORPORATION COMMON STOCK USD.01	1,400.000	Local 78.751871	110,252.62	89.010000	124,614.00	14,361.38	0.21
			Base 78.751871	110,252.62	89.010000	124,614.00	14,361.38	0.09
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	1,700.000	Local 75.693924	128,679.67	88.970000	151,249.00	22,569.33	0.25
			Base 75.693924	128,679.67	88.970000	151,249.00	22,569.33	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2	900.000	Local 78.831300	70,948.17	163.600000	147,240.00	76,291.83	0.25
			Base 78.831300	70,948.17	163.600000	147,240.00	76,291.83	0.11

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026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		1,700.000	Local 47.270000	80,359.00	56.860000	96,662.00	16,303.00	0.16
			Base 47.270000	80,359.00	56.860000	96,662.00	16,303.00	0.07
03027X100	AMERICAN TOWER CORP REIT USD.01							
		1,700.000	Local 186.047476	316,280.71	292.500000	497,250.00	180,969.29	0.84
			Base 186.047476	316,280.71	292.500000	497,250.00	180,969.29	0.38
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		500.000	Local 124.410000	62,205.00	188.860000	94,430.00	32,225.00	0.16
			Base 124.410000	62,205.00	188.860000	94,430.00	32,225.00	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		300.000	Local 128.828800	38,648.64	301.660000	90,498.00	51,849.36	0.15
			Base 128.828800	38,648.64	301.660000	90,498.00	51,849.36	0.07
031162100	AMGEN INC COMMON STOCK USD.0001							
		900.000	Local 198.370333	178,533.30	224.970000	202,473.00	23,939.70	0.34
			Base 198.370333	178,533.30	224.970000	202,473.00	23,939.70	0.15
036752103	ANTHEM INC COMMON STOCK USD.01							
		300.000	Local 206.172000	61,851.60	463.540000	139,062.00	77,210.40	0.23
			Base 206.172000	61,851.60	463.540000	139,062.00	77,210.40	0.11
037833100	APPLE INC COMMON STOCK USD.00001							
		10,600.000	Local 65.804781	697,530.68	177.570000	1,882,242.00	1,184,711.32	3.17
			Base 65.804781	697,530.68	177.570000	1,882,242.00	1,184,711.32	1.42
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		600.000	Local 41.554800	24,932.88	157.360000	94,416.00	69,483.12	0.16
			Base 41.554800	24,932.88	157.360000	94,416.00	69,483.12	0.07
03852U106	ARAMARK COMMON STOCK USD.01							
		4,300.000	Local 32.332721	139,030.70	36.850000	158,455.00	19,424.30	0.27
			Base 32.332721	139,030.70	36.850000	158,455.00	19,424.30	0.12
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		1,300.000	Local 41.996700	54,595.71	67.590000	87,867.00	33,271.29	0.15
			Base 41.996700	54,595.71	67.590000	87,867.00	33,271.29	0.07

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049560105	ATMOS ENERGY CORP COMMON STOCK	500.000	Local 104.684620	52,342.31	104.770000	52,385.00	42.69	0.09	
			Base 104.684620	52,342.31	104.770000	52,385.00	42.69	0.04	
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	500.000	Local 98.701700	49,350.85	246.580000	123,290.00	73,939.15	0.21	
			Base 98.701700	49,350.85	246.580000	123,290.00	73,939.15	0.09	
053484101	AVALONBAY COMMUNITIES INC REIT USD.01	600.000	Local 171.446017	102,867.61	252.590000	151,554.00	48,686.39	0.26	
			Base 171.446017	102,867.61	252.590000	151,554.00	48,686.39	0.11	
05352A100	AVANTOR INC COMMON STOCK USD.01	1,400.000	Local 28.290000	39,606.00	42.140000	58,996.00	19,390.00	0.10	
			Base 28.290000	39,606.00	42.140000	58,996.00	19,390.00	0.04	
056752108	BAIDU INC SPON ADR ADR USD.00005	1,000.000	Local 156.491780	156,491.78	148.790000	148,790.00	-7,701.78	0.25	
			Base 156.491780	156,491.78	148.790000	148,790.00	-7,701.78	0.11	
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001	3,500.000	Local 22.960000	80,360.00	24.060000	84,210.00	3,850.00	0.14	
			Base 22.960000	80,360.00	24.060000	84,210.00	3,850.00	0.06	
058498106	BALL CORP COMMON STOCK	800.000	Local 40.169600	32,135.68	96.270000	77,016.00	44,880.32	0.13	
			Base 40.169600	32,135.68	96.270000	77,016.00	44,880.32	0.06	
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01	10,100.000	Local 33.281822	336,146.40	44.490000	449,349.00	113,202.60	0.76	
			Base 33.281822	336,146.40	44.490000	449,349.00	113,202.60	0.34	
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	1,200.000	Local 37.100000	44,520.00	58.080000	69,696.00	25,176.00	0.12	
			Base 37.100000	44,520.00	58.080000	69,696.00	25,176.00	0.05	
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	800.000	Local 55.691900	44,553.52	85.840000	68,672.00	24,118.48	0.12	
			Base 55.691900	44,553.52	85.840000	68,672.00	24,118.48	0.05	

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FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		600.000	Local 219.817000	131,890.20	251.480000	150,888.00	18,997.80		0.25
			Base 219.817000	131,890.20	251.480000	150,888.00	18,997.80		0.11
07725L102	BEIGENE LTD ADR ADR USD.0001								
		500.000	Local 275.373860	137,686.93	270.930000	135,465.00	-2,221.93		0.23
			Base 275.373860	137,686.93	270.930000	135,465.00	-2,221.93		0.10
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		2,000.000	Local 220.175950	440,351.90	299.000000	598,000.00	157,648.10		1.01
			Base 220.175950	440,351.90	299.000000	598,000.00	157,648.10		0.45
090040106	BILIBILI INC SPONSORED ADR ADR USD.0001								
		468.000	Local 110.470000	51,699.96	46.400000	21,715.20	-29,984.76		0.04
			Base 110.470000	51,699.96	46.400000	21,715.20	-29,984.76		0.02
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		200.000	Local 270.438200	54,087.64	239.920000	47,984.00	-6,103.64		0.08
			Base 270.438200	54,087.64	239.920000	47,984.00	-6,103.64		0.04
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		400.000	Local 666.515825	266,606.33	915.560000	366,224.00	99,617.67		0.62
			Base 666.515825	266,606.33	915.560000	366,224.00	99,617.67		0.28
09260D107	BLACKSTONE INC COMMON STOCK USD.00001								
		1,400.000	Local 54.980000	76,972.00	129.390000	181,146.00	104,174.00		0.30
			Base 54.980000	76,972.00	129.390000	181,146.00	104,174.00		0.14
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		1,500.000	Local 236.978000	355,467.00	201.320000	301,980.00	-53,487.00		0.51
			Base 236.978000	355,467.00	201.320000	301,980.00	-53,487.00		0.23
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		100.000	Local 2,253.900000	225,390.00	2,399.230000	239,923.00	14,533.00		0.40
			Base 2,253.900000	225,390.00	2,399.230000	239,923.00	14,533.00		0.18
101121101	BOSTON PROPERTIES INC REIT USD.01								
		600.000	Local 103.345117	62,007.07	115.180000	69,108.00	7,100.93		0.12
			Base 103.345117	62,007.07	115.180000	69,108.00	7,100.93		0.05

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101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
	1,900.000	Local		26.437400	50,231.06	42.480000	80,712.00	30,480.94	0.14
		Base		26.437400	50,231.06	42.480000	80,712.00	30,480.94	0.06
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
	3,400.000	Local		62.186574	211,434.35	62.350000	211,990.00	555.65	0.36
		Base		62.186574	211,434.35	62.350000	211,990.00	555.65	0.16
11135F101	BROADCOM INC COMMON STOCK								
	500.000	Local		388.931100	194,465.55	665.410000	332,705.00	138,239.45	0.56
		Base		388.931100	194,465.55	665.410000	332,705.00	138,239.45	0.25
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
	1,800.000	Local		52.605589	94,690.06	108.510000	195,318.00	100,627.94	0.33
		Base		52.605589	94,690.06	108.510000	195,318.00	100,627.94	0.15
125523100	CIGNA CORP COMMON STOCK USD.01								
	589.000	Local		189.809389	111,797.73	229.630000	135,252.07	23,454.34	0.23
		Base		189.809389	111,797.73	229.630000	135,252.07	23,454.34	0.10
12572Q105	CME GROUP INC COMMON STOCK USD.01								
	500.000	Local		118.230400	59,115.20	228.460000	114,230.00	55,114.80	0.19
		Base		118.230400	59,115.20	228.460000	114,230.00	55,114.80	0.09
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
	1,300.000	Local		58.130915	75,570.19	65.050000	84,565.00	8,994.81	0.14
		Base		58.130915	75,570.19	65.050000	84,565.00	8,994.81	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
	2,100.000	Local		31.788095	66,755.00	37.600000	78,960.00	12,205.00	0.13
		Base		31.788095	66,755.00	37.600000	78,960.00	12,205.00	0.06
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
	1,970.000	Local		76.772959	151,242.73	103.160000	203,225.20	51,982.47	0.34
		Base		76.772959	151,242.73	103.160000	203,225.20	51,982.47	0.15
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
	400.000	Local		106.486175	42,594.47	178.680000	71,472.00	28,877.53	0.12
		Base		106.486175	42,594.47	178.680000	71,472.00	28,877.53	0.05

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14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		700.000	Local 88.398257	61,878.78	145.090000	101,563.00	39,684.22		0.17
			Base 88.398257	61,878.78	145.090000	101,563.00	39,684.22		0.08
148806102	CATALENT INC COMMON STOCK USD.01								
		500.000	Local 72.410000	36,205.00	128.030000	64,015.00	27,810.00		0.11
			Base 72.410000	36,205.00	128.030000	64,015.00	27,810.00		0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		500.000	Local 120.697120	60,348.56	206.740000	103,370.00	43,021.44		0.17
			Base 120.697120	60,348.56	206.740000	103,370.00	43,021.44		0.08
150870103	CELANESE CORP COMMON STOCK USD.0001								
		500.000	Local 84.938200	42,469.10	168.060000	84,030.00	41,560.90		0.14
			Base 84.938200	42,469.10	168.060000	84,030.00	41,560.90		0.06
15135B101	CENTENE CORP COMMON STOCK USD.001								
		900.000	Local 81.976389	73,778.75	82.400000	74,160.00	381.25		0.12
			Base 81.976389	73,778.75	82.400000	74,160.00	381.25		0.06
156782104	CERNER CORP COMMON STOCK USD.01								
		1,200.000	Local 77.565508	93,078.61	92.870000	111,444.00	18,365.39		0.19
			Base 77.565508	93,078.61	92.870000	111,444.00	18,365.39		0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		100.000	Local 343.477800	34,347.78	651.970000	65,197.00	30,849.22		0.11
			Base 343.477800	34,347.78	651.970000	65,197.00	30,849.22		0.05
166764100	CHEVRON CORP COMMON STOCK USD.75								
		4,900.000	Local 104.158333	510,375.83	117.350000	575,015.00	64,639.17		0.97
			Base 104.158333	510,375.83	117.350000	575,015.00	64,639.17		0.44
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		800.000	Local 48.430000	38,744.00	102.500000	82,000.00	43,256.00		0.14
			Base 48.430000	38,744.00	102.500000	82,000.00	43,256.00		0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		4,400.000	Local 44.359455	195,181.60	63.370000	278,828.00	83,646.40		0.47
			Base 44.359455	195,181.60	63.370000	278,828.00	83,646.40		0.21

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172967424	CITIGROUP INC COMMON STOCK USD.01								
	2,100.000	Local	64.410067	135,261.14	60.390000	126,819.00	-8,442.14	0.21	
		Base	64.410067	135,261.14	60.390000	126,819.00	-8,442.14	0.10	
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
	600.000	Local	173.114617	103,868.77	174.360000	104,616.00	747.23	0.18	
		Base	173.114617	103,868.77	174.360000	104,616.00	747.23	0.08	
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
	7,600.000	Local	48.157989	366,000.72	59.210000	449,996.00	83,995.28	0.76	
		Base	48.157989	366,000.72	59.210000	449,996.00	83,995.28	0.34	
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
	1,500.000	Local	73.197627	109,796.44	85.340000	128,010.00	18,213.56	0.22	
		Base	73.197627	109,796.44	85.340000	128,010.00	18,213.56	0.10	
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
	4,300.000	Local	44.448914	191,130.33	50.330000	216,419.00	25,288.67	0.36	
		Base	44.448914	191,130.33	50.330000	216,419.00	25,288.67	0.16	
204448104	CIA DE MINAS BUENAVENTUR ADR ADR								
	6,900.000	Local	6.732896	46,456.98	7.320000	50,508.00	4,051.02	0.09	
		Base	6.732896	46,456.98	7.320000	50,508.00	4,051.02	0.04	
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
	4,900.000	Local	54.627731	267,675.88	72.180000	353,682.00	86,006.12	0.60	
		Base	54.627731	267,675.88	72.180000	353,682.00	86,006.12	0.27	
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
	1,200.000	Local	74.483792	89,380.55	85.320000	102,384.00	13,003.45	0.17	
		Base	74.483792	89,380.55	85.320000	102,384.00	13,003.45	0.08	
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
	400.000	Local	183.046425	73,218.57	250.970000	100,388.00	27,169.43	0.17	
		Base	183.046425	73,218.57	250.970000	100,388.00	27,169.43	0.08	
219350105	CORNING INC COMMON STOCK USD.5								
	1,900.000	Local	28.144863	53,475.24	37.230000	70,737.00	17,261.76	0.12	
		Base	28.144863	53,475.24	37.230000	70,737.00	17,261.76	0.05	

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22052L104	CORTEVA INC COMMON STOCK USD.01								
		2,700.000	Local 43.160000	116,532.00	47.280000	127,656.00	11,124.00		0.21
			Base 43.160000	116,532.00	47.280000	127,656.00	11,124.00		0.10
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		2,800.000	Local 262.079368	733,822.23	567.700000	1,589,560.00	855,737.77		2.68
			Base 262.079368	733,822.23	567.700000	1,589,560.00	855,737.77		1.20
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		1,400.000	Local 117.522936	164,532.11	208.740000	292,236.00	127,703.89		0.49
			Base 117.522936	164,532.11	208.740000	292,236.00	127,703.89		0.22
231021106	CUMMINS INC COMMON STOCK USD2.5								
		300.000	Local 158.768300	47,630.49	218.140000	65,442.00	17,811.51		0.11
			Base 158.768300	47,630.49	218.140000	65,442.00	17,811.51		0.05
233331107	DTE ENERGY COMPANY COMMON STOCK								
		700.000	Local 93.431300	65,401.91	119.540000	83,678.00	18,276.09		0.14
			Base 93.431300	65,401.91	119.540000	83,678.00	18,276.09		0.06
235851102	DANAHER CORP COMMON STOCK USD.01								
		1,100.000	Local 133.267855	146,594.64	329.010000	361,911.00	215,316.36		0.61
			Base 133.267855	146,594.64	329.010000	361,911.00	215,316.36		0.27
244199105	DEERE + CO COMMON STOCK USD1.0								
		300.000	Local 332.980000	99,894.00	342.890000	102,867.00	2,973.00		0.17
			Base 332.980000	99,894.00	342.890000	102,867.00	2,973.00		0.08
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		3,000.000	Local 27.210000	81,630.00	44.050000	132,150.00	50,520.00		0.22
			Base 27.210000	81,630.00	44.050000	132,150.00	50,520.00		0.10
252131107	DEXCOM INC COMMON STOCK USD.001								
		300.000	Local 418.012500	125,403.75	536.950000	161,085.00	35,681.25		0.27
			Base 418.012500	125,403.75	536.950000	161,085.00	35,681.25		0.12
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		900.000	Local 117.668522	105,901.67	176.870000	159,183.00	53,281.33		0.27
			Base 117.668522	105,901.67	176.870000	159,183.00	53,281.33		0.12

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254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	1,362.000	Local		99.625859	135,690.42	154.890000	210,960.18	75,269.76	0.36
		Base		99.625859	135,690.42	154.890000	210,960.18	75,269.76	0.16
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
	700.000	Local		61.321900	42,925.33	115.560000	80,892.00	37,966.67	0.14
		Base		61.321900	42,925.33	115.560000	80,892.00	37,966.67	0.06
25746U109	DOMINION ENERGY INC COMMON STOCK								
	2,500.000	Local		77.270056	193,175.14	78.560000	196,400.00	3,224.86	0.33
		Base		77.270056	193,175.14	78.560000	196,400.00	3,224.86	0.15
260557103	DOW INC COMMON STOCK USD.01								
	1,696.000	Local		48.395295	82,078.42	56.720000	96,197.12	14,118.70	0.16
		Base		48.395295	82,078.42	56.720000	96,197.12	14,118.70	0.07
264411505	DUKE REALTY CORP REIT USD.01								
	1,400.000	Local		31.734943	44,428.92	65.640000	91,896.00	47,467.08	0.15
		Base		31.734943	44,428.92	65.640000	91,896.00	47,467.08	0.07
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
	2,300.000	Local		85.650761	196,996.75	104.900000	241,270.00	44,273.25	0.41
		Base		85.650761	196,996.75	104.900000	241,270.00	44,273.25	0.18
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01								
	1,496.000	Local		91.360802	136,675.76	80.780000	120,846.88	-15,828.88	0.20
		Base		91.360802	136,675.76	80.780000	120,846.88	-15,828.88	0.09
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
	1,300.000	Local		89.855400	116,812.02	88.830000	115,479.00	-1,333.02	0.19
		Base		89.855400	116,812.02	88.830000	115,479.00	-1,333.02	0.09
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
	900.000	Local		78.295400	70,465.86	120.910000	108,819.00	38,353.14	0.18
		Base		78.295400	70,465.86	120.910000	108,819.00	38,353.14	0.08
278865100	ECOLAB INC COMMON STOCK USD1.0								
	1,200.000	Local		173.978875	208,774.65	234.590000	281,508.00	72,733.35	0.47
		Base		173.978875	208,774.65	234.590000	281,508.00	72,733.35	0.21

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281020107	EDISON INTERNATIONAL COMMON STOCK							
		1,300.000	Local 78.862900	102,521.77	68.250000	88,725.00	-13,796.77	0.15
			Base 78.862900	102,521.77	68.250000	88,725.00	-13,796.77	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		1,900.000	Local 90.613684	172,166.00	129.550000	246,145.00	73,979.00	0.41
			Base 90.613684	172,166.00	129.550000	246,145.00	73,979.00	0.19
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		700.000	Local 76.571500	53,600.05	112.650000	78,855.00	25,254.95	0.13
			Base 76.571500	53,600.05	112.650000	78,855.00	25,254.95	0.06
29444U700	EQUINIX INC REIT USD.001							
		300.000	Local 509.198100	152,759.43	845.840000	253,752.00	100,992.57	0.43
			Base 509.198100	152,759.43	845.840000	253,752.00	100,992.57	0.19
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
		1,000.000	Local 61.592850	61,592.85	87.660000	87,660.00	26,067.15	0.15
			Base 61.592850	61,592.85	87.660000	87,660.00	26,067.15	0.07
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		1,300.000	Local 59.813454	77,757.49	90.500000	117,650.00	39,892.51	0.20
			Base 59.813454	77,757.49	90.500000	117,650.00	39,892.51	0.09
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		200.000	Local 248.155000	49,631.00	352.230000	70,446.00	20,815.00	0.12
			Base 248.155000	49,631.00	352.230000	70,446.00	20,815.00	0.05
29786A106	ETSY INC COMMON STOCK USD.001							
		200.000	Local 216.920000	43,384.00	218.940000	43,788.00	404.00	0.07
			Base 216.920000	43,384.00	218.940000	43,788.00	404.00	0.03
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		2,100.000	Local 72.134152	151,481.72	90.980000	191,058.00	39,576.28	0.32
			Base 72.134152	151,481.72	90.980000	191,058.00	39,576.28	0.14
30161N101	EXELON CORP COMMON STOCK							
		3,300.000	Local 42.721327	140,980.38	57.760000	190,608.00	49,627.62	0.32
			Base 42.721327	140,980.38	57.760000	190,608.00	49,627.62	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
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		400.000	Local 110.900000	44,360.00	226.730000	90,692.00	46,332.00	0.15
			Base 110.900000	44,360.00	226.730000	90,692.00	46,332.00	0.07
30231G102	EXXON MOBIL CORP COMMON STOCK							
		11,100.000	Local 63.811215	708,304.49	61.190000	679,209.00	-29,095.49	1.14
			Base 63.811215	708,304.49	61.190000	679,209.00	-29,095.49	0.51
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
		2,100.000	Local 219.390767	460,720.61	336.350000	706,335.00	245,614.39	1.19
			Base 219.390767	460,720.61	336.350000	706,335.00	245,614.39	0.53
31428X106	FEDEX CORP COMMON STOCK USD.1							
		300.000	Local 190.131500	57,039.45	258.640000	77,592.00	20,552.55	0.13
			Base 190.131500	57,039.45	258.640000	77,592.00	20,552.55	0.06
316773100	FIFTH THIRD BANCORP COMMON STOCK							
		1,800.000	Local 37.290000	67,122.00	43.550000	78,390.00	11,268.00	0.13
			Base 37.290000	67,122.00	43.550000	78,390.00	11,268.00	0.06
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		2,500.000	Local 40.732064	101,830.16	41.590000	103,975.00	2,144.84	0.18
			Base 40.732064	101,830.16	41.590000	103,975.00	2,144.84	0.08
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		6,800.000	Local 14.690000	99,892.00	20.770000	141,236.00	41,344.00	0.24
			Base 14.690000	99,892.00	20.770000	141,236.00	41,344.00	0.11
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		3,100.000	Local 10.570000	32,767.00	41.730000	129,363.00	96,596.00	0.22
			Base 10.570000	32,767.00	41.730000	129,363.00	96,596.00	0.10
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
		975.000	Local 233.287200	227,455.02	94.470000	92,108.25	-135,346.77	0.16
			Base 233.287200	227,455.02	94.470000	92,108.25	-135,346.77	0.07
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		2,200.000	Local 57.576755	126,668.86	67.380000	148,236.00	21,567.14	0.25
			Base 57.576755	126,668.86	67.380000	148,236.00	21,567.14	0.11

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FRANKLIN GLOBAL DBI CIF
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 FUND: HBQ2



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37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
	1,300.000	Local	25.010000	32,513.00	58.630000	76,219.00	43,706.00	0.13	
		Base	25.010000	32,513.00	58.630000	76,219.00	43,706.00	0.06	
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
	2,300.000	Local	67.273948	154,730.08	72.610000	167,003.00	12,272.92	0.28	
		Base	67.273948	154,730.08	72.610000	167,003.00	12,272.92	0.13	
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
	1,000.000	Local	312.187000	312,187.00	382.550000	382,550.00	70,363.00	0.64	
		Base	312.187000	312,187.00	382.550000	382,550.00	70,363.00	0.29	
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
	700.000	Local	168.780000	118,146.00	256.920000	179,844.00	61,698.00	0.30	
		Base	168.780000	118,146.00	256.920000	179,844.00	61,698.00	0.14	
40434L105	HP INC COMMON STOCK USD.01								
	2,900.000	Local	18.764300	54,416.47	37.670000	109,243.00	54,826.53	0.18	
		Base	18.764300	54,416.47	37.670000	109,243.00	54,826.53	0.08	
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
	3,500.000	Local	14.350000	50,225.00	22.870000	80,045.00	29,820.00	0.13	
		Base	14.350000	50,225.00	22.870000	80,045.00	29,820.00	0.06	
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
	3,200.000	Local	29.930988	95,779.16	36.090000	115,488.00	19,708.84	0.19	
		Base	29.930988	95,779.16	36.090000	115,488.00	19,708.84	0.09	
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
	600.000	Local	138.560000	83,136.00	193.470000	116,082.00	32,946.00	0.20	
		Base	138.560000	83,136.00	193.470000	116,082.00	32,946.00	0.09	
42809H107	HESS CORP COMMON STOCK USD1.0								
	1,000.000	Local	43.983320	43,983.32	74.030000	74,030.00	30,046.68	0.12	
		Base	43.983320	43,983.32	74.030000	74,030.00	30,046.68	0.06	
436492904	GAZPROM PJSC COMMON STOCK RUB5.0								
	60,100.000	Local	3.287560	197,582.34	4.567928	274,532.47	76,950.13	0.46	
		Base	3.287560	197,582.34	4.567928	274,532.47	76,950.13	0.21	

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437076102	HOME DEPOT INC COMMON STOCK USD.05								
	1,100.000	Local		226.470236	249,117.26	415.010000	456,511.00	207,393.74	0.77
		Base		226.470236	249,117.26	415.010000	456,511.00	207,393.74	0.35
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
	1,000.000	Local		190.186070	190,186.07	208.510000	208,510.00	18,323.93	0.35
		Base		190.186070	190,186.07	208.510000	208,510.00	18,323.93	0.16
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
	3,400.000	Local		18.068600	61,433.24	17.390000	59,126.00	-2,307.24	0.10
		Base		18.068600	61,433.24	17.390000	59,126.00	-2,307.24	0.04
444859102	HUMANA INC COMMON STOCK USD.166								
	400.000	Local		387.631875	155,052.75	463.860000	185,544.00	30,491.25	0.31
		Base		387.631875	155,052.75	463.860000	185,544.00	30,491.25	0.14
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
	12,200.000	Local		13.400000	163,480.00	15.420000	188,124.00	24,644.00	0.32
		Base		13.400000	163,480.00	15.420000	188,124.00	24,644.00	0.14
44842L103	HUTCHMED CHINA ADR ADR								
	1,200.000	Local		37.712083	45,254.50	35.080000	42,096.00	-3,158.50	0.07
		Base		37.712083	45,254.50	35.080000	42,096.00	-3,158.50	0.03
44975P103	I MAB SPONSORED ADR ADR								
	793.000	Local		43.568714	34,549.99	47.390000	37,580.27	3,030.28	0.06
		Base		43.568714	34,549.99	47.390000	37,580.27	3,030.28	0.03
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
	200.000	Local		489.470000	97,894.00	658.460000	131,692.00	33,798.00	0.22
		Base		489.470000	97,894.00	658.460000	131,692.00	33,798.00	0.10
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
	500.000	Local		161.483800	80,741.90	246.800000	123,400.00	42,658.10	0.21
		Base		161.483800	80,741.90	246.800000	123,400.00	42,658.10	0.09
452327109	ILLUMINA INC COMMON STOCK USD.01								
	200.000	Local		320.900000	64,180.00	380.440000	76,088.00	11,908.00	0.13
		Base		320.900000	64,180.00	380.440000	76,088.00	11,908.00	0.06

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456058908	LUKOIL PJSC COMMON STOCK RUB.025								
	2,700.000	Local		77.132581	208,257.97	87.343310	235,826.94	27,568.97	0.40
		Base		77.132581	208,257.97	87.343310	235,826.94	27,568.97	0.18
458140100	INTEL CORP COMMON STOCK USD.001								
	3,600.000	Local		44.868517	161,526.66	51.500000	185,400.00	23,873.34	0.31
		Base		44.868517	161,526.66	51.500000	185,400.00	23,873.34	0.14
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
	800.000	Local		60.624400	48,499.52	136.770000	109,416.00	60,916.48	0.18
		Base		60.624400	48,499.52	136.770000	109,416.00	60,916.48	0.08
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
	600.000	Local		151.690483	91,014.29	133.660000	80,196.00	-10,818.29	0.14
		Base		151.690483	91,014.29	133.660000	80,196.00	-10,818.29	0.06
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
	900.000	Local		145.745233	131,170.71	150.650000	135,585.00	4,414.29	0.23
		Base		145.745233	131,170.71	150.650000	135,585.00	4,414.29	0.10
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
	1,800.000	Local		50.449606	90,809.29	46.980000	84,564.00	-6,245.29	0.14
		Base		50.449606	90,809.29	46.980000	84,564.00	-6,245.29	0.06
461202103	INTUIT INC COMMON STOCK USD.01								
	400.000	Local		432.315000	172,926.00	643.220000	257,288.00	84,362.00	0.43
		Base		432.315000	172,926.00	643.220000	257,288.00	84,362.00	0.19
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
	600.000	Local		93.983067	56,389.84	359.300000	215,580.00	159,190.16	0.36
		Base		93.983067	56,389.84	359.300000	215,580.00	159,190.16	0.16
46187W107	INVITATION HOMES INC REIT USD.01								
	2,600.000	Local		27.034615	70,290.00	45.340000	117,884.00	47,594.00	0.20
		Base		27.034615	70,290.00	45.340000	117,884.00	47,594.00	0.09
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
	300.000	Local		136.040000	40,812.00	282.140000	84,642.00	43,830.00	0.14
		Base		136.040000	40,812.00	282.140000	84,642.00	43,830.00	0.06

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46284V101	IRON MOUNTAIN INC REIT USD.01		1,400.000	Local	31.740000	44,436.00	52.330000	73,262.00	28,826.00	0.12
				Base	31.740000	44,436.00	52.330000	73,262.00	28,826.00	0.06
46591M109	JOYY INC ADR ADR USD.00001		600.000	Local	54.800000	32,880.00	45.430000	27,258.00	-5,622.00	0.05
				Base	54.800000	32,880.00	45.430000	27,258.00	-5,622.00	0.02
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0		3,400.000	Local	113.250368	385,051.25	158.350000	538,390.00	153,338.75	0.91
				Base	113.250368	385,051.25	158.350000	538,390.00	153,338.75	0.41
47215P106	JD.COM INC ADR ADR USD.00002		2,500.000	Local	51.128312	127,820.78	70.070000	175,175.00	47,354.22	0.29
				Base	51.128312	127,820.78	70.070000	175,175.00	47,354.22	0.13
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0		2,600.000	Local	134.938315	350,839.62	171.070000	444,782.00	93,942.38	0.75
				Base	134.938315	350,839.62	171.070000	444,782.00	93,942.38	0.34
482497104	KE HOLDINGS INC ADR ADR USD.00002		3,721.000	Local	52.879487	196,764.57	20.120000	74,866.52	-121,898.05	0.13
				Base	52.879487	196,764.57	20.120000	74,866.52	-121,898.05	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25		800.000	Local	128.208950	102,567.16	142.920000	114,336.00	11,768.84	0.19
				Base	128.208950	102,567.16	142.920000	114,336.00	11,768.84	0.09
49456B101	KINDER MORGAN INC COMMON STOCK USD.01		4,800.000	Local	20.133100	96,638.88	15.860000	76,128.00	-20,510.88	0.13
				Base	20.133100	96,638.88	15.860000	76,128.00	-20,510.88	0.06
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01		1,600.000	Local	31.586188	50,537.90	35.900000	57,440.00	6,902.10	0.10
				Base	31.586188	50,537.90	35.900000	57,440.00	6,902.10	0.04
501044101	KROGER CO COMMON STOCK USD1.0		5,600.000	Local	31.720920	177,637.15	45.260000	253,456.00	75,818.85	0.43
				Base	31.720920	177,637.15	45.260000	253,456.00	75,818.85	0.19

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50202M102	LI AUTO INC ADR ADR USD.0001	2,326.000	Local 29.160000	67,826.16	32.100000	74,664.60	6,838.44	0.13
			Base 29.160000	67,826.16	32.100000	74,664.60	6,838.44	0.06
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0	800.000	Local 206.782500	165,426.00	213.240000	170,592.00	5,166.00	0.29
			Base 206.782500	165,426.00	213.240000	170,592.00	5,166.00	0.13
512807108	LAM RESEARCH CORP COMMON STOCK USD.001	100.000	Local 308.180000	30,818.00	719.150000	71,915.00	41,097.00	0.12
			Base 308.180000	30,818.00	719.150000	71,915.00	41,097.00	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	500.000	Local 158.210000	79,105.00	370.200000	185,100.00	105,995.00	0.31
			Base 158.210000	79,105.00	370.200000	185,100.00	105,995.00	0.14
532457108	ELI LILLY + CO COMMON STOCK	1,200.000	Local 157.455450	188,946.54	276.220000	331,464.00	142,517.46	0.56
			Base 157.455450	188,946.54	276.220000	331,464.00	142,517.46	0.25
534187109	LINCOLN NATIONAL CORP COMMON STOCK	1,800.000	Local 60.170000	108,306.00	68.260000	122,868.00	14,562.00	0.21
			Base 60.170000	108,306.00	68.260000	122,868.00	14,562.00	0.09
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0	300.000	Local 305.275000	91,582.50	355.410000	106,623.00	15,040.50	0.18
			Base 305.275000	91,582.50	355.410000	106,623.00	15,040.50	0.08
540424108	LOEWS CORP COMMON STOCK USD.01	900.000	Local 53.580000	48,222.00	57.760000	51,984.00	3,762.00	0.09
			Base 53.580000	48,222.00	57.760000	51,984.00	3,762.00	0.04
545220907	TATNEFT PJSC COMMON STOCK RUB1.0	8,140.000	Local 10.999237	89,533.79	6.709220	54,613.05	-34,920.74	0.09
			Base 10.999237	89,533.79	6.709220	54,613.05	-34,920.74	0.04
548661107	LOWE S COS INC COMMON STOCK USD.5	700.000	Local 85.340400	59,738.28	258.480000	180,936.00	121,197.72	0.30
			Base 85.340400	59,738.28	258.480000	180,936.00	121,197.72	0.14

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55354G100	MSCI INC COMMON STOCK USD.01	300.000	Local	523.263333	156,979.00	612.690000	183,807.00	26,828.00	0.31
			Base	523.263333	156,979.00	612.690000	183,807.00	26,828.00	0.14
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01	1,201.000	Local	63.203614	75,907.54	63.990000	76,851.99	944.45	0.13
			Base	63.203614	75,907.54	63.990000	76,851.99	944.45	0.06
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0	800.000	Local	125.530000	100,424.00	173.820000	139,056.00	38,632.00	0.23
			Base	125.530000	100,424.00	173.820000	139,056.00	38,632.00	0.11
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	500.000	Local	97.114000	48,557.00	165.240000	82,620.00	34,063.00	0.14
			Base	97.114000	48,557.00	165.240000	82,620.00	34,063.00	0.06
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	400.000	Local	339.040000	135,616.00	440.520000	176,208.00	40,592.00	0.30
			Base	339.040000	135,616.00	440.520000	176,208.00	40,592.00	0.13
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001	500.000	Local	117.237500	58,618.75	359.320000	179,660.00	121,041.25	0.30
			Base	117.237500	58,618.75	359.320000	179,660.00	121,041.25	0.14
57667L107	MATCH GROUP INC COMMON STOCK	300.000	Local	158.160000	47,448.00	132.250000	39,675.00	-7,773.00	0.07
			Base	158.160000	47,448.00	132.250000	39,675.00	-7,773.00	0.03
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK	1,100.000	Local	82.091818	90,301.00	96.610000	106,271.00	15,970.00	0.18
			Base	82.091818	90,301.00	96.610000	106,271.00	15,970.00	0.08
580135101	MCDONALD S CORP COMMON STOCK USD.01	600.000	Local	182.574167	109,544.50	268.070000	160,842.00	51,297.50	0.27
			Base	182.574167	109,544.50	268.070000	160,842.00	51,297.50	0.12
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001	2,500.000	Local	20.680000	51,700.00	23.630000	59,075.00	7,375.00	0.10
			Base	20.680000	51,700.00	23.630000	59,075.00	7,375.00	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
	3,500.000	Local	67.195906	235,185.67	76.640000	268,240.00	33,054.33	0.45	
		Base	67.195906	235,185.67	76.640000	268,240.00	33,054.33	0.20	
59156R108	METLIFE INC COMMON STOCK USD.01								
	1,300.000	Local	58.700000	76,310.00	62.490000	81,237.00	4,927.00	0.14	
		Base	58.700000	76,310.00	62.490000	81,237.00	4,927.00	0.06	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	4,000.000	Local	135.899508	543,598.03	336.320000	1,345,280.00	801,681.97	2.26	
		Base	135.899508	543,598.03	336.320000	1,345,280.00	801,681.97	1.02	
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
	800.000	Local	49.990000	39,992.00	87.060000	69,648.00	29,656.00	0.12	
		Base	49.990000	39,992.00	87.060000	69,648.00	29,656.00	0.05	
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
	1,200.000	Local	42.270000	50,724.00	93.150000	111,780.00	61,056.00	0.19	
		Base	42.270000	50,724.00	93.150000	111,780.00	61,056.00	0.08	
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
	400.000	Local	117.670000	47,068.00	229.440000	91,776.00	44,708.00	0.15	
		Base	117.670000	47,068.00	229.440000	91,776.00	44,708.00	0.07	
60770K107	MODERNA INC COMMON STOCK USD.0001								
	400.000	Local	190.710000	76,284.00	253.980000	101,592.00	25,308.00	0.17	
		Base	190.710000	76,284.00	253.980000	101,592.00	25,308.00	0.08	
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
	3,200.000	Local	49.310344	157,793.10	66.310000	212,192.00	54,398.90	0.36	
		Base	49.310344	157,793.10	66.310000	212,192.00	54,398.90	0.16	
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
	1,300.000	Local	64.550000	83,915.00	96.040000	124,852.00	40,937.00	0.21	
		Base	64.550000	83,915.00	96.040000	124,852.00	40,937.00	0.09	
615369105	MOODY S CORP COMMON STOCK USD.01								
	300.000	Local	118.807500	35,642.25	390.580000	117,174.00	81,531.75	0.20	
		Base	118.807500	35,642.25	390.580000	117,174.00	81,531.75	0.09	

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		3,600.000	Local 69.054542	248,596.35	98.160000	353,376.00	104,779.65	0.59
			Base 69.054542	248,596.35	98.160000	353,376.00	104,779.65	0.27
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		300.000	Local 138.130000	41,439.00	271.700000	81,510.00	40,071.00	0.14
			Base 138.130000	41,439.00	271.700000	81,510.00	40,071.00	0.06
62914V106	NIO INC ADR ADR USD.00025							
		5,300.000	Local 39.587760	209,815.13	31.680000	167,904.00	-41,911.13	0.28
			Base 39.587760	209,815.13	31.680000	167,904.00	-41,911.13	0.13
64110L106	NETFLIX INC COMMON STOCK USD.001							
		500.000	Local 305.125420	152,562.71	602.440000	301,220.00	148,657.29	0.51
			Base 305.125420	152,562.71	602.440000	301,220.00	148,657.29	0.23
64110W102	NETEASE INC ADR ADR USD.0001							
		2,300.000	Local 98.855926	227,368.63	101.780000	234,094.00	6,725.37	0.39
			Base 98.855926	227,368.63	101.780000	234,094.00	6,725.37	0.18
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1							
		12,900.000	Local 7.716474	99,542.51	5.200000	67,080.00	-32,462.51	0.11
			Base 7.716474	99,542.51	5.200000	67,080.00	-32,462.51	0.05
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		4,400.000	Local 55.253880	243,117.07	62.020000	272,888.00	29,770.93	0.46
			Base 55.253880	243,117.07	62.020000	272,888.00	29,770.93	0.21
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		6,900.000	Local 51.423936	354,825.16	93.360000	644,184.00	289,358.84	1.08
			Base 51.423936	354,825.16	93.360000	644,184.00	289,358.84	0.49
654106103	NIKE INC CL B COMMON STOCK							
		900.000	Local 54.341100	48,906.99	166.670000	150,003.00	101,096.01	0.25
			Base 54.341100	48,906.99	166.670000	150,003.00	101,096.01	0.11
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
		500.000	Local 110.660000	55,330.00	119.610000	59,805.00	4,475.00	0.10
			Base 110.660000	55,330.00	119.610000	59,805.00	4,475.00	0.05

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666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	200.000	Local	245.477500	49,095.50	387.070000	77,414.00	28,318.50	0.13
			Base	245.477500	49,095.50	387.070000	77,414.00	28,318.50	0.06
670002401	NOVAVAX INC COMMON STOCK USD.01	200.000	Local	231.150000	46,230.00	143.070000	28,614.00	-17,616.00	0.05
			Base	231.150000	46,230.00	143.070000	28,614.00	-17,616.00	0.02
670346105	NUCOR CORP COMMON STOCK USD.4	900.000	Local	47.177878	42,460.09	114.150000	102,735.00	60,274.91	0.17
			Base	47.177878	42,460.09	114.150000	102,735.00	60,274.91	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001	1,700.000	Local	119.261335	202,744.27	294.110000	499,987.00	297,242.73	0.84
			Base	119.261335	202,744.27	294.110000	499,987.00	297,242.73	0.38
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	100.000	Local	248.430000	24,843.00	706.230000	70,623.00	45,780.00	0.12
			Base	248.430000	24,843.00	706.230000	70,623.00	45,780.00	0.05
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	2,500.000	Local	10.210000	25,525.00	28.990000	72,475.00	46,950.00	0.12
			Base	10.210000	25,525.00	28.990000	72,475.00	46,950.00	0.05
681919106	OMNICOM GROUP COMMON STOCK USD.15	700.000	Local	83.176300	58,223.41	73.270000	51,289.00	-6,934.41	0.09
			Base	83.176300	58,223.41	73.270000	51,289.00	-6,934.41	0.04
682680103	ONEOK INC COMMON STOCK USD.01	1,500.000	Local	26.590000	39,885.00	58.760000	88,140.00	48,255.00	0.15
			Base	26.590000	39,885.00	58.760000	88,140.00	48,255.00	0.07
68389X105	ORACLE CORP COMMON STOCK USD.01	1,000.000	Local	45.426100	45,426.10	87.210000	87,210.00	41,783.90	0.15
			Base	45.426100	45,426.10	87.210000	87,210.00	41,783.90	0.07
69331C108	P G + E CORP COMMON STOCK	10,500.000	Local	9.641429	101,235.00	12.140000	127,470.00	26,235.00	0.21
			Base	9.641429	101,235.00	12.140000	127,470.00	26,235.00	0.10

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693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		700.000	Local 130.605686	91,423.98	200.520000	140,364.00	48,940.02		0.24
			Base 130.605686	91,423.98	200.520000	140,364.00	48,940.02		0.11
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		500.000	Local 109.580900	54,790.45	172.440000	86,220.00	31,429.55		0.15
			Base 109.580900	54,790.45	172.440000	86,220.00	31,429.55		0.07
69351T106	PPL CORP COMMON STOCK USD.01								
		2,600.000	Local 38.120800	99,114.08	30.060000	78,156.00	-20,958.08		0.13
			Base 38.120800	99,114.08	30.060000	78,156.00	-20,958.08		0.06
693718108	PACCAR INC COMMON STOCK USD1.0								
		1,100.000	Local 67.054300	73,759.73	88.260000	97,086.00	23,326.27		0.16
			Base 67.054300	73,759.73	88.260000	97,086.00	23,326.27		0.07
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		200.000	Local 284.900000	56,980.00	318.120000	63,624.00	6,644.00		0.11
			Base 284.900000	56,980.00	318.120000	63,624.00	6,644.00		0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		1,000.000	Local 170.924000	170,924.00	188.580000	188,580.00	17,656.00		0.32
			Base 170.924000	170,924.00	188.580000	188,580.00	17,656.00		0.14
713143907	MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0								
		236.000	Local 296.563220	69,988.92	306.010280	72,218.43	2,229.51		0.12
			Base 296.563220	69,988.92	306.010280	72,218.43	2,229.51		0.05
713448108	PEPSICO INC COMMON STOCK USD.017								
		2,700.000	Local 119.407141	322,399.28	173.710000	469,017.00	146,617.72		0.79
			Base 119.407141	322,399.28	173.710000	469,017.00	146,617.72		0.36
717081103	PFIZER INC COMMON STOCK USD.05								
		7,100.000	Local 33.684028	239,156.60	59.050000	419,255.00	180,098.40		0.71
			Base 33.684028	239,156.60	59.050000	419,255.00	180,098.40		0.32
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		3,300.000	Local 87.855576	289,923.40	95.000000	313,500.00	23,576.60		0.53
			Base 87.855576	289,923.40	95.000000	313,500.00	23,576.60		0.24

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718546104	PHILLIPS 66 COMMON STOCK								
	1,100.000	Local		76.424136	84,066.55	72.460000	79,706.00	-4,360.55	0.13
		Base		76.424136	84,066.55	72.460000	79,706.00	-4,360.55	0.06
722304102	PINDUODUO INC ADR ADR USD.00002								
	1,700.000	Local		94.546571	160,729.17	58.300000	99,110.00	-61,619.17	0.17
		Base		94.546571	160,729.17	58.300000	99,110.00	-61,619.17	0.08
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	400.000	Local		165.576700	66,230.68	181.880000	72,752.00	6,521.32	0.12
		Base		165.576700	66,230.68	181.880000	72,752.00	6,521.32	0.06
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
	500.000	Local		104.212080	52,106.04	196.640000	98,320.00	46,213.96	0.17
		Base		104.212080	52,106.04	196.640000	98,320.00	46,213.96	0.07
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
	1,300.000	Local		60.460000	78,598.00	72.330000	94,029.00	15,431.00	0.16
		Base		60.460000	78,598.00	72.330000	94,029.00	15,431.00	0.07
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
	4,100.000	Local		97.126063	398,216.86	163.580000	670,678.00	272,461.14	1.13
		Base		97.126063	398,216.86	163.580000	670,678.00	272,461.14	0.51
74340W103	PROLOGIS INC REIT USD.01								
	2,380.000	Local		64.906861	154,478.33	168.360000	400,696.80	246,218.47	0.67
		Base		64.906861	154,478.33	168.360000	400,696.80	246,218.47	0.30
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
	600.000	Local		98.590000	59,154.00	108.240000	64,944.00	5,790.00	0.11
		Base		98.590000	59,154.00	108.240000	64,944.00	5,790.00	0.05
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
	1,900.000	Local		47.808537	90,836.22	66.730000	126,787.00	35,950.78	0.21
		Base		47.808537	90,836.22	66.730000	126,787.00	35,950.78	0.10
74460D109	PUBLIC STORAGE REIT USD.1								
	500.000	Local		214.921860	107,460.93	374.560000	187,280.00	79,819.07	0.32
		Base		214.921860	107,460.93	374.560000	187,280.00	79,819.07	0.14

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747525103	QUALCOMM INC COMMON STOCK USD.0001							
		1,000.000	Local 127.899170	127,899.17	182.870000	182,870.00	54,970.83	0.31
			Base 127.899170	127,899.17	182.870000	182,870.00	54,970.83	0.14
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		1,966.000	Local 79.892111	157,067.89	86.060000	169,193.96	12,126.07	0.28
			Base 79.892111	157,067.89	86.060000	169,193.96	12,126.07	0.13
756109104	REALTY INCOME CORP REIT USD1.0							
		2,748.000	Local 54.949822	151,002.11	71.590000	196,729.32	45,727.21	0.33
			Base 54.949822	151,002.11	71.590000	196,729.32	45,727.21	0.15
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		300.000	Local 563.960000	169,188.00	631.520000	189,456.00	20,268.00	0.32
			Base 563.960000	169,188.00	631.520000	189,456.00	20,268.00	0.14
761152107	RESMED INC COMMON STOCK USD.004							
		300.000	Local 238.450000	71,535.00	260.480000	78,144.00	6,609.00	0.13
			Base 238.450000	71,535.00	260.480000	78,144.00	6,609.00	0.06
77543R102	ROKU INC COMMON STOCK USD.0001							
		200.000	Local 215.333050	43,066.61	228.200000	45,640.00	2,573.39	0.08
			Base 215.333050	43,066.61	228.200000	45,640.00	2,573.39	0.03
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		400.000	Local 136.534300	54,613.72	471.930000	188,772.00	134,158.28	0.32
			Base 136.534300	54,613.72	471.930000	188,772.00	134,158.28	0.14
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		500.000	Local 175.176660	87,588.33	389.020000	194,510.00	106,921.67	0.33
			Base 175.176660	87,588.33	389.020000	194,510.00	106,921.67	0.15
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
		100.000	Local 537.920000	53,792.00	678.240000	67,824.00	14,032.00	0.11
			Base 537.920000	53,792.00	678.240000	67,824.00	14,032.00	0.05
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
		700.000	Local 158.897143	111,228.00	254.130000	177,891.00	66,663.00	0.30
			Base 158.897143	111,228.00	254.130000	177,891.00	66,663.00	0.13

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806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	3,300.000	Local		29.577330	97,605.19	29.950000	98,835.00	1,229.81	0.17
		Base		29.577330	97,605.19	29.950000	98,835.00	1,229.81	0.07
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	2,400.000	Local		56.170425	134,809.02	84.100000	201,840.00	67,030.98	0.34
		Base		56.170425	134,809.02	84.100000	201,840.00	67,030.98	0.15
81141R100	SEA LTD ADR ADR								
	2,369.000	Local		281.670042	667,276.33	223.710000	529,968.99	-137,307.34	0.89
		Base		281.670042	667,276.33	223.710000	529,968.99	-137,307.34	0.40
816851109	SEMPRA ENERGY COMMON STOCK								
	1,400.000	Local		124.139686	173,795.56	132.280000	185,192.00	11,396.44	0.31
		Base		124.139686	173,795.56	132.280000	185,192.00	11,396.44	0.14
81762P102	SERVICENOW INC COMMON STOCK USD.001								
	100.000	Local		393.010000	39,301.00	649.110000	64,911.00	25,610.00	0.11
		Base		393.010000	39,301.00	649.110000	64,911.00	25,610.00	0.05
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
	600.000	Local		126.259150	75,755.49	352.160000	211,296.00	135,540.51	0.36
		Base		126.259150	75,755.49	352.160000	211,296.00	135,540.51	0.16
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
	1,000.000	Local		125.514980	125,514.98	159.770000	159,770.00	34,255.02	0.27
		Base		125.514980	125,514.98	159.770000	159,770.00	34,255.02	0.12
83304A106	SNAP INC A COMMON STOCK USD.00001								
	800.000	Local		48.860000	39,088.00	47.030000	37,624.00	-1,464.00	0.06
		Base		48.860000	39,088.00	47.030000	37,624.00	-1,464.00	0.03
833445109	SNOWFLAKE INC CLASS A COMMON STOCK								
	100.000	Local		349.169800	34,916.98	338.750000	33,875.00	-1,041.98	0.06
		Base		349.169800	34,916.98	338.750000	33,875.00	-1,041.98	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
	3,600.000	Local		51.598911	185,756.08	68.580000	246,888.00	61,131.92	0.42
		Base		51.598911	185,756.08	68.580000	246,888.00	61,131.92	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
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
	3,300.000	Local		48.890000	161,337.00	42.840000	141,372.00	-19,965.00	0.24
		Base		48.890000	161,337.00	42.840000	141,372.00	-19,965.00	0.11
852234103	BLOCK INC COMMON STOCK USD.0000001								
	300.000	Local		102.470000	30,741.00	161.510000	48,453.00	17,712.00	0.08
		Base		102.470000	30,741.00	161.510000	48,453.00	17,712.00	0.04
855244109	STARBUCKS CORP COMMON STOCK USD.001								
	1,000.000	Local		60.520900	60,520.90	116.970000	116,970.00	56,449.10	0.20
		Base		60.520900	60,520.90	116.970000	116,970.00	56,449.10	0.09
857477103	STATE STREET CORP COMMON STOCK USD1.0								
	900.000	Local		84.229200	75,806.28	93.000000	83,700.00	7,893.72	0.14
		Base		84.229200	75,806.28	93.000000	83,700.00	7,893.72	0.06
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
	2,100.000	Local		58.950000	123,795.00	62.070000	130,347.00	6,552.00	0.22
		Base		58.950000	123,795.00	62.070000	130,347.00	6,552.00	0.10
863667101	STRYKER CORP COMMON STOCK USD.1								
	400.000	Local		135.409100	54,163.64	267.420000	106,968.00	52,804.36	0.18
		Base		135.409100	54,163.64	267.420000	106,968.00	52,804.36	0.08
866674104	SUN COMMUNITIES INC REIT USD.01								
	500.000	Local		129.036000	64,518.00	209.970000	104,985.00	40,467.00	0.18
		Base		129.036000	64,518.00	209.970000	104,985.00	40,467.00	0.08
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
	2,000.000	Local		28.799200	57,598.40	46.390000	92,780.00	35,181.60	0.16
		Base		28.799200	57,598.40	46.390000	92,780.00	35,181.60	0.07
871829107	SYSCO CORP COMMON STOCK USD1.0								
	4,400.000	Local		68.792405	302,686.58	78.550000	345,620.00	42,933.42	0.58
		Base		68.792405	302,686.58	78.550000	345,620.00	42,933.42	0.26
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
	1,300.000	Local		39.357700	51,165.01	75.920000	98,696.00	47,530.99	0.17
		Base		39.357700	51,165.01	75.920000	98,696.00	47,530.99	0.07

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
872590104	T MOBILE US INC COMMON STOCK USD.0001		800.000	Local	122.915000	98,332.00	115.980000	92,784.00	-5,548.00	0.16
				Base	122.915000	98,332.00	115.980000	92,784.00	-5,548.00	0.07
87612E106	TARGET CORP COMMON STOCK USD.0833		400.000	Local	125.670000	50,268.00	231.440000	92,576.00	42,308.00	0.16
				Base	125.670000	50,268.00	231.440000	92,576.00	42,308.00	0.07
87918A105	TELADOC HEALTH INC COMMON STOCK USD.001		700.000	Local	91.688329	64,181.83	91.820000	64,274.00	92.17	0.11
				Base	91.688329	64,181.83	91.820000	64,274.00	92.17	0.05
88160R101	TESLA INC COMMON STOCK USD.001		600.000	Local	238.198567	142,919.14	1,056.780000	634,068.00	491,148.86	1.07
				Base	238.198567	142,919.14	1,056.780000	634,068.00	491,148.86	0.48
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		700.000	Local	79.762700	55,833.89	188.470000	131,929.00	76,095.11	0.22
				Base	79.762700	55,833.89	188.470000	131,929.00	76,095.11	0.10
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		700.000	Local	366.904086	256,832.86	667.240000	467,068.00	210,235.14	0.79
				Base	366.904086	256,832.86	667.240000	467,068.00	210,235.14	0.35
88579Y101	3M CO COMMON STOCK USD.01		700.000	Local	165.560000	115,892.00	177.630000	124,341.00	8,449.00	0.21
				Base	165.560000	115,892.00	177.630000	124,341.00	8,449.00	0.09
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01		100.000	Local	428.020000	42,802.00	636.280000	63,628.00	20,826.00	0.11
				Base	428.020000	42,802.00	636.280000	63,628.00	20,826.00	0.05
89677Q107	TRIP.COM GROUP LTD ADR ADR USD.01		2,200.000	Local	36.820000	81,004.00	24.620000	54,164.00	-26,840.00	0.09
				Base	36.820000	81,004.00	24.620000	54,164.00	-26,840.00	0.04
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0		1,600.000	Local	53.360000	85,376.00	58.550000	93,680.00	8,304.00	0.16
				Base	53.360000	85,376.00	58.550000	93,680.00	8,304.00	0.07

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FRANKLIN GLOBAL DBI CIF
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 FUND: HBQ2



STATE STREET

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902653104	UDR INC REIT USD.01								
	1,200.000	Local		46.156317	55,387.58	59.990000	71,988.00	16,600.42	0.12
		Base		46.156317	55,387.58	59.990000	71,988.00	16,600.42	0.05
902681105	UGI CORP COMMON STOCK								
	1,400.000	Local		43.420000	60,788.00	45.910000	64,274.00	3,486.00	0.11
		Base		43.420000	60,788.00	45.910000	64,274.00	3,486.00	0.05
902973304	US BANCORP COMMON STOCK USD.01								
	1,200.000	Local		52.557100	63,068.52	56.170000	67,404.00	4,335.48	0.11
		Base		52.557100	63,068.52	56.170000	67,404.00	4,335.48	0.05
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
	500.000	Local		111.116700	55,558.35	251.930000	125,965.00	70,406.65	0.21
		Base		111.116700	55,558.35	251.930000	125,965.00	70,406.65	0.10
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	800.000	Local		95.844325	76,675.46	214.340000	171,472.00	94,796.54	0.29
		Base		95.844325	76,675.46	214.340000	171,472.00	94,796.54	0.13
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	1,300.000	Local		255.850200	332,605.26	502.140000	652,782.00	320,176.74	1.10
		Base		255.850200	332,605.26	502.140000	652,782.00	320,176.74	0.49
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
	900.000	Local		56.206000	50,585.40	75.110000	67,599.00	17,013.60	0.11
		Base		56.206000	50,585.40	75.110000	67,599.00	17,013.60	0.05
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001								
	200.000	Local		234.510000	46,902.00	255.480000	51,096.00	4,194.00	0.09
		Base		234.510000	46,902.00	255.480000	51,096.00	4,194.00	0.04
92276F100	VENTAS INC REIT USD.25								
	2,000.000	Local		52.419555	104,839.11	51.120000	102,240.00	-2,599.11	0.17
		Base		52.419555	104,839.11	51.120000	102,240.00	-2,599.11	0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
	2,400.000	Local		49.739021	119,373.65	51.960000	124,704.00	5,330.35	0.21
		Base		49.739021	119,373.65	51.960000	124,704.00	5,330.35	0.09

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 QS INVESTORS LLC
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92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	400.000	219.720000	87,888.00	219.600000	87,840.00	-48.00	0.15	
			219.720000	87,888.00	219.600000	87,840.00	-48.00	0.07	
925652109	VICI PROPERTIES INC REIT USD.01	3,200.000	25.073388	80,234.84	30.110000	96,352.00	16,117.16	0.16	
			25.073388	80,234.84	30.110000	96,352.00	16,117.16	0.07	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	800.000	110.650300	88,520.24	216.710000	173,368.00	84,847.76	0.29	
			110.650300	88,520.24	216.710000	173,368.00	84,847.76	0.13	
929042109	VORNADO REALTY TRUST REIT USD.04	1,100.000	75.654118	83,219.53	41.860000	46,046.00	-37,173.53	0.08	
			75.654118	83,219.53	41.860000	46,046.00	-37,173.53	0.03	
92936U109	WP CAREY INC REIT USD.001	1,400.000	70.810664	99,134.93	82.050000	114,870.00	15,735.07	0.19	
			70.810664	99,134.93	82.050000	114,870.00	15,735.07	0.09	
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	1,100.000	62.003318	68,203.65	97.070000	106,777.00	38,573.35	0.18	
			62.003318	68,203.65	97.070000	106,777.00	38,573.35	0.08	
931142103	WALMART INC COMMON STOCK USD.1	8,900.000	103.313421	919,489.45	144.690000	1,287,741.00	368,251.55	2.17	
			103.313421	919,489.45	144.690000	1,287,741.00	368,251.55	0.97	
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	5,900.000	62.942327	371,359.73	52.160000	307,744.00	-63,615.73	0.52	
			62.942327	371,359.73	52.160000	307,744.00	-63,615.73	0.23	
949746101	WELLS FARGO + CO COMMON STOCK USD1.666	3,700.000	49.763976	184,126.71	47.980000	177,526.00	-6,600.71	0.30	
			49.763976	184,126.71	47.980000	177,526.00	-6,600.71	0.13	
95040Q104	WELLTOWER INC REIT USD1.0	1,400.000	55.029864	77,041.81	85.770000	120,078.00	43,036.19	0.20	
			55.029864	77,041.81	85.770000	120,078.00	43,036.19	0.09	

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96145D105	WESTROCK CO COMMON STOCK								
	1,600.000	Local	53.610000	85,776.00	44.360000	70,976.00	-14,800.00	0.12	
		Base	53.610000	85,776.00	44.360000	70,976.00	-14,800.00	0.05	
962166104	WEYERHAEUSER CO REIT USD1.25								
	2,500.000	Local	32.993500	82,483.75	41.180000	102,950.00	20,466.25	0.17	
		Base	32.993500	82,483.75	41.180000	102,950.00	20,466.25	0.08	
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
	5,900.000	Local	28.099325	165,786.02	26.040000	153,636.00	-12,150.02	0.26	
		Base	28.099325	165,786.02	26.040000	153,636.00	-12,150.02	0.12	
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
	2,200.000	Local	50.684909	111,506.80	67.700000	148,940.00	37,433.20	0.25	
		Base	50.684909	111,506.80	67.700000	148,940.00	37,433.20	0.11	
98422D105	XPENG INC ADR ADR USD.00001								
	1,733.000	Local	37.410000	64,831.53	50.330000	87,221.89	22,390.36	0.15	
		Base	37.410000	64,831.53	50.330000	87,221.89	22,390.36	0.07	
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01								
	2,900.000	Local	58.451379	169,509.00	49.840000	144,536.00	-24,973.00	0.24	
		Base	58.451379	169,509.00	49.840000	144,536.00	-24,973.00	0.11	
98887Q104	ZAI LAB LTD ADR ADR USD.00006								
	951.000	Local	140.302534	133,427.71	62.850000	59,770.35	-73,657.36	0.10	
		Base	140.302534	133,427.71	62.850000	59,770.35	-73,657.36	0.05	
98954M200	ZILLOW GROUP INC C COMMON STOCK USD.0001								
	600.000	Local	58.511700	35,107.02	63.850000	38,310.00	3,202.98	0.06	
		Base	58.511700	35,107.02	63.850000	38,310.00	3,202.98	0.03	
98978V103	ZOETIS INC COMMON STOCK USD.01								
	500.000	Local	134.180000	67,090.00	244.030000	122,015.00	54,925.00	0.21	
		Base	134.180000	67,090.00	244.030000	122,015.00	54,925.00	0.09	
98980A105	ZTO EXPRESS CAYMAN INC ADR ADR USD.0001								
	1,800.000	Local	37.240000	67,032.00	28.220000	50,796.00	-16,236.00	0.09	
		Base	37.240000	67,032.00	28.220000	50,796.00	-16,236.00	0.04	

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STATE STREET

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98980L101	ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001								
		300.000	Local 181.166233	54,349.87	183.910000	55,173.00	823.13		0.09
			Base 181.166233	54,349.87	183.910000	55,173.00	823.13		0.04
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR								
		393.000	Local 159.262875	62,590.31	234.200000	92,040.60	29,450.29		0.15
			Base 159.262875	62,590.31	234.200000	92,040.60	29,450.29		0.07
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0								
		19,680.000	Local 2.858485	56,254.99	3.903381	76,818.54	20,563.55		0.13
			Base 2.858485	56,254.99	3.903381	76,818.54	20,563.55		0.06
BKX9VW906	YANDEX NV A COMMON STOCK EUR.01								
		1,619.000	Local 69.301896	112,199.77	60.515720	97,974.95	-14,224.82		0.16
			Base 69.301896	112,199.77	60.515720	97,974.95	-14,224.82		0.07
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		6,600.000	Local 9.666255	63,797.28	12.010000	79,266.00	15,468.72		0.13
			Base 9.666255	63,797.28	12.010000	79,266.00	15,468.72		0.06
G0403H108	AON PLC CLASS A COMMON STOCK								
		200.000	Local 187.680000	37,536.00	300.560000	60,112.00	22,576.00		0.10
			Base 187.680000	37,536.00	300.560000	60,112.00	22,576.00		0.05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		400.000	Local 120.705000	48,282.00	414.550000	165,820.00	117,538.00		0.28
			Base 120.705000	48,282.00	414.550000	165,820.00	117,538.00		0.13
G2519Y108	CREDICORP LTD COMMON STOCK USD5.0								
		400.000	Local 106.102500	42,441.00	122.070000	48,828.00	6,387.00		0.08
			Base 106.102500	42,441.00	122.070000	48,828.00	6,387.00		0.04
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		400.000	Local 75.926200	30,370.48	172.820000	69,128.00	38,757.52		0.12
			Base 75.926200	30,370.48	172.820000	69,128.00	38,757.52		0.05
G5494J103	LINDE PLC COMMON STOCK EUR.001								
		1,400.000	Local 196.991429	275,788.00	346.430000	485,002.00	209,214.00		0.82
			Base 196.991429	275,788.00	346.430000	485,002.00	209,214.00		0.37

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Holdings

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STATE STREET

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G5960L103	MEDTRONIC PLC COMMON STOCK USD.1	2,000.000	97.203360	194,406.72	103.450000	206,900.00	12,493.28	0.35
			97.203360	194,406.72	103.450000	206,900.00	12,493.28	0.16
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	300.000	226.360000	67,908.00	237.490000	71,247.00	3,339.00	0.12
			226.360000	67,908.00	237.490000	71,247.00	3,339.00	0.05
H1467J104	CHUBB LTD COMMON STOCK	1,100.000	155.061436	170,567.58	193.310000	212,641.00	42,073.42	0.36
			155.061436	170,567.58	193.310000	212,641.00	42,073.42	0.16
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01	600.000	109.942717	65,965.63	116.560000	69,936.00	3,970.37	0.12
			109.942717	65,965.63	116.560000	69,936.00	3,970.37	0.05
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01	400.000	133.272400	53,308.96	173.280000	69,312.00	16,003.04	0.12
			133.272400	53,308.96	173.280000	69,312.00	16,003.04	0.05
M98068105	WIX.COM LTD COMMON STOCK ILS.01	300.000	143.892000	43,167.60	157.790000	47,337.00	4,169.40	0.08
			143.892000	43,167.60	157.790000	47,337.00	4,169.40	0.04
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	1,500.000	102.070000	153,105.00	92.230000	138,345.00	-14,760.00	0.23
			102.070000	153,105.00	92.230000	138,345.00	-14,760.00	0.10
US DOLLAR Total		635,856.000		41,545,952.63		58,052,144.77	16,506,192.14	97.73
				41,545,952.63		58,052,144.77	16,506,192.14	43.95
YUAN RENMINBI							Exchange Rate:	6.373350
BD5CKZ901	WINNING HEALTH TECHNOLOGY A COMMON STOCK CNY1.0	30,600.000	14.666242	448,787.02	16.760000	512,856.00	64,068.98	5.64
			2.304346	70,513.00	2.629700	80,468.83	9,955.83	0.06
BD5CLQ900	AIER EYE HOSPITAL GROUP CO A COMMON STOCK CNY1.0							

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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	7,600.000	Local		42.817418	325,412.38	42.280000	321,328.00	-4,084.38	3.54
		Base		6.727433	51,128.49	6.633874	50,417.44	-711.05	0.04
BD5CPG908	WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0								
	2,200.000	Local		252.829541	556,224.99	222.660000	489,852.00	-66,372.99	5.39
		Base		38.827559	85,420.63	34.936101	76,859.42	-8,561.21	0.06
BHQK86909	SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0								
	1,500.000	Local		450.328847	675,493.27	380.800000	571,200.00	-104,293.27	6.29
		Base		69.598300	104,397.45	59.748798	89,623.20	-14,774.25	0.07
BHQPSY905	CONTEMPORARY AMPEREX TECHN A COMMON STOCK CNY1.0								
	1,000.000	Local		314.785790	314,785.79	588.000000	588,000.00	273,214.21	6.47
		Base		48.342310	48,342.31	92.259173	92,259.17	43,916.86	0.07
BHWLWV908	WUXI APPTEC CO LTD A COMMON STOCK CNY1.0								
	3,800.000	Local		146.132671	555,304.15	118.580000	450,604.00	-104,700.15	4.96
		Base		22.584797	85,822.23	18.605600	70,701.28	-15,120.95	0.05
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0								
	500.000	Local		1,138.033180	569,016.59	2,050.000000	1,025,000.00	455,983.41	11.28
		Base		161.813340	80,906.67	321.651879	160,825.94	79,919.27	0.12
BP3R2J909	CITIC SECURITIES CO A COMMON STOCK CNY1.0								
	23,100.000	Local		23.711527	547,736.28	26.410000	610,071.00	62,334.72	6.71
		Base		3.641429	84,117.00	4.143818	95,722.19	11,605.19	0.07
BP3R2M902	CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0								
	61,000.000	Local		19.958120	1,217,445.29	22.700000	1,384,700.00	167,254.71	15.24
		Base		3.084526	188,156.11	3.561706	217,264.08	29,107.97	0.16
BP3R2Z903	ANHUI CONCH CEMENT CO LTD A COMMON STOCK CNY1.0								
	16,200.000	Local		40.957184	663,506.38	40.300000	652,860.00	-10,646.38	7.19
		Base		6.329931	102,544.88	6.323205	102,435.92	-108.96	0.08
BP3R36906	JIANGSU HENGRUI MEDICINE C A COMMON STOCK CNY1.0								
	12,600.000	Local		69.573163	876,621.86	50.710000	638,946.00	-237,675.86	7.03
		Base		10.752529	135,481.87	7.956569	100,252.77	-35,229.10	0.08
BP3R45907	OFFSHORE OIL ENGINEERING A COMMON STOCK CNY1.0								

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		92,400.000	Local 5.203225	480,777.98	4.610000	425,964.00	-54,813.98	4.69
			Base 0.805490	74,427.29	0.723324	66,835.18	-7,592.11	0.05
BP3R7Z908	ZHANGZHOU PIENZEHUANG PHA A COMMON STOCK CNY1.0							
		1,100.000	Local 404.597318	445,057.05	437.150000	480,865.00	35,807.95	5.29
			Base 62.530500	68,783.55	68.590302	75,449.33	6,665.78	0.06
BP3R9B909	CHINA NATIONAL MEDICINES A COMMON STOCK CNY1.0							
		27,600.000	Local 30.508642	842,038.53	31.530000	870,228.00	28,189.47	9.58
			Base 4.793489	132,300.31	4.947163	136,541.69	4,241.38	0.10
YUAN RENMINBI Total								
		281,200.000	Local	8,518,207.56		9,022,474.00	504,266.44	99.31
			Base	1,312,341.79		1,415,656.44	103,314.65	1.07
EQUITY Total								
		11,722,342.000	Base	108,077,350.89		130,353,107.83	22,275,756.94	98.68

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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								
		126,056,991.010	Base	109,676,391.87		131,944,454.39	22,268,062.52	100.00

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2
 View Date: January 3, 2022



STATE STREET

As of: December 31, 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: 1.374476

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
ADI222JH5	SPI 200 FUTURES	MAR22 XSFE 20220317					17 Mar 2022			
1.000		25.000	Local 183,675.00	181,354.80	7,347.000000	2,320.20		4,520.20	-2,200.00	
			Base 133,632.74		5,345.309776	1,688.06		3,288.67	-1,600.61	0.00

AUSTRALIAN DOLLAR Total

1.000		25.000	Local 183,675.00	181,354.80		2,320.20		4,520.20	-2,200.00	
			Base			1,688.06		3,288.67	-1,600.61	0.00

EURO CURRENCY

Exchange Rate: 0.878349

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
ADI1YGX69	EURO STOXX 50	MAR22 XEUR 20220318					18 Mar 2022			
9.000		90.000	Local 385,875.00	375,551.37	4,287.500000	10,323.63		10,323.63	0.00	
			Base 439,318.54		4,881.317107	11,753.45		11,753.45	0.00	0.00

GERMANY Total

9.000		90.000	Local 385,875.00	375,551.37		10,323.63		10,323.63	0.00	
			Base			11,753.45		11,753.45	0.00	0.00

EURO CURRENCY Total

9.000		90.000	Local 385,875.00	375,551.37		10,323.63		10,323.63	0.00	
			Base			11,753.45		11,753.45	0.00	0.00

POUND STERLING

Exchange Rate: 0.738798

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
ADI1X11K7	FTSE 100 IDX FUT	MAR22 IFLL 20220318					18 Mar 2022			
1.000		10.000	Local 73,240.00	71,690.97	7,324.000000	1,549.03		1,794.03	-245.00	
			Base 99,134.00		9,913.399874	2,096.69		2,428.31	-331.62	0.00

POUND STERLING Total

1.000		10.000	Local 73,240.00	71,690.97		1,549.03		1,794.03	-245.00	
			Base			2,096.69		2,428.31	-331.62	0.00

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

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
ADI1TXFH4	S+P500 EMINI FUT MAR22 XCME 20220318						18 Mar 2022			
1.000		50.000	Local 237,925.00	235,133.75	4,758.500000	2,791.25		3,478.75	-687.50	
			Base 237,925.00		4,758.500000	2,791.25		3,478.75	-687.50	0.00
ADI1YFNR6	MSCI EMGMKT MAR22 IFUS 20220318						18 Mar 2022			
4.000		200.000	Local 245,260.00	243,394.88	1,226.300000	1,865.12		3,265.12	-1,400.00	
			Base 245,260.00		1,226.300000	1,865.12		3,265.12	-1,400.00	0.00
ADI21WVV5	NIKKEI 225 (CME) MAR22 XCME 20220310						10 Mar 2022			
1.000		5.000	Local 144,400.00	140,755.02	28,880.000000	3,644.98		3,694.98	-50.00	
			Base 144,400.00		28,880.000000	3,644.98		3,694.98	-50.00	0.00
US DOLLAR Total										
6.000		255.000	Local 627,585.00	619,283.65		8,301.35		10,438.85	-2,137.50	
			Base			8,301.35		10,438.85	-2,137.50	0.00
FUTURES LONG Total										
17.000		380.000	Base			23,839.55		27,909.28	-4,069.73	0.00

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

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									
17.000	380.000 Base					23,839.55	27,909.28	-4,069.73	0.00



ACCOUNT STATEMENT

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Account Number

10/01/2021 through 12/31/2021
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
32,625.27	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	32,625.27	32,625.27	2	0.00
		32,625.27	32,625.27	2	0.00
COMMON STOCK					
22	CUSIP # 000360206 AAON INC	1,747.46	1,421.68	0	0.00
69	CUSIP # 001055102 AFLAC INC	4,028.91	3,124.99	0	0.00
46	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	3,060.38	3,994.69	0	0.00
4	CUSIP # 00724F101 ADOBE SYSTEMS INC	2,268.24	1,917.25	0	0.00
15	CUSIP # 011642105 ALARM.COM HOLDINGS INC	1,272.15	1,352.70	0	0.00
4	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,628.72	2,314.95	0	0.00
20	CUSIP # 018522300 ALLETE INC	1,327.00	1,237.35	0	0.00
29	CUSIP # 020002101 ALLSTATE CORPORATION	3,411.85	3,279.34	0	23.49
1	CUSIP # 02079K107 ALPHABET INC CL C	2,893.59	1,713.02	0	0.00
1	CUSIP # 023135106 AMAZON.COM INC	3,334.34	3,161.64	0	0.00

ACCOUNT STATEMENT

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Account Number

10/01/2021 through 12/31/2021
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 023586100 AMERCO	2,178.69	1,764.15	0	0.00
6	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	1,133.04	571.64	0	0.00
10	CUSIP # 036752103 ANTHEM INC	4,635.40	2,631.48	0	0.00
19	CUSIP # 038222105 APPLIED MATERIALS INC	2,989.84	1,928.60	0	0.00
60	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	4,055.40	3,088.93	0	0.00
7	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	1,209.11	1,041.81	0	0.00
25	CUSIP # 049560105 ATMOS ENERGY CORP	2,619.25	2,307.89	0	0.00
12	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,958.96	1,737.75	0	12.48
1	CUSIP # 053332102 AUTOZONE INC	2,096.39	1,211.38	0	0.00
44	CUSIP # 05351W103 AVANGRID INC	2,194.72	2,114.97	0	19.80
6	CUSIP # 053611109 AVERY DENNISON CORP	1,299.42	986.37	0	0.00
14	CUSIP # 056525108 BADGER METER	1,491.84	1,287.70	0	0.00
27	CUSIP # 058498106 BALL CORPORATION	2,599.29	2,400.33	0	0.00
69	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	4,007.52	3,024.50	0	0.00

ACCOUNT STATEMENT

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10/01/2021 through 12/31/2021
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FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	3,887.00	2,844.30	0	0.00
3	CUSIP # 090572207 BIO-RAD LABORATORIES INC	2,266.71	1,876.87	0	0.00
28	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	2,473.80	2,243.74	0	0.00
13	CUSIP # 09062X103 BIOGEN IDEC INC	3,118.96	3,426.14	0	0.00
12	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	1,285.32	1,119.31	0	0.00
2	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	1,010.20	1,026.00	0	0.00
28	CUSIP # 104674106 BRADY CORP CL A	1,509.20	1,294.45	0	0.00
18	CUSIP # 125523100 CIGNA CORP	4,133.34	3,451.93	0	0.00
99	CUSIP # 127097103 COTERRA ENERGY INC	1,881.00	1,702.32	0	0.00
8	CUSIP # 127190304 CACI INTERNATIONAL INC	2,153.68	2,028.79	0	0.00
16	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	2,981.60	2,226.38	0	0.00
24	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	1,724.64	1,318.18	0	0.00
39	CUSIP # 13765N107 CANNAE HOLDINGS INC	1,370.85	1,455.39	0	0.00
23	CUSIP # 14167L103 CAREDX INC	1,046.04	1,582.35	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
58	CUSIP # 15135B101 CENTENE CORPORATION	4,779.20	3,648.04	0	0.00
3	CUSIP # 16359R103 CHEMED CORP	1,587.12	1,510.28	0	0.00
17	CUSIP # 172755100 CIRRUS LOGIC INC	1,564.34	1,422.10	0	0.00
15	CUSIP # 189054109 CLOROX COMPANY	2,615.40	2,839.11	0	0.00
39	CUSIP # 201723103 COMMERCIAL METALS COMPANY	1,415.31	884.69	0	0.00
73	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	1,445.40	1,705.90	0	0.00
5	CUSIP # 22160K105 COSTCO WHOLESALE CORP	2,838.50	1,822.44	0	0.00
10	CUSIP # 227046109 CROCS INC	1,282.20	777.76	0	0.00
43	CUSIP # 23331A109 D R HORTON INC	4,663.35	3,157.11	0	0.00
30	CUSIP # 237266101 DARLING INTERNATIONAL INC	2,078.70	1,967.20	0	0.00
3	CUSIP # 243537107 DECKERS OUTDOOR CORP	1,098.93	972.62	0	0.00
25	CUSIP # 25659T107 DOLBY LABORATORIES INC	2,380.50	2,298.00	0	0.00
11	CUSIP # 256677105 DOLLAR GENERAL CORP	2,594.13	1,896.86	0	0.00
45	CUSIP # 26875P101 EOG RESOURCES INC	3,997.35	1,836.38	0	0.00

ACCOUNT STATEMENT

Statement Period
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10/01/2021 through 12/31/2021
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 29355A107 ENPHASE ENERGY INC	1,463.52	858.84	0	0.00
19	CUSIP # 29358P101 ENSIGN GROUP	1,595.24	1,493.83	0	1.05
46	CUSIP # 294628102 EQUITY COMMONWEALTH	1,191.40	1,277.58	0	0.00
7	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	1,348.62	1,456.18	0	0.00
35	CUSIP # 30034W106 EVERGY INC	2,401.35	2,069.10	0	0.00
76	CUSIP # 30161N101 EXELON CORPORATION	4,389.76	3,310.60	0	0.00
10	CUSIP # 302130109 EXPEDITORS INTL WASH INC	1,342.90	868.90	0	0.00
7	CUSIP # 30303M102 FACEBOOK INC	2,354.45	1,977.02	0	0.00
46	CUSIP # 311900104 FASTENAL COMPANY	2,946.76	2,234.67	0	0.00
32	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,503.36	1,756.15	0	0.00
3	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	2,489.52	1,529.29	0	0.00
26	CUSIP # 344849104 FOOT LOCKER INC	1,134.38	1,166.90	0	0.00
8	CUSIP # 34959E109 FORTINET INC	2,875.20	1,326.42	0	0.00
18	CUSIP # 353514102 FRANKLIN ELECTRIC CO	1,702.08	1,278.17	0	0.00

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10/01/2021 through 12/31/2021
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FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19	CUSIP # 369550108 GENERAL DYNAMICS CORP	3,960.93	2,942.40	0	0.00
2	CUSIP # 384637104 GRAHAM HOLDINGS CO	1,259.66	808.18	0	0.00
17	CUSIP # 405024100 HAEMONETICS CORP	901.68	1,139.94	0	0.00
31	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	2,140.24	1,805.85	0	11.94
22	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	3,861.66	2,703.04	0	0.00
14	CUSIP # 427866108 HERSHEY CO	2,708.58	2,122.23	0	0.00
7	CUSIP # 437076102 HOME DEPOT INC	2,905.07	1,899.64	0	0.00
88	CUSIP # 440452100 HORMEL FOODS CORP	4,295.28	4,094.77	0	0.00
16	CUSIP # 441593100 HOULIHAN LOKEY INC	1,656.32	959.55	0	0.00
19	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	2,841.83	2,806.59	0	0.00
17	CUSIP # 443320106 HUB GROUP INC CL A	1,432.08	915.65	0	0.00
9	CUSIP # 444859102 HUMANA INC	4,174.74	3,568.64	0	6.30
6	CUSIP # 44930G107 ICU MEDICAL INC	1,424.04	1,250.91	0	0.00
21	CUSIP # 451107106 IDACORP INC	2,379.51	2,089.61	0	0.00

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Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 45168D104 IDEXX LABORATORIES INC	2,633.84	2,152.08	0	0.00
69	CUSIP # 458140100 INTEL CORPORATION	3,553.50	3,647.48	0	0.00
58	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	2,250.40	1,729.14	0	0.00
32	CUSIP # 488401100 KEMPER CORPORATION	1,881.28	2,256.07	0	0.00
42	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	2,559.48	1,864.98	0	0.00
89	CUSIP # 501044101 KROGER COMPANY	4,028.14	3,051.38	0	0.00
8	CUSIP # 50187A107 LHC GROUP LLC	1,097.84	1,539.90	0	0.00
10	CUSIP # 50187T106 LGI HOMES INC	1,544.80	1,170.45	0	0.00
17	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	3,625.08	3,208.72	0	0.00
4	CUSIP # 512807108 LAM RESEARCH CORPORATION	2,876.60	2,006.69	0	6.00
7	CUSIP # 513847103 LANCASTER COLONY CORP	1,159.20	1,178.71	0	0.00
8	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,432.16	1,025.96	0	0.00
39	CUSIP # 526057104 LENNAR CORPORATION	4,530.24	3,272.10	0	0.00
7	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	2,487.87	2,630.10	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26	CUSIP # 552676108 MDC HOLDINGS INC	1,451.58	1,158.62	0	0.00
73	CUSIP # 552690109 MDU RESOURCES GROUP INC	2,251.32	2,124.95	0	16.10
80	CUSIP # 552848103 MGIC INVESTMENT CORP	1,153.60	1,016.95	0	0.00
16	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	1,166.88	1,205.53	0	0.00
25	CUSIP # 576323109 MASTEC INC	2,307.00	2,138.04	0	0.00
17	CUSIP # 577933104 MAXIMUS INC	1,354.39	1,144.59	0	0.00
6	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	1,305.84	866.38	0	0.00
32	CUSIP # 58933Y105 MERCK & CO INC	2,452.48	2,534.10	0	22.77
22	CUSIP # 589400100 MERCURY GENERAL CORPORATION	1,167.32	1,169.83	0	0.00
13	CUSIP # 59001A102 MERITAGE HOMES CORP	1,586.78	1,191.28	0	0.00
51	CUSIP # 595112103 MICRON TECHNOLOGY INC	4,750.65	3,184.83	0	5.10
3	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	1,479.99	1,368.80	0	1.80
27	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,593.08	2,119.87	0	0.00
9	CUSIP # 626755102 MURPHY USA INC	1,793.16	1,220.40	0	0.00

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29	CUSIP # 629377508 NRG ENERGY INC	1,249.32	953.41	0	0.00
27	CUSIP # 635017106 NATIONAL BEVERAGE	1,223.91	829.41	0	84.00
44	CUSIP # 64115T104 NETSCOUT SYSTEMS	1,455.52	1,188.33	0	0.00
24	CUSIP # 650111107 NEW YORK TIMES CO CL A	1,159.20	1,144.71	0	0.00
66	CUSIP # 651639106 NEWMONT MINING CORP	4,093.32	3,875.29	0	0.00
36	CUSIP # 67018T105 NU SKIN ENTERPRISES	1,827.00	1,702.30	0	0.00
4	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	2,824.92	1,802.75	0	0.00
19	CUSIP # 68235P108 ONE GAS INC	1,474.21	1,365.02	0	0.00
9	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	1,657.53	1,238.25	0	0.00
56	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	1,145.76	1,473.95	0	0.00
25	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	2,375.00	2,090.14	0	31.25
30	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	2,117.70	2,268.10	0	0.00
3	CUSIP # 73278L105 POOL CORPORATION	1,698.00	1,066.73	0	0.00
12	CUSIP # 739276103 POWER INTEGRATIONS INC	1,114.68	1,037.12	0	0.00

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19	CUSIP # 74144T108 T ROWE PRICE GROUP INC	3,736.16	2,509.23	0	0.00
17	CUSIP # 742718109 PROCTER & GAMBLE CO	2,780.86	2,344.56	0	0.00
40	CUSIP # 743315103 PROGRESSIVE CORP	4,106.00	3,827.97	0	0.00
30	CUSIP # 743606105 PROSPERITY BANCSHARES INC	2,169.00	2,136.18	0	16.12
59	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	3,937.07	3,458.05	0	0.00
47	CUSIP # 745867101 PULTEGROUP INC	2,686.52	2,172.99	0	7.20
13	CUSIP # 74758T303 QUALYS INC	1,783.86	1,443.25	0	0.00
19	CUSIP # 74762E102 QUANTA SERVICES INC	2,178.54	1,490.02	0	0.00
9	CUSIP # 74838J101 QUIDEL CORP	1,214.91	1,195.17	0	0.00
6	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	3,789.12	3,161.93	0	0.00
15	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	2,433.30	1,988.60	0	0.00
24	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	1,018.56	1,417.02	0	0.00
9	CUSIP # 761152107 RESMED INC	2,344.32	1,967.79	0	0.00
27	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	1,502.28	957.57	0	0.00

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9	CUSIP # 78463M107 SPS COMMERCE INC	1,281.15	1,015.82	0	0.00
6	CUSIP # 78709Y105 SAIA INC	2,022.18	1,067.94	0	0.00
31	CUSIP # 801056102 SANMINA CORPORATION	1,285.26	1,053.77	0	0.00
28	CUSIP # 806407102 HENRY SCHEIN INC	2,170.84	1,798.73	0	0.00
40	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	1,176.00	1,233.11	0	0.00
29	CUSIP # 816851109 SEMPRA ENERGY	3,836.12	3,728.24	0	30.80
9	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	3,169.44	2,226.16	0	0.00
13	CUSIP # 825690100 SHUTTERSTOCK INC	1,441.44	896.67	0	0.00
41	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	1,212.78	947.12	0	7.56
14	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	1,946.98	1,156.64	0	0.00
18	CUSIP # 832696405 JM SMUCKER CO	2,444.76	2,135.99	0	0.00
10	CUSIP # 833034101 SNAP-ON INC	2,153.80	1,963.03	0	0.00
18	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	1,260.90	1,110.62	0	0.00
13	CUSIP # 858586100 STEPAN CO	1,615.77	1,429.46	0	0.00

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17	CUSIP # 86272C103 STRATEGIC EDUCATION INC	983.28	1,415.91	0	0.00
12	CUSIP # 87162W100 SYNNEX CORPORATION	1,372.32	1,135.79	0	0.00
57	CUSIP # 87265H109 TRI POINTE HOMES INC	1,589.73	909.84	0	0.00
8	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	1,421.76	1,286.83	0	0.00
61	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	1,229.15	1,143.89	0	0.00
11	CUSIP # 880770102 TERADYNE INC	1,798.83	1,313.36	0	0.00
8	CUSIP # 88162G103 TETRA TECH INC	1,358.40	980.48	0	0.00
6	CUSIP # 89055F103 TOPBUILD CORP	1,655.46	1,164.06	0	0.00
12	CUSIP # 891092108 TORO COMPANY	1,198.92	1,152.08	0	3.60
6	CUSIP # 892356106 TRACTOR SUPPLY	1,431.60	893.87	0	0.00
13	CUSIP # 896288107 TRINET GROUP INC	1,238.38	1,024.11	0	0.00
15	CUSIP # 89854H102 TTEC HOLDINGS INC	1,358.25	1,196.59	0	0.00
27	CUSIP # 902494103 TYSON FOODS INC CL A	2,353.32	1,903.23	0	0.00
6	CUSIP # 904708104 UNIFIRST CORP	1,262.40	965.13	0	1.80

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13	CUSIP # 911312106 UNITED PARCEL SERVICE INC	2,786.42	2,209.29	0	0.00
38	CUSIP # 911684108 US CELLULAR	1,197.76	1,266.46	0	0.00
12	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	2,592.96	2,088.86	0	0.00
16	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	2,074.56	2,210.12	0	0.00
13	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	2,854.80	3,052.59	0	0.00
26	CUSIP # 931142103 WAL-MART STORES INC	3,761.94	3,530.33	0	14.30
16	CUSIP # 94106L109 WASTE MANAGEMENT INC	2,670.40	1,920.12	0	0.00
5	CUSIP # 942622200 WATSCO INC CL A	1,564.40	1,152.48	0	0.00
9	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	1,747.53	1,128.75	0	0.00
27	CUSIP # 950755108 WERNER ENTERPRISES INC	1,286.82	1,103.47	0	3.24
7	CUSIP # 969904101 WILLIAMS-SONOMA INC	1,183.91	954.07	0	0.00
36	CUSIP # 981475106 WORLD FUEL SERVICES CORP	952.92	1,155.48	0	4.44
23	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	1,257.18	1,262.65	0	0.00
58	CUSIP # 98389B100 XCEL ENERGY INC	3,926.60	3,871.55	0	26.54

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13	CUSIP # 98978V103 ZOETIS INC	3,172.39	2,285.96	0	0.00
		396,175.32	328,384.82	26	357.68
	FOREIGN STOCK				
54	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	3,258.90	3,077.00	0	0.00
82	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	3,067.62	2,891.93	0	60.78
75	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	3,307.50	2,856.74	0	40.24
94	CUSIP # 438128308 HONDA MOTORS LTD ADR	2,674.30	2,576.14	0	0.00
74	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	3,493.54	3,175.94	0	0.00
182	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	2,666.30	2,898.47	0	0.00
42	CUSIP # 492089107 KERING-UNSPONSORED ADR	3,381.42	3,049.75	0	0.00
36	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	3,435.12	2,344.37	0	0.00
135	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	2,693.25	2,873.47	0	0.00
25	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	3,509.25	2,986.13	0	0.00

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50	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	2,918.50	2,934.43	0	0.00
108	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	2,960.28	2,814.10	0	0.00
35	CUSIP # 66987V109 NOVARTIS AF ADR	3,061.45	3,037.38	0	0.00
30	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	3,360.00	2,080.85	0	0.00
43	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	2,878.42	2,861.52	0	0.00
66	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	3,411.54	2,925.28	0	0.00
60	CUSIP # 80105N105 SANOFI-AVENTIS ADR	3,006.00	2,916.40	0	0.00
90	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	3,528.90	2,302.77	0	0.00
71	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	3,082.82	2,610.04	0	0.00
26	CUSIP # 835699307 SONY GROUP CORP-SP ADR	3,286.40	2,259.43	0	0.00
27	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	3,885.30	2,744.16	0	0.00
16	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	2,964.80	2,592.60	0	0.00
96	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	2,803.20	2,443.02	0	0.00

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73	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	3,212.00	3,118.08	0	0.00
9	CUSIP # G1151C101 ACCENTURE PLC	3,730.95	2,240.56	0	0.00
10	CUSIP # G5494J103 LINDE PLC	3,464.30	2,309.49	0	0.00
17	CUSIP # H1467J104 CHUBB LIMITED	3,286.27	2,695.01	0	13.60
4	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	3,184.56	2,224.38	0	0.00
		89,512.89	75,839.44	6	114.62
MUTUAL FUNDS - FIXED INCOME					
1,371	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	36,125.85	38,688.34	2	0.00
5,290	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	116,909.00	117,347.86	8	0.00
344	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	44,444.80	43,604.86	3	0.00
769	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	101,907.88	103,895.35	7	0.00
1,586	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	182,390.00	184,295.05	12	0.00
541	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	58,119.63	59,031.85	4	0.00

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2,069	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	122,629.63	125,316.10	8	0.00
1,312	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	65,534.40	65,745.93	4	0.00
1,527	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	43,168.29	44,970.12	3	0.00
1,126	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	29,343.56	29,114.75	2	0.00
		800,573.04	812,010.21	52	0.00
MUTUAL FUNDS - EQUITY					
447	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	34,007.76	29,696.08	2	0.00
2,705	CUSIP # 46429B366 ISHARES CMBS ETF	143,446.15	146,265.80	9	0.00
585	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	28,934.10	25,586.18	2	0.00
		206,388.01	201,548.06	14	0.00



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SHORT TERM INVESTMENTS					
90,626.64	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	90,626.64	90,626.64	3	0.00
		90,626.64	90,626.64	3	0.00
COMMON STOCK					
82	CUSIP # 000360206 AAON INC	6,513.26	5,361.47	0	0.00
263	CUSIP # 001055102 AFLAC INC	15,356.57	11,918.52	0	0.00
177	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	11,775.81	15,347.42	0	0.00
16	CUSIP # 00724F101 ADOBE SYSTEMS INC	9,072.96	7,866.62	0	0.00
62	CUSIP # 011642105 ALARM.COM HOLDINGS INC	5,258.22	5,774.60	0	0.00
13	CUSIP # 016255101 ALIGN TECHNOLOGY INC	8,543.34	7,058.70	0	0.00
81	CUSIP # 018522300 ALLETE INC	5,374.35	5,080.06	0	0.00
108	CUSIP # 020002101 ALLSTATE CORPORATION	12,706.20	12,107.59	0	89.10
5	CUSIP # 02079K107 ALPHABET INC CL C	14,467.95	8,585.57	0	0.00
3	CUSIP # 023135106 AMAZON.COM INC	10,003.02	9,555.87	0	0.00

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11	CUSIP # 023586100 AMERCO	7,988.53	5,530.42	0	0.00
25	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	4,721.00	2,215.91	0	0.00
37	CUSIP # 036752103 ANTHEM INC	17,150.98	11,088.87	1	0.00
70	CUSIP # 038222105 APPLIED MATERIALS INC	11,015.20	6,493.86	0	0.00
229	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	15,478.11	11,818.97	0	0.00
27	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	4,663.71	2,629.10	0	0.00
78	CUSIP # 049560105 ATMOS ENERGY CORP	8,172.06	7,260.37	0	0.00
45	CUSIP # 053015103 AUTO DATA PROCESSING INC.	11,096.10	6,485.46	0	47.84
5	CUSIP # 053332102 AUTOZONE INC	10,481.95	4,159.15	0	0.00
141	CUSIP # 05351W103 AVANGRID INC	7,033.08	6,583.70	0	63.36
23	CUSIP # 053611109 AVERY DENNISON CORP	4,981.11	3,655.76	0	0.00
52	CUSIP # 056525108 BADGER METER	5,541.12	4,741.04	0	0.00
100	CUSIP # 058498106 BALL CORPORATION	9,627.00	8,804.72	0	0.00
265	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	15,391.20	11,431.95	0	0.00

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50	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	14,950.00	10,846.67	0	0.00
9	CUSIP # 090572207 BIO-RAD LABORATORIES INC	6,800.13	5,339.74	0	0.00
89	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	7,863.15	7,292.86	0	0.00
49	CUSIP # 09062X103 BIOGEN IDEC INC	11,756.08	12,601.94	0	0.00
46	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	4,927.06	4,450.05	0	0.00
9	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	4,545.90	5,979.11	0	0.00
104	CUSIP # 104674106 BRADY CORP CL A	5,605.60	4,695.44	0	0.00
69	CUSIP # 125523100 CIGNA CORP	15,844.47	12,976.27	0	0.00
316	CUSIP # 127097103 COTERRA ENERGY INC	6,004.00	5,459.06	0	0.00
26	CUSIP # 127190304 CACI INTERNATIONAL INC	6,999.46	6,481.50	0	0.00
59	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	10,994.65	8,085.78	0	0.00
91	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	6,539.26	4,923.30	0	0.00
153	CUSIP # 13765N107 CANNAE HOLDINGS INC	5,377.95	5,936.33	0	0.00
85	CUSIP # 14167L103 CAREDX INC	3,865.80	6,028.76	0	0.00

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220	CUSIP # 15135B101 CENTENE CORPORATION	18,128.00	13,650.62	1	0.00
10	CUSIP # 16359R103 CHEMED CORP	5,290.40	5,034.39	0	0.00
65	CUSIP # 172755100 CIRRUS LOGIC INC	5,981.30	5,436.57	0	0.00
54	CUSIP # 189054109 CLOROX COMPANY	9,415.44	10,510.87	0	0.00
156	CUSIP # 201723103 COMMERCIAL METALS COMPANY	5,661.24	3,417.13	0	0.00
268	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	5,306.40	6,554.14	0	0.00
20	CUSIP # 22160K105 COSTCO WHOLESALE CORP	11,354.00	6,559.85	0	0.00
37	CUSIP # 227046109 CROCS INC	4,744.14	2,506.03	0	0.00
164	CUSIP # 23331A109 D R HORTON INC	17,785.80	11,884.55	1	0.00
97	CUSIP # 237266101 DARLING INTERNATIONAL INC	6,721.13	5,985.94	0	0.00
13	CUSIP # 243537107 DECKERS OUTDOOR CORP	4,762.03	3,706.65	0	0.00
78	CUSIP # 25659T107 DOLBY LABORATORIES INC	7,427.16	7,238.04	0	0.00
42	CUSIP # 256677105 DOLLAR GENERAL CORP	9,904.86	7,058.29	0	0.00
171	CUSIP # 26875P101 EOG RESOURCES INC	15,189.93	7,719.07	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
32	CUSIP # 29355A107 ENPHASE ENERGY INC	5,854.08	2,638.99	0	0.00
72	CUSIP # 29358P101 ENSIGN GROUP	6,045.12	5,596.06	0	3.96
183	CUSIP # 294628102 EQUITY COMMONWEALTH	4,739.70	5,130.33	0	0.00
27	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	5,201.82	5,103.33	0	0.00
110	CUSIP # 30034W106 EVERGY INC	7,547.10	6,177.47	0	0.00
284	CUSIP # 30161N101 EXELON CORPORATION	16,403.84	11,999.62	0	0.00
40	CUSIP # 302130109 EXPEDITORS INTL WASH INC	5,371.60	3,118.37	0	0.00
26	CUSIP # 30303M102 FACEBOOK INC	8,745.10	7,099.52	0	0.00
174	CUSIP # 311900104 FASTENAL COMPANY	11,146.44	8,372.80	0	0.00
104	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	8,135.92	5,313.15	0	0.00
8	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	6,638.72	3,518.86	0	0.00
106	CUSIP # 344849104 FOOT LOCKER INC	4,624.78	4,558.78	0	0.00
31	CUSIP # 34959E109 FORTINET INC	11,141.40	4,900.99	0	0.00
67	CUSIP # 353514102 FRANKLIN ELECTRIC CO	6,335.52	4,682.91	0	0.00

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70	CUSIP # 369550108 GENERAL DYNAMICS CORP	14,592.90	10,530.08	0	0.00
8	CUSIP # 384637104 GRAHAM HOLDINGS CO	5,038.64	3,233.06	0	0.00
69	CUSIP # 405024100 HAEMONETICS CORP	3,659.76	5,289.68	0	0.00
98	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	6,765.92	5,150.75	0	38.50
109	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	19,132.77	12,612.12	1	0.00
53	CUSIP # 427866108 HERSHEY CO	10,253.91	7,323.39	0	0.00
27	CUSIP # 437076102 HOME DEPOT INC	11,205.27	7,315.47	0	0.00
335	CUSIP # 440452100 HORMEL FOODS CORP	16,351.35	15,309.19	0	0.00
57	CUSIP # 441593100 HOULIHAN LOKEY INC	5,900.64	3,332.05	0	0.00
96	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	14,358.72	12,952.48	0	0.00
69	CUSIP # 443320106 HUB GROUP INC CL A	5,812.56	3,499.27	0	0.00
35	CUSIP # 444859102 HUMANA INC	16,235.10	13,893.41	0	24.50
23	CUSIP # 44930G107 ICU MEDICAL INC	5,458.82	4,873.92	0	0.00
66	CUSIP # 451107106 IDACORP INC	7,478.46	6,288.78	0	0.00

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14	CUSIP # 45168D104 IDEXX LABORATORIES INC	9,218.44	7,010.94	0	0.00
258	CUSIP # 458140100 INTEL CORPORATION	13,287.00	13,634.97	0	0.00
185	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	7,178.00	4,957.00	0	0.00
103	CUSIP # 488401100 KEMPER CORPORATION	6,055.37	7,465.23	0	0.00
134	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	8,165.96	5,371.72	0	0.00
340	CUSIP # 501044101 KROGER COMPANY	15,388.40	11,077.17	0	0.00
30	CUSIP # 50187A107 LHC GROUP LLC	4,116.90	4,776.35	0	0.00
37	CUSIP # 50187T106 LGI HOMES INC	5,715.76	4,182.73	0	0.00
62	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	13,220.88	11,262.89	0	0.00
16	CUSIP # 512807108 LAM RESEARCH CORPORATION	11,506.40	7,828.15	0	24.00
28	CUSIP # 513847103 LANCASTER COLONY CORP	4,636.80	4,517.70	0	0.00
30	CUSIP # 515098101 LANDSTAR SYSTEMS INC	5,370.60	3,617.83	0	0.00
147	CUSIP # 526057104 LENNAR CORPORATION	17,075.52	12,001.54	0	0.00
26	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	9,240.66	9,630.13	0	0.00

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102	CUSIP # 552676108 MDC HOLDINGS INC	5,694.66	3,634.59	0	0.00
231	CUSIP # 552690109 MDU RESOURCES GROUP INC	7,124.04	6,370.01	0	51.33
324	CUSIP # 552848103 MGIC INVESTMENT CORP	4,672.08	4,105.32	0	0.00
64	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	4,667.52	4,836.81	0	0.00
81	CUSIP # 576323109 MASTEC INC	7,474.68	6,332.23	0	0.00
65	CUSIP # 577933104 MAXIMUS INC	5,178.55	4,444.54	0	0.00
25	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	5,441.00	3,500.51	0	0.00
120	CUSIP # 58933Y105 MERCK & CO INC	9,196.80	9,477.20	0	84.18
87	CUSIP # 589400100 MERCURY GENERAL CORPORATION	4,616.22	4,580.15	0	0.00
49	CUSIP # 59001A102 MERITAGE HOMES CORP	5,980.94	4,189.89	0	0.00
193	CUSIP # 595112103 MICRON TECHNOLOGY INC	17,977.95	11,625.18	1	19.30
10	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	4,933.30	3,798.05	0	6.00
101	CUSIP # 61174X109 MONSTER BEVERAGE CORP	9,700.04	6,867.73	0	0.00
32	CUSIP # 626755102 MURPHY USA INC	6,375.68	4,246.07	0	0.00

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119	CUSIP # 629377508 NRG ENERGY INC	5,126.52	3,858.70	0	0.00
1	CUSIP # 62944T105 NVR INC	5,908.87	2,349.50	0	0.00
101	CUSIP # 635017106 NATIONAL BEVERAGE	4,578.33	2,869.54	0	309.00
176	CUSIP # 64115T104 NETSCOUT SYSTEMS	5,822.08	4,845.58	0	0.00
98	CUSIP # 650111107 NEW YORK TIMES CO CL A	4,733.40	4,778.59	0	0.00
253	CUSIP # 651639106 NEWMONT MINING CORP	15,691.06	14,679.16	0	0.00
131	CUSIP # 67018T105 NU SKIN ENTERPRISES	6,648.25	6,472.80	0	0.00
15	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	10,593.45	6,970.96	0	0.00
75	CUSIP # 68235P108 ONE GAS INC	5,819.25	5,518.44	0	0.00
34	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	6,261.78	4,632.68	0	0.00
211	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	4,317.06	5,585.77	0	0.00
95	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	9,025.00	7,746.00	0	118.75
95	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	6,706.05	7,293.22	0	0.00
11	CUSIP # 73278L105 POOL CORPORATION	6,226.00	3,919.14	0	0.00

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49	CUSIP # 739276103 POWER INTEGRATIONS INC	4,551.61	4,079.03	0	0.00
70	CUSIP # 74144T108 T ROWE PRICE GROUP INC	13,764.80	9,525.78	0	0.00
64	CUSIP # 742718109 PROCTER & GAMBLE CO	10,469.12	8,735.61	0	0.00
152	CUSIP # 743315103 PROGRESSIVE CORP	15,602.80	14,451.44	0	0.00
98	CUSIP # 743606105 PROSPERITY BANCSHARES INC	7,085.40	6,888.56	0	50.96
226	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	15,080.98	13,024.59	0	0.00
150	CUSIP # 745867101 PULTEGROUP INC	8,574.00	5,920.36	0	22.95
47	CUSIP # 74758T303 QUALYS INC	6,449.34	5,290.02	0	0.00
60	CUSIP # 74762E102 QUANTA SERVICES INC	6,879.60	4,368.49	0	0.00
34	CUSIP # 74838J101 QUIDEL CORP	4,589.66	4,928.93	0	0.00
23	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	14,524.96	11,534.80	0	0.00
48	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	7,786.56	5,307.52	0	0.00
97	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	4,116.68	6,178.37	0	0.00
34	CUSIP # 761152107 RESMED INC	8,856.32	7,098.94	0	0.00

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107	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	5,953.48	3,466.32	0	0.00
33	CUSIP # 78463M107 SPS COMMERCE INC	4,697.55	3,703.28	0	0.00
22	CUSIP # 78709Y105 SAIA INC	7,414.66	2,959.32	0	0.00
126	CUSIP # 801056102 SANMINA CORPORATION	5,223.96	4,188.34	0	0.00
90	CUSIP # 806407102 HENRY SCHEIN INC	6,977.70	5,421.54	0	0.00
1	CUSIP # 811543107 SEABOARD CORP	3,935.01	3,027.00	0	0.00
149	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	4,380.60	4,367.16	0	0.00
109	CUSIP # 816851109 SEMPRA ENERGY	14,418.52	13,808.06	0	119.90
32	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	11,269.12	7,801.56	0	0.00
47	CUSIP # 825690100 SHUTTERSTOCK INC	5,211.36	3,418.76	0	0.00
164	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	4,851.12	3,762.62	0	29.52
49	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	6,814.43	3,350.33	0	0.00
57	CUSIP # 832696405 JM SMUCKER CO	7,741.74	6,681.25	0	0.00
33	CUSIP # 833034101 SNAP-ON INC	7,107.54	4,848.32	0	0.00

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72	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	5,043.60	4,454.47	0	0.00
47	CUSIP # 858586100 STEPAN CO	5,841.63	4,663.69	0	0.00
69	CUSIP # 86272C103 STRATEGIC EDUCATION INC	3,990.96	5,936.94	0	0.00
46	CUSIP # 87162W100 SYNNEX CORPORATION	5,260.56	3,965.58	0	0.00
226	CUSIP # 87265H109 TRI POINTE HOMES INC	6,303.14	2,863.92	0	0.00
31	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	5,509.32	4,680.16	0	0.00
244	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	4,916.60	4,728.60	0	0.00
44	CUSIP # 880770102 TERADYNE INC	7,195.32	5,260.23	0	0.00
32	CUSIP # 88162G103 TETRA TECH INC	5,433.60	3,201.23	0	0.00
23	CUSIP # 89055F103 TOPBUILD CORP	6,345.93	4,333.80	0	0.00
49	CUSIP # 891092108 TORO COMPANY	4,895.59	4,598.89	0	14.70
23	CUSIP # 892356106 TRACTOR SUPPLY	5,487.80	3,353.13	0	0.00
50	CUSIP # 896288107 TRINET GROUP INC	4,763.00	3,933.71	0	0.00
58	CUSIP # 89854H102 TTEC HOLDINGS INC	5,251.90	4,373.62	0	0.00

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87	CUSIP # 902494103 TYSON FOODS INC CL A	7,582.92	5,592.80	0	0.00
22	CUSIP # 904708104 UNIFIRST CORP	4,628.80	3,715.36	0	6.90
49	CUSIP # 911312106 UNITED PARCEL SERVICE INC	10,502.66	8,080.29	0	0.00
149	CUSIP # 911684108 US CELLULAR	4,696.48	4,731.48	0	0.00
37	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	7,994.96	6,089.66	0	0.00
50	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	6,483.00	6,773.68	0	0.00
50	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	10,980.00	11,076.50	0	0.00
99	CUSIP # 931142103 WAL-MART STORES INC	14,324.31	13,030.44	0	55.00
60	CUSIP # 94106L109 WASTE MANAGEMENT INC	10,014.00	7,017.38	0	0.00
18	CUSIP # 942622200 WATSCO INC CL A	5,631.84	3,317.95	0	0.00
31	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	6,019.27	3,851.08	0	0.00
110	CUSIP # 950755108 WERNER ENTERPRISES INC	5,242.60	4,408.69	0	13.20
27	CUSIP # 969904101 WILLIAMS-SONOMA INC	4,566.51	2,680.31	0	0.00
144	CUSIP # 981475106 WORLD FUEL SERVICES CORP	3,811.68	4,636.92	0	17.28

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90	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	4,919.40	4,877.12	0	0.00
220	CUSIP # 98389B100 XCEL ENERGY INC	14,894.00	14,447.19	0	100.65
46	CUSIP # 98978V103 ZOETIS INC	11,225.38	7,569.13	0	0.00
		1,483,086.76	1,186,972.44	43	1,310.88
FOREIGN STOCK					
276	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	16,656.60	17,158.46	0	0.00
419	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	15,674.79	15,709.73	0	310.56
387	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	17,066.70	14,669.06	0	203.80
482	CUSIP # 438128308 HONDA MOTORS LTD ADR	13,712.90	13,279.04	0	0.00
375	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	17,703.75	16,986.85	1	0.00
919	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	13,463.35	14,128.91	0	0.00
211	CUSIP # 492089107 KERING-UNSPONSORED ADR	16,987.61	15,375.66	0	0.00
182	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	17,366.44	12,436.60	1	0.00
684	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	13,645.80	14,131.26	0	0.00

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125	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	17,546.25	14,940.56	1	0.00
255	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	14,884.35	15,651.14	0	0.00
543	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	14,883.63	13,606.84	0	0.00
181	CUSIP # 66987V109 NOVARTIS AF ADR	15,832.07	16,191.94	0	0.00
154	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	17,248.00	10,218.29	1	0.00
221	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	14,793.74	13,726.24	0	0.00
332	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	17,161.08	14,467.17	1	0.00
307	CUSIP # 80105N105 SANOFI-AVENTIS ADR	15,380.70	15,129.45	0	0.00
454	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	17,801.34	10,926.97	1	0.00
357	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	15,500.94	12,833.91	0	0.00
134	CUSIP # 835699307 SONY GROUP CORP-SP ADR	16,937.60	11,365.15	0	0.00
136	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	19,570.40	13,516.45	1	0.00
83	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	15,379.90	13,202.44	0	0.00

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485	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	14,162.00	11,306.17	0	0.00
367	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	16,148.00	15,366.26	0	0.00
46	CUSIP # G1151C101 ACCENTURE PLC	19,069.30	10,072.61	1	0.00
50	CUSIP # G5494J103 LINDE PLC	17,321.50	11,535.36	1	0.00
85	CUSIP # H1467J104 CHUBB LIMITED	16,431.35	13,280.26	0	69.60
20	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	15,922.80	11,252.20	0	0.00
		454,252.89	382,464.98	13	583.96
MUTUAL FUNDS - FIXED INCOME					
2,971	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	78,285.85	80,884.44	2	0.00
5,733	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	126,699.30	127,358.45	4	0.00
496	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	64,083.20	61,573.15	2	0.00
715	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	94,751.80	97,005.83	3	0.00
1,375	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	158,125.00	158,968.16	5	0.00

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586	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	62,953.98	64,133.86	2	0.00
2,111	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	125,118.97	128,533.36	4	0.00
1,264	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	63,136.80	63,116.87	2	0.00
2,758	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	77,968.66	79,728.52	2	0.00
3,052	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	79,535.12	78,486.85	2	0.00
		930,658.68	939,789.49	27	0.00
	MUTUAL FUNDS - EQUITY				
703	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	63,199.70	69,937.16	2	0.00
1,211	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	92,132.88	79,850.22	3	0.00
2,931	CUSIP # 46429B366 ISHARES CMBS ETF	155,430.93	158,663.09	5	0.00
3,169	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	156,738.74	142,998.72	5	0.00
		467,502.25	451,449.19	14	0.00



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SHORT TERM INVESTMENTS					
130,111.95	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	130,111.95	130,111.95	2	0.00
		130,111.95	130,111.95	2	0.00
COMMON STOCK					
154	CUSIP # 000360206 AAON INC	12,232.22	10,061.85	0	0.00
514	CUSIP # 001055102 AFLAC INC	30,012.46	23,658.45	1	0.00
346	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	23,019.38	30,203.82	0	0.00
33	CUSIP # 00724F101 ADOBE SYSTEMS INC	18,712.98	16,456.84	0	0.00
128	CUSIP # 011642105 ALARM.COM HOLDINGS INC	10,855.68	12,245.90	0	0.00
29	CUSIP # 016255101 ALIGN TECHNOLOGY INC	19,058.22	15,810.07	0	0.00
169	CUSIP # 018522300 ALLETE INC	11,213.15	10,677.13	0	0.00
210	CUSIP # 020002101 ALLSTATE CORPORATION	24,706.50	23,881.72	0	170.10
10	CUSIP # 02079K107 ALPHABET INC CL C	28,935.90	18,425.69	1	0.00
6	CUSIP # 023135106 AMAZON.COM INC	20,006.04	19,183.64	0	0.00

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22	CUSIP # 023586100 AMERCO	15,977.06	10,574.70	0	0.00
53	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	10,008.52	4,910.92	0	0.00
72	CUSIP # 036752103 ANTHEM INC	33,374.88	22,345.78	1	0.00
150	CUSIP # 038222105 APPLIED MATERIALS INC	23,604.00	14,095.12	0	0.00
446	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	30,145.14	23,448.08	1	0.00
51	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	8,809.23	5,489.37	0	0.00
161	CUSIP # 049560105 ATMOS ENERGY CORP	16,867.97	15,179.59	0	0.00
96	CUSIP # 053015103 AUTO DATA PROCESSING INC.	23,671.68	14,481.50	0	99.84
11	CUSIP # 053332102 AUTOZONE INC	23,060.29	11,151.67	0	0.00
293	CUSIP # 05351W103 AVANGRID INC	14,614.84	13,836.94	0	128.92
48	CUSIP # 053611109 AVERY DENNISON CORP	10,395.36	7,792.20	0	0.00
99	CUSIP # 056525108 BADGER METER	10,549.44	9,080.85	0	0.00
214	CUSIP # 058498106 BALL CORPORATION	20,601.78	18,977.65	0	0.00
517	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	30,027.36	22,937.42	1	0.00

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98	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	29,302.00	21,968.42	1	0.00
19	CUSIP # 090572207 BIO-RAD LABORATORIES INC	14,355.83	11,337.27	0	0.00
184	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	16,256.40	15,162.64	0	0.00
95	CUSIP # 09062X103 BIOGEN IDEC INC	22,792.40	24,960.75	0	0.00
98	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	10,496.78	9,746.75	0	0.00
20	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	10,102.00	14,819.93	0	0.00
198	CUSIP # 104674106 BRADY CORP CL A	10,672.20	9,150.95	0	0.00
134	CUSIP # 125523100 CIGNA CORP	30,770.42	25,645.50	1	0.00
654	CUSIP # 127097103 COTERRA ENERGY INC	12,426.00	11,231.47	0	0.00
54	CUSIP # 127190304 CACI INTERNATIONAL INC	14,537.34	13,517.97	0	0.00
127	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	23,666.45	17,592.33	0	0.00
170	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	12,216.20	9,283.46	0	0.00
323	CUSIP # 13765N107 CANNAE HOLDINGS INC	11,353.45	12,632.93	0	0.00
159	CUSIP # 14167L103 CAREDX INC	7,231.32	11,150.02	0	0.00

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430	CUSIP # 15135B101 CENTENE CORPORATION	35,432.00	27,175.21	1	0.00
22	CUSIP # 16359R103 CHEMED CORP	11,638.88	11,263.77	0	0.00
122	CUSIP # 172755100 CIRRUS LOGIC INC	11,226.44	10,169.20	0	0.00
116	CUSIP # 189054109 CLOROX COMPANY	20,225.76	22,548.65	0	0.00
330	CUSIP # 201723103 COMMERCIAL METALS COMPANY	11,975.70	7,417.75	0	0.00
510	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	10,098.00	12,476.25	0	0.00
43	CUSIP # 22160K105 COSTCO WHOLESALE CORP	24,411.10	14,862.68	0	0.00
70	CUSIP # 227046109 CROCS INC	8,975.40	5,190.39	0	0.00
319	CUSIP # 23331A109 D R HORTON INC	34,595.55	23,270.48	1	0.00
198	CUSIP # 237266101 DARLING INTERNATIONAL INC	13,719.42	12,077.72	0	0.00
28	CUSIP # 243537107 DECKERS OUTDOOR CORP	10,256.68	8,262.64	0	0.00
162	CUSIP # 25659T107 DOLBY LABORATORIES INC	15,425.64	15,307.78	0	0.00
91	CUSIP # 256677105 DOLLAR GENERAL CORP	21,460.53	15,833.31	0	0.00
334	CUSIP # 26875P101 EOG RESOURCES INC	29,669.22	15,348.76	1	0.00

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67	CUSIP # 29355A107 ENPHASE ENERGY INC	12,256.98	4,374.21	0	0.00
134	CUSIP # 29358P101 ENSIGN GROUP	11,250.64	10,377.26	0	7.37
387	CUSIP # 294628102 EQUITY COMMONWEALTH	10,023.30	11,081.52	0	0.00
56	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	10,788.96	10,305.31	0	0.00
229	CUSIP # 30034W106 EVERGY INC	15,711.69	13,032.41	0	0.00
554	CUSIP # 30161N101 EXELON CORPORATION	31,999.04	23,544.11	1	0.00
84	CUSIP # 302130109 EXPEDITORS INTL WASH INC	11,280.36	7,411.38	0	0.00
57	CUSIP # 30303M102 FACEBOOK INC	19,171.95	15,738.01	0	0.00
373	CUSIP # 311900104 FASTENAL COMPANY	23,894.38	18,157.02	0	0.00
212	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	16,584.76	11,763.25	0	0.00
17	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	14,107.28	7,541.86	0	0.00
220	CUSIP # 344849104 FOOT LOCKER INC	9,598.60	9,466.13	0	0.00
66	CUSIP # 34959E109 FORTINET INC	23,720.40	10,942.86	0	0.00
126	CUSIP # 353514102 FRANKLIN ELECTRIC CO	11,914.56	8,923.21	0	0.00

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137	CUSIP # 369550108 GENERAL DYNAMICS CORP	28,560.39	21,165.30	1	0.00
17	CUSIP # 384637104 GRAHAM HOLDINGS CO	10,707.11	8,051.92	0	0.00
142	CUSIP # 405024100 HAEMONETICS CORP	7,531.68	11,775.48	0	0.00
203	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	14,015.12	10,690.74	0	78.16
224	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	39,318.72	26,215.54	1	0.00
114	CUSIP # 427866108 HERSHEY CO	22,055.58	16,543.84	0	0.00
59	CUSIP # 437076102 HOME DEPOT INC	24,485.59	16,005.64	0	0.00
653	CUSIP # 440452100 HORMEL FOODS CORP	31,872.93	30,195.74	1	0.00
109	CUSIP # 441593100 HOULIHAN LOKEY INC	11,283.68	6,495.81	0	0.00
198	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	29,614.86	27,112.27	1	0.00
146	CUSIP # 443320106 HUB GROUP INC CL A	12,299.04	7,947.50	0	0.00
69	CUSIP # 444859102 HUMANA INC	32,006.34	27,416.15	1	48.30
43	CUSIP # 44930G107 ICU MEDICAL INC	10,205.62	9,090.73	0	0.00
138	CUSIP # 451107106 IDACORP INC	15,636.78	13,288.51	0	0.00

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31	CUSIP # 45168D104 IDEXX LABORATORIES INC	20,412.26	15,606.93	0	0.00
503	CUSIP # 458140100 INTEL CORPORATION	25,904.50	27,003.20	0	0.00
383	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	14,860.40	10,209.51	0	0.00
213	CUSIP # 488401100 KEMPER CORPORATION	12,522.27	15,742.43	0	0.00
278	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	16,941.32	11,543.76	0	0.00
663	CUSIP # 501044101 KROGER COMPANY	30,007.38	22,267.36	1	0.00
64	CUSIP # 50187A107 LHC GROUP LLC	8,782.72	10,986.92	0	0.00
71	CUSIP # 50187T106 LGI HOMES INC	10,968.08	8,026.52	0	0.00
122	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	26,015.28	23,154.60	0	0.00
34	CUSIP # 512807108 LAM RESEARCH CORPORATION	24,451.10	16,901.40	0	51.00
60	CUSIP # 513847103 LANCASTER COLONY CORP	9,936.00	9,571.00	0	0.00
64	CUSIP # 515098101 LANDSTAR SYSTEMS INC	11,457.28	8,404.07	0	0.00
286	CUSIP # 526057104 LENNAR CORPORATION	33,221.76	23,307.70	1	0.00
56	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	19,902.96	21,097.45	0	0.00

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215	CUSIP # 552676108 MDC HOLDINGS INC	12,003.45	8,407.22	0	0.00
480	CUSIP # 552690109 MDU RESOURCES GROUP INC	14,803.20	13,209.75	0	104.40
671	CUSIP # 552848103 MGIC INVESTMENT CORP	9,675.82	8,604.75	0	0.00
132	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	9,626.76	10,022.71	0	0.00
165	CUSIP # 576323109 MASTEC INC	15,226.20	12,750.84	0	0.00
121	CUSIP # 577933104 MAXIMUS INC	9,640.07	9,081.33	0	0.00
53	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	11,534.92	7,679.92	0	0.00
256	CUSIP # 58933Y105 MERCK & CO INC	19,619.84	20,396.64	0	176.64
180	CUSIP # 589400100 MERCURY GENERAL CORPORATION	9,550.80	9,599.29	0	0.00
104	CUSIP # 59001A102 MERITAGE HOMES CORP	12,694.24	9,084.35	0	0.00
377	CUSIP # 595112103 MICRON TECHNOLOGY INC	35,117.55	22,409.98	1	37.70
21	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	10,359.93	7,928.83	0	12.60
217	CUSIP # 61174X109 MONSTER BEVERAGE CORP	20,840.68	15,817.00	0	0.00
60	CUSIP # 626755102 MURPHY USA INC	11,954.40	7,924.98	0	0.00

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246	CUSIP # 629377508 NRG ENERGY INC	10,597.68	7,905.96	0	0.00
2	CUSIP # 62944T105 NVR INC	11,817.74	6,390.24	0	0.00
191	CUSIP # 635017106 NATIONAL BEVERAGE	8,658.03	5,554.59	0	573.00
373	CUSIP # 64115T104 NETSCOUT SYSTEMS	12,338.84	10,375.24	0	0.00
204	CUSIP # 650111107 NEW YORK TIMES CO CL A	9,853.20	9,946.21	0	0.00
493	CUSIP # 651639106 NEWMONT MINING CORP	30,575.86	27,431.68	1	0.00
248	CUSIP # 67018T105 NU SKIN ENTERPRISES	12,586.00	12,494.66	0	0.00
32	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	22,599.36	14,902.00	0	0.00
159	CUSIP # 68235P108 ONE GAS INC	12,336.81	11,781.42	0	0.00
64	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	11,786.88	8,700.77	0	0.00
393	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	8,040.78	10,355.94	0	0.00
203	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	19,285.00	16,825.34	0	253.75
197	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	13,906.23	15,365.39	0	0.00
23	CUSIP # 73278L105 POOL CORPORATION	13,018.00	8,590.89	0	0.00

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101	CUSIP # 739276103 POWER INTEGRATIONS INC	9,381.89	8,439.08	0	0.00
136	CUSIP # 74144T108 T ROWE PRICE GROUP INC	26,743.04	19,780.20	0	0.00
138	CUSIP # 742718109 PROCTER & GAMBLE CO	22,574.04	18,951.37	0	0.00
296	CUSIP # 743315103 PROGRESSIVE CORP	30,384.40	28,287.42	1	0.00
200	CUSIP # 743606105 PROSPERITY BANCSHARES INC	14,460.00	14,159.96	0	104.00
440	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	29,361.20	25,472.81	1	0.00
310	CUSIP # 745867101 PULTEGROUP INC	17,719.60	11,577.59	0	46.50
90	CUSIP # 74758T303 QUALYS INC	12,349.80	10,263.02	0	0.00
125	CUSIP # 74762E102 QUANTA SERVICES INC	14,332.50	9,236.82	0	0.00
71	CUSIP # 74838J101 QUIDEL CORP	9,584.29	11,222.20	0	0.00
44	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	27,786.88	23,417.38	1	0.00
100	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	16,222.00	11,349.27	0	0.00
200	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	8,488.00	12,751.12	0	0.00
73	CUSIP # 761152107 RESMED INC	19,015.04	15,743.17	0	0.00

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222	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	12,352.08	7,768.44	0	0.00
62	CUSIP # 78463M107 SPS COMMERCE INC	8,825.70	6,954.69	0	0.00
42	CUSIP # 78709Y105 SAIA INC	14,155.26	5,320.51	0	0.00
261	CUSIP # 801056102 SANMINA CORPORATION	10,821.06	8,724.94	0	0.00
187	CUSIP # 806407102 HENRY SCHEIN INC	14,498.11	12,559.79	0	0.00
2	CUSIP # 811543107 SEABOARD CORP	7,870.02	6,046.00	0	0.00
278	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	8,173.20	8,271.70	0	0.00
212	CUSIP # 816851109 SEMPRA ENERGY	28,043.36	26,967.90	1	233.20
69	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	24,299.04	17,151.10	0	0.00
89	CUSIP # 825690100 SHUTTERSTOCK INC	9,868.32	6,627.98	0	0.00
340	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	10,057.20	7,858.19	0	61.20
94	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	13,072.58	7,767.71	0	0.00
119	CUSIP # 832696405 JM SMUCKER CO	16,162.58	14,149.54	0	0.00
68	CUSIP # 833034101 SNAP-ON INC	14,645.84	10,913.46	0	0.00

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150	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	10,507.50	9,375.19	0	0.00
89	CUSIP # 858586100 STEPAN CO	11,061.81	9,531.50	0	0.00
142	CUSIP # 86272C103 STRATEGIC EDUCATION INC	8,213.28	12,289.85	0	0.00
96	CUSIP # 87162W100 SYNNEX CORPORATION	10,978.56	8,676.97	0	0.00
478	CUSIP # 87265H109 TRI POINTE HOMES INC	13,331.42	6,969.47	0	0.00
65	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	11,551.80	9,673.59	0	0.00
515	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	10,377.25	10,790.04	0	0.00
92	CUSIP # 880770102 TERADYNE INC	15,044.76	11,077.21	0	0.00
67	CUSIP # 88162G103 TETRA TECH INC	11,376.60	6,929.28	0	0.00
49	CUSIP # 89055F103 TOPBUILD CORP	13,519.59	9,265.51	0	0.00
103	CUSIP # 891092108 TORO COMPANY	10,290.73	9,787.83	0	30.90
50	CUSIP # 892356106 TRACTOR SUPPLY	11,930.00	7,410.99	0	0.00
106	CUSIP # 896288107 TRINET GROUP INC	10,097.56	8,448.50	0	0.00
107	CUSIP # 89854H102 TTEC HOLDINGS INC	9,688.85	8,190.46	0	0.00

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180	CUSIP # 902494103 TYSON FOODS INC CL A	15,688.80	11,636.37	0	0.00
47	CUSIP # 904708104 UNIFIRST CORP	9,888.80	8,598.47	0	14.10
106	CUSIP # 911312106 UNITED PARCEL SERVICE INC	22,720.04	17,788.41	0	0.00
315	CUSIP # 911684108 US CELLULAR	9,928.80	10,468.80	0	0.00
77	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	16,638.16	12,512.32	0	0.00
103	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	13,354.98	14,044.40	0	0.00
106	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	23,277.60	24,337.62	0	0.00
192	CUSIP # 931142103 WAL-MART STORES INC	27,780.48	25,545.42	1	105.60
129	CUSIP # 94106L109 WASTE MANAGEMENT INC	21,530.10	15,440.75	0	0.00
38	CUSIP # 942622200 WATSCO INC CL A	11,889.44	8,159.26	0	0.00
60	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	11,650.20	7,527.77	0	0.00
227	CUSIP # 950755108 WERNER ENTERPRISES INC	10,818.82	9,262.59	0	27.24
57	CUSIP # 969904101 WILLIAMS-SONOMA INC	9,640.41	6,051.58	0	0.00
299	CUSIP # 981475106 WORLD FUEL SERVICES CORP	7,914.53	9,662.94	0	35.88

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191	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	10,440.06	10,351.16	0	0.00
429	CUSIP # 98389B100 XCEL ENERGY INC	29,043.30	28,238.61	1	196.27
99	CUSIP # 98978V103 ZOETIS INC	24,158.97	16,614.64	0	0.00
		3,018,657.34	2,464,717.22	55	2,596.67
FOREIGN STOCK					
579	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	34,942.65	36,451.95	1	0.00
878	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	32,845.98	32,527.52	1	650.77
811	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	35,765.10	31,027.79	1	418.43
1,010	CUSIP # 438128308 HONDA MOTORS LTD ADR	28,734.50	28,347.73	1	0.00
770	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	36,351.70	35,701.67	1	0.00
1,887	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	27,644.55	28,990.21	1	0.00
434	CUSIP # 492089107 KERING-UNSPONSORED ADR	34,941.34	31,731.86	1	0.00
374	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	35,687.08	25,810.65	1	0.00
1,405	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	28,029.75	29,583.52	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
258	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	36,215.46	30,983.15	1	0.00
523	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	30,527.51	31,828.55	1	0.00
1,116	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	30,589.56	32,126.89	1	0.00
379	CUSIP # 66987V109 NOVARTIS AF ADR	33,151.13	34,247.65	1	0.00
323	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	36,176.00	22,285.50	1	0.00
464	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	31,060.16	29,826.84	1	0.00
681	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	35,200.89	30,295.78	1	0.00
642	CUSIP # 80105N105 SANOFI-AVENTIS ADR	32,164.20	31,763.58	1	0.00
932	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	36,543.72	23,425.65	1	0.00
733	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	31,826.86	26,030.43	1	0.00
280	CUSIP # 835699307 SONY GROUP CORP-SP ADR	35,392.00	24,262.87	1	0.00
280	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	40,292.00	27,754.39	1	0.00
174	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	32,242.20	27,871.77	1	0.00

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995	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	29,054.00	23,600.63	1	0.00
754	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	33,176.00	31,727.58	1	0.00
97	CUSIP # G1151C101 ACCENTURE PLC	40,211.35	23,247.12	1	0.00
106	CUSIP # G5494J103 LINDE PLC	36,721.58	26,522.22	1	0.00
179	CUSIP # H1467J104 CHUBB LIMITED	34,602.49	27,996.84	1	143.20
42	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	33,437.88	23,478.13	1	0.00
		943,527.64	809,448.47	17	1,212.40
MUTUAL FUNDS - FIXED INCOME					
3,766	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	99,234.10	102,708.22	2	0.00
2,272	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	50,211.20	50,393.29	1	0.00
590	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	76,228.00	72,837.50	1	0.00
872	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	100,280.00	103,655.39	2	0.00
2,091	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	123,933.57	127,526.98	2	0.00

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3,496	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	98,831.92	102,356.99	2	0.00
5,804	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	151,252.24	149,297.02	3	0.00
		699,971.03	708,775.39	13	0.00
MUTUAL FUNDS - EQUITY					
1,114	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	100,148.60	110,594.45	2	0.00
2,303	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	175,212.24	141,243.62	3	0.00
1,858	CUSIP # 46429B366 ISHARES CMBS ETF	98,529.74	100,908.74	2	0.00
6,528	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	322,874.88	292,041.30	6	0.00
		696,765.46	644,788.11	13	0.00



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SHORT TERM INVESTMENTS					
72,062.47	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	72,062.47	72,062.47	2	0.00
		72,062.47	72,062.47	2	0.00
COMMON STOCK					
96	CUSIP # 000360206 AAON INC	7,625.28	6,389.73	0	0.00
352	CUSIP # 001055102 AFLAC INC	20,553.28	17,068.26	1	0.00
237	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	15,767.61	20,257.19	0	0.00
22	CUSIP # 00724F101 ADOBE SYSTEMS INC	12,475.32	11,546.59	0	0.00
81	CUSIP # 011642105 ALARM.COM HOLDINGS INC	6,869.61	7,417.62	0	0.00
19	CUSIP # 016255101 ALIGN TECHNOLOGY INC	12,486.42	10,986.08	0	0.00
106	CUSIP # 018522300 ALLETE INC	7,033.10	6,773.02	0	0.00
144	CUSIP # 020002101 ALLSTATE CORPORATION	16,941.60	16,779.03	0	121.50
7	CUSIP # 02079K107 ALPHABET INC CL C	20,255.13	14,155.80	1	0.00
4	CUSIP # 023135106 AMAZON.COM INC	13,337.36	13,434.74	0	0.00

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14	CUSIP # 023586100 AMERCO	10,167.22	8,001.82	0	0.00
33	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	6,231.72	3,923.56	0	0.00
49	CUSIP # 036752103 ANTHEM INC	22,713.46	16,278.83	1	0.00
98	CUSIP # 038222105 APPLIED MATERIALS INC	15,421.28	10,676.43	0	0.00
306	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	20,682.54	16,995.20	1	0.00
32	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	5,527.36	4,353.55	0	0.00
101	CUSIP # 049560105 ATMOS ENERGY CORP	10,581.77	9,553.99	0	0.00
63	CUSIP # 053015103 AUTO DATA PROCESSING INC.	15,534.54	10,633.74	0	68.64
7	CUSIP # 053332102 AUTOZONE INC	14,674.73	8,976.90	0	0.00
184	CUSIP # 05351W103 AVANGRID INC	9,177.92	8,957.08	0	84.04
30	CUSIP # 053611109 AVERY DENNISON CORP	6,497.10	5,444.07	0	0.00
62	CUSIP # 056525108 BADGER METER	6,606.72	5,874.55	0	0.00
140	CUSIP # 058498106 BALL CORPORATION	13,477.80	12,287.30	0	0.00
354	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	20,560.32	16,600.62	1	0.00

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67	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	20,033.00	16,220.40	1	0.00
12	CUSIP # 090572207 BIO-RAD LABORATORIES INC	9,066.84	7,650.00	0	0.00
115	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	10,160.25	9,340.84	0	0.00
65	CUSIP # 09062X103 BIOGEN IDEC INC	15,594.80	17,345.14	0	0.00
61	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	6,533.71	5,950.28	0	0.00
12	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	6,061.20	8,387.33	0	0.00
124	CUSIP # 104674106 BRADY CORP CL A	6,683.60	5,966.85	0	0.00
92	CUSIP # 125523100 CIGNA CORP	21,125.96	18,505.62	1	0.00
410	CUSIP # 127097103 COTERRA ENERGY INC	7,790.00	7,355.24	0	0.00
34	CUSIP # 127190304 CACI INTERNATIONAL INC	9,153.14	8,757.46	0	0.00
83	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	15,467.05	11,879.77	0	0.00
107	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	7,689.02	6,016.41	0	0.00
202	CUSIP # 13765N107 CANNAE HOLDINGS INC	7,100.30	7,519.71	0	0.00
99	CUSIP # 14167L103 CAREDX INC	4,502.52	6,752.35	0	0.00

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295	CUSIP # 15135B101 CENTENE CORPORATION	24,308.00	18,956.91	1	0.00
14	CUSIP # 16359R103 CHEMED CORP	7,406.56	7,109.41	0	0.00
76	CUSIP # 172755100 CIRRUS LOGIC INC	6,993.52	6,317.44	0	0.00
76	CUSIP # 189054109 CLOROX COMPANY	13,251.36	14,237.44	0	0.00
207	CUSIP # 201723103 COMMERCIAL METALS COMPANY	7,512.03	5,213.95	0	0.00
320	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	6,336.00	7,405.57	0	0.00
28	CUSIP # 22160K105 COSTCO WHOLESALE CORP	15,895.60	10,522.20	0	0.00
44	CUSIP # 227046109 CROCS INC	5,641.68	4,096.17	0	0.00
219	CUSIP # 23331A109 D R HORTON INC	23,750.55	17,349.33	1	0.00
124	CUSIP # 237266101 DARLING INTERNATIONAL INC	8,591.96	8,073.81	0	0.00
17	CUSIP # 243537107 DECKERS OUTDOOR CORP	6,227.27	5,303.02	0	0.00
101	CUSIP # 25659T107 DOLBY LABORATORIES INC	9,617.22	9,511.56	0	0.00
59	CUSIP # 256677105 DOLLAR GENERAL CORP	13,913.97	10,880.21	0	0.00
229	CUSIP # 26875P101 EOG RESOURCES INC	20,342.07	13,491.93	1	0.00

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42	CUSIP # 29355A107 ENPHASE ENERGY INC	7,683.48	4,125.87	0	0.00
84	CUSIP # 29358P101 ENSIGN GROUP	7,052.64	6,631.00	0	4.62
242	CUSIP # 294628102 EQUITY COMMONWEALTH	6,267.80	6,709.10	0	0.00
35	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	6,743.10	6,576.92	0	0.00
143	CUSIP # 30034W106 EVERGY INC	9,811.23	8,435.17	0	0.00
380	CUSIP # 30161N101 EXELON CORPORATION	21,948.80	16,840.95	1	0.00
53	CUSIP # 302130109 EXPEDITORS INTL WASH INC	7,117.37	5,050.32	0	0.00
37	CUSIP # 30303M102 FACEBOOK INC	12,444.95	10,790.39	0	0.00
244	CUSIP # 311900104 FASTENAL COMPANY	15,630.64	12,305.26	0	0.00
133	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	10,404.59	7,787.54	0	0.00
11	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	9,128.24	6,598.94	0	0.00
138	CUSIP # 344849104 FOOT LOCKER INC	6,020.94	6,306.60	0	0.00
43	CUSIP # 34959E109 FORTINET INC	15,454.20	8,655.48	0	0.00
79	CUSIP # 353514102 FRANKLIN ELECTRIC CO	7,470.24	5,919.65	0	0.00

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94	CUSIP # 369550108 GENERAL DYNAMICS CORP	19,596.18	15,752.26	1	0.00
11	CUSIP # 384637104 GRAHAM HOLDINGS CO	6,928.13	5,301.72	0	0.00
89	CUSIP # 405024100 HAEMONETICS CORP	4,720.56	6,644.30	0	0.00
127	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	8,768.08	7,314.89	0	50.82
148	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	25,978.44	18,629.70	1	0.00
74	CUSIP # 427866108 HERSHEY CO	14,316.78	11,235.32	0	0.00
38	CUSIP # 437076102 HOME DEPOT INC	15,770.38	11,207.30	0	0.00
448	CUSIP # 440452100 HORMEL FOODS CORP	21,866.88	20,261.57	1	0.00
68	CUSIP # 441593100 HOULIHAN LOKEY INC	7,039.36	4,649.25	0	0.00
130	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	19,444.10	17,980.69	1	0.00
92	CUSIP # 443320106 HUB GROUP INC CL A	7,750.08	5,440.48	0	0.00
47	CUSIP # 444859102 HUMANA INC	21,801.42	19,034.40	1	32.90
27	CUSIP # 44930G107 ICU MEDICAL INC	6,408.18	5,817.87	0	0.00
86	CUSIP # 451107106 IDACORP INC	9,744.66	8,472.69	0	0.00

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20	CUSIP # 45168D104 IDEXX LABORATORIES INC	13,169.20	10,665.87	0	0.00
345	CUSIP # 458140100 INTEL CORPORATION	17,767.50	18,401.22	1	0.00
240	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	9,312.00	7,154.45	0	0.00
134	CUSIP # 488401100 KEMPER CORPORATION	7,877.86	9,621.30	0	0.00
174	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	10,603.56	7,630.06	0	0.00
454	CUSIP # 501044101 KROGER COMPANY	20,548.04	15,884.11	1	0.00
40	CUSIP # 50187A107 LHC GROUP LLC	5,489.20	6,671.76	0	0.00
44	CUSIP # 50187T106 LGI HOMES INC	6,797.12	5,516.36	0	0.00
83	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	17,698.92	16,224.66	1	0.00
22	CUSIP # 512807108 LAM RESEARCH CORPORATION	15,821.30	11,863.75	0	34.50
37	CUSIP # 513847103 LANCASTER COLONY CORP	6,127.20	6,076.40	0	0.00
40	CUSIP # 515098101 LANDSTAR SYSTEMS INC	7,160.80	5,609.51	0	0.00
196	CUSIP # 526057104 LENNAR CORPORATION	22,767.36	17,288.98	1	0.00
37	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	13,150.17	13,410.24	0	0.00

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135	CUSIP # 552676108 MDC HOLDINGS INC	7,537.05	5,597.41	0	0.00
301	CUSIP # 552690109 MDU RESOURCES GROUP INC	9,282.84	8,685.09	0	68.08
421	CUSIP # 552848103 MGIC INVESTMENT CORP	6,070.82	5,683.72	0	0.00
83	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	6,053.19	6,611.46	0	0.00
103	CUSIP # 576323109 MASTEC INC	9,504.84	8,541.88	0	0.00
76	CUSIP # 577933104 MAXIMUS INC	6,054.92	5,805.83	0	0.00
33	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	7,182.12	5,220.66	0	0.00
168	CUSIP # 58933Y105 MERCK & CO INC	12,875.52	13,329.52	0	120.75
113	CUSIP # 589400100 MERCURY GENERAL CORPORATION	5,995.78	6,185.88	0	0.00
65	CUSIP # 59001A102 MERITAGE HOMES CORP	7,933.90	5,978.91	0	0.00
259	CUSIP # 595112103 MICRON TECHNOLOGY INC	24,125.85	17,055.07	1	25.90
13	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	6,413.29	5,314.46	0	7.80
142	CUSIP # 61174X109 MONSTER BEVERAGE CORP	13,637.68	11,022.29	0	0.00
38	CUSIP # 626755102 MURPHY USA INC	7,571.12	5,260.04	0	0.00

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154	CUSIP # 629377508 NRG ENERGY INC	6,634.32	5,086.77	0	0.00
1	CUSIP # 62944T105 NVR INC	5,908.87	4,910.64	0	0.00
120	CUSIP # 635017106 NATIONAL BEVERAGE	5,439.60	4,318.46	0	375.00
234	CUSIP # 64115T104 NETSCOUT SYSTEMS	7,740.72	6,666.56	0	0.00
128	CUSIP # 650111107 NEW YORK TIMES CO CL A	6,182.40	6,186.16	0	0.00
338	CUSIP # 651639106 NEWMONT MINING CORP	20,962.76	19,906.10	1	0.00
156	CUSIP # 67018T105 NU SKIN ENTERPRISES	7,917.00	7,561.97	0	0.00
21	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	14,830.83	10,471.16	0	0.00
99	CUSIP # 68235P108 ONE GAS INC	7,681.41	7,225.43	0	0.00
40	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	7,366.80	5,851.75	0	0.00
247	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	5,053.62	6,700.81	0	0.00
133	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	12,635.00	11,523.18	0	161.25
123	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	8,682.57	9,408.66	0	0.00
15	CUSIP # 73278L105 POOL CORPORATION	8,490.00	6,124.12	0	0.00

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64	CUSIP # 739276103 POWER INTEGRATIONS INC	5,944.96	5,509.39	0	0.00
93	CUSIP # 74144T108 T ROWE PRICE GROUP INC	18,287.52	14,831.11	1	0.00
90	CUSIP # 742718109 PROCTER & GAMBLE CO	14,722.20	12,420.11	0	0.00
203	CUSIP # 743315103 PROGRESSIVE CORP	20,837.95	19,345.80	1	0.00
125	CUSIP # 743606105 PROSPERITY BANCSHARES INC	9,037.50	9,014.75	0	68.12
302	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	20,152.46	17,836.58	1	0.00
194	CUSIP # 745867101 PULTEGROUP INC	11,089.04	8,134.44	0	30.30
57	CUSIP # 74758T303 QUALYS INC	7,821.54	6,449.20	0	0.00
78	CUSIP # 74762E102 QUANTA SERVICES INC	8,943.48	6,484.51	0	0.00
45	CUSIP # 74838J101 QUIDEL CORP	6,074.55	6,479.51	0	0.00
30	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	18,945.60	15,799.80	1	0.00
63	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	10,219.86	8,007.31	0	0.00
125	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	5,305.00	7,727.73	0	0.00
48	CUSIP # 761152107 RESMED INC	12,503.04	10,557.03	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
139	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	7,733.96	5,356.23	0	0.00
39	CUSIP # 78463M107 SPS COMMERCE INC	5,551.65	4,449.63	0	0.00
26	CUSIP # 78709Y105 SAIA INC	8,762.78	4,455.02	0	0.00
163	CUSIP # 801056102 SANMINA CORPORATION	6,757.98	5,766.52	0	0.00
117	CUSIP # 806407102 HENRY SCHEIN INC	9,071.01	7,938.27	0	0.00
2	CUSIP # 811543107 SEABOARD CORP	7,870.02	7,709.00	0	0.00
174	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	5,115.60	5,503.62	0	0.00
145	CUSIP # 816851109 SEMPRA ENERGY	19,180.60	18,561.98	1	155.10
45	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	15,847.20	11,658.17	0	0.00
56	CUSIP # 825690100 SHUTTERSTOCK INC	6,209.28	4,655.18	0	0.00
213	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	6,300.54	5,400.66	0	39.96
59	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	8,205.13	5,266.98	0	0.00
74	CUSIP # 832696405 JM SMUCKER CO	10,050.68	8,985.59	0	0.00
43	CUSIP # 833034101 SNAP-ON INC	9,261.34	7,702.47	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
94	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	6,584.70	6,050.17	0	0.00
56	CUSIP # 858586100 STEPAN CO	6,960.24	6,271.77	0	0.00
89	CUSIP # 86272C103 STRATEGIC EDUCATION INC	5,147.76	7,281.58	0	0.00
61	CUSIP # 87162W100 SYNNEX CORPORATION	6,975.96	5,870.24	0	0.00
300	CUSIP # 87265H109 TRI POINTE HOMES INC	8,367.00	4,951.78	0	0.00
41	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	7,286.52	6,210.76	0	0.00
323	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	6,508.45	6,658.56	0	0.00
58	CUSIP # 880770102 TERADYNE INC	9,484.74	7,221.41	0	0.00
42	CUSIP # 88162G103 TETRA TECH INC	7,131.60	5,191.81	0	0.00
31	CUSIP # 89055F103 TOPBUILD CORP	8,553.21	6,250.66	0	0.00
65	CUSIP # 891092108 TORO COMPANY	6,494.15	6,326.03	0	18.90
31	CUSIP # 892356106 TRACTOR SUPPLY	7,396.60	5,134.98	0	0.00
67	CUSIP # 896288107 TRINET GROUP INC	6,382.42	5,442.07	0	0.00
67	CUSIP # 89854H102 TTEC HOLDINGS INC	6,066.85	5,660.16	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
113	CUSIP # 902494103 TYSON FOODS INC CL A	9,849.08	7,818.72	0	0.00
30	CUSIP # 904708104 UNIFIRST CORP	6,312.00	5,683.43	0	9.30
69	CUSIP # 911312106 UNITED PARCEL SERVICE INC	14,789.46	12,243.10	0	0.00
198	CUSIP # 911684108 US CELLULAR	6,240.96	6,492.30	0	0.00
48	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	10,371.84	8,236.50	0	0.00
64	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	8,298.24	8,694.98	0	0.00
69	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	15,152.40	14,534.55	0	0.00
132	CUSIP # 931142103 WAL-MART STORES INC	19,099.08	17,731.12	1	75.35
84	CUSIP # 94106L109 WASTE MANAGEMENT INC	14,019.60	10,729.09	0	0.00
24	CUSIP # 942622200 WATSCO INC CL A	7,509.12	5,779.79	0	0.00
37	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	7,184.29	5,136.75	0	0.00
142	CUSIP # 950755108 WERNER ENTERPRISES INC	6,767.72	6,037.49	0	17.04
36	CUSIP # 969904101 WILLIAMS-SONOMA INC	6,088.68	5,304.21	0	0.00
187	CUSIP # 981475106 WORLD FUEL SERVICES CORP	4,949.89	6,008.50	0	22.44

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
120	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	6,559.20	6,647.36	0	0.00
294	CUSIP # 98389B100 XCEL ENERGY INC	19,903.80	19,302.03	1	130.39
65	CUSIP # 98978V103 ZOETIS INC	15,861.95	11,465.95	0	0.00
		1,965,414.85	1,678,584.78	57	1,722.70
FOREIGN STOCK					
383	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	23,114.05	23,608.72	1	0.00
580	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	21,697.80	21,355.76	1	417.29
536	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	23,637.60	20,814.63	1	294.60
667	CUSIP # 438128308 HONDA MOTORS LTD ADR	18,976.15	19,174.72	1	0.00
507	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	23,935.47	23,463.43	1	0.00
1,243	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	18,209.95	18,953.24	1	0.00
286	CUSIP # 492089107 KERING-UNSPONSORED ADR	23,025.86	21,476.06	1	0.00
246	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	23,473.32	17,949.11	1	0.00
925	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	18,453.75	19,129.38	1	0.00

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170	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	23,862.90	20,715.58	1	0.00
344	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	20,079.28	21,035.05	1	0.00
735	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	20,146.35	18,404.26	1	0.00
250	CUSIP # 66987V109 NOVARTIS AF ADR	21,867.50	22,127.77	1	0.00
213	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	23,856.00	16,049.45	1	0.00
306	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	20,483.64	20,361.22	1	0.00
449	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	23,208.81	20,128.94	1	0.00
425	CUSIP # 80105N105 SANOFI-AVENTIS ADR	21,292.50	21,192.12	1	0.00
614	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	24,074.94	16,678.39	1	0.00
483	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	20,971.86	18,295.13	1	0.00
185	CUSIP # 835699307 SONY GROUP CORP-SP ADR	23,384.00	17,064.92	1	0.00
184	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	26,477.60	18,938.32	1	0.00
115	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	21,309.50	18,968.34	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
655	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	19,126.00	17,139.72	1	0.00
497	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	21,868.00	20,978.71	1	0.00
64	CUSIP # G1151C101 ACCENTURE PLC	26,531.20	16,851.02	1	0.00
70	CUSIP # G5494J103 LINDE PLC	24,250.10	18,243.55	1	0.00
118	CUSIP # H1467J104 CHUBB LIMITED	22,810.58	19,195.63	1	94.40
27	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	21,495.78	16,494.21	1	0.00
		621,620.49	544,787.38	18	806.29
MUTUAL FUNDS - FIXED INCOME					
2,362	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	62,238.70	64,287.74	2	0.00
1,424	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	31,470.40	31,572.90	1	0.00
247	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	31,912.40	30,644.62	1	0.00
273	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	31,395.00	31,842.35	1	0.00
787	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	46,645.49	47,374.00	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,193	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	61,996.11	63,577.63	2	0.00
3,640	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	94,858.40	93,873.62	3	0.00
		360,516.50	363,172.86	10	0.00
	MUTUAL FUNDS - EQUITY				
698	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	62,750.20	69,469.67	2	0.00
1,444	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	109,859.52	92,944.21	3	0.00
874	CUSIP # 46429B366 ISHARES CMBS ETF	46,348.22	47,349.46	1	0.00
4,094	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	202,489.24	195,260.49	6	0.00
		421,447.18	405,023.83	12	0.00

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,906.85	0.00		0.00
			0.00	1,386.38	0.00	0.00	0.00
BRAZIL REAL							
BRAZIL							
	NON-BASE CURRENCY		1,263,477.96	0.00	1,263,477.96		0.00
			224,976.10	0.00	226,836.26	0.05	1,860.16
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,263,477.96	0.00	-1,263,477.96		0.00
			-222,686.75	0.00	-226,836.26	-0.05	-4,149.51
SUBTOTAL BRAZIL REAL			0.00	0.00	0.00		0.00
			2,289.35	0.00	0.00	0.00	-2,289.35
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL			0.00	0.00	0.00		0.00
			2,289.35	0.00	0.00	0.00	-2,289.35
CANADIAN DOLLAR							
CANADA							
	NON-BASE CURRENCY		5,448.33	0.00	5,448.33		0.00
			4,313.29	0.00	4,313.29	0.00	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-5,448.33	0.00	-5,448.33		0.00
			-4,279.39	0.00	-4,313.29	0.00	-33.90
	DIVIDENDS RECEIVABLE RECLAIM		0.00	12,474.09	0.00		0.00
			0.00	9,875.38	0.00	0.00	0.00
SUBTOTAL CANADIAN DOLLAR			0.00	12,474.09	0.00		0.00
			33.90	9,875.38	0.00	0.00	-33.90
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			0.00	12,474.09	0.00		0.00
			33.90	9,875.38	0.00	0.00	-33.90
DANISH KRONE							
DENMARK							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	301,681.18	0.00		0.00
			0.00	46,126.86	0.00	0.00	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							

Shares/Par Security ID	Description Link Ref	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	389,670.55	0.00		0.00
			0.00	443,133.37	0.00	0.00	0.00
HONG KONG DOLLAR							
HONG KONG							
	NON-BASE CURRENCY		164,038.28	0.00	164,038.28		0.00
			21,021.29	0.00	21,040.53	0.00	19.24
INDIAN RUPEE							
INDIA							
	NON-BASE CURRENCY		59,469,738.01	0.00	59,469,738.01		0.00
			797,803.77	0.00	800,016.41	0.17	2,212.64
JAPANESE YEN							
JAPAN							
	NON-BASE CURRENCY		-449.00	0.00	-449.00		0.00
			-3.90	0.00	-3.90	0.00	0.00
NEW TAIWAN DOLLAR							
TAIWAN							
	NON-BASE CURRENCY		7,370,040.00	0.00	7,370,040.00		0.00
			264,902.74	0.00	266,383.78	0.06	1,481.04
NORWEGIAN KRONE							
NORWAY							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	406,486.83	0.00		0.00
			0.00	46,095.83	0.00	0.00	0.00
POUND STERLING							
UNITED KINGDOM							
	NON-BASE CURRENCY		20,772.77	0.00	20,772.77		0.00
			27,548.16	0.00	28,135.68	0.01	587.52
	DIVIDENDS RECEIVABLE RECLAIM		0.00	11,535.06	0.00		0.00
			0.00	15,623.66	0.00	0.00	0.00
SUBTOTAL POUND STERLING			20,772.77	11,535.06	20,772.77		0.00
			27,548.16	15,623.66	28,135.68	0.01	587.52
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			20,772.77	11,535.06	20,772.77		0.00
			27,548.16	15,623.66	28,135.68	0.01	587.52
SOUTH AFRICAN RAND							
SOUTH AFRICA							

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		362.33	0.00	362.33		0.00
			22.49	0.00	22.70	0.00	0.21
SWISS FRANC							
SWITZERLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	144,947.33	0.00		0.00
			0.00	159,081.75	0.00	0.00	0.00
TURKISH LIRA							
TURKEY							
	NON-BASE CURRENCY		40,185.45	0.00	40,185.45		0.00
			2,720.87	0.00	3,026.07	0.00	305.20
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-38,769.07	0.00	-38,769.07		0.00
			-38,769.07	0.00	-38,769.07	-0.01	0.00
	CASH		143.76	0.00	143.76		0.00
			143.76	0.00	143.76	0.00	0.00
	MSC PAYABLE - CLASS C1		-134,795.16	0.00	-134,795.16		0.00
			-134,795.16	0.00	-134,795.16	-0.03	0.00
	FFX CONTRACTS RECEIVABLE		226,966.14	0.00	226,966.14		0.00
			226,966.14	0.00	226,966.14	0.05	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-7,500.75	0.00	-7,500.75		0.00
			-7,500.75	0.00	-7,500.75	0.00	0.00
	REBATE RECEIVABLE		50,423.63	0.00	50,423.63		0.00
			50,423.63	0.00	50,423.63	0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-18,803.56	0.00	-18,803.56		0.00
			-18,803.56	0.00	-18,803.56	0.00	0.00
	DIVIDENDS RECEIVABLE RECLAIM		0.00	54,593.31	0.00		0.00
			0.00	54,593.31	0.00	0.00	0.00
	MSC PAYABLE - CLASS C3		-52,740.04	0.00	-52,740.04		0.00
			-52,740.04	0.00	-52,740.04	-0.01	0.00
5,277,498.540	BLACKROCK LIQ T FUND INSTL	100.0000	5,277,498.54	25.09	5,277,498.54		0.00
996229696	VAR RT 12/31/2049 DD 01/31/12	100.0000	5,277,498.54	25.09	5,277,498.54	1.14	0.00
SUBTOTAL UNITED STATES			5,302,423.49	54,618.40	5,302,423.49		0.00
			5,302,423.49	54,618.40	5,302,423.49	1.15	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			5,302,423.49	54,618.40	5,302,423.49		0.00
			5,302,423.49	54,618.40	5,302,423.49	1.15	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			6,418,762.16	775,941.63	6,421,044.76	1.39	2,282.60
PREFERRED SECURITIES							
BRAZIL REAL							
BRAZIL							
258,707.000	GERDAU SA	27.2600	8,300,445.44	0.00	7,052,352.82		-1,248,092.62
	LB2645516	4.8941	1,635,797.50	0.00	1,266,131.57	0.27	-369,665.93
124,047.000	UNIPAR CARBOCLORO SA	103.2400	9,557,033.86	0.00	12,806,612.28		3,249,578.42
	LB2905878	18.5350	1,727,530.03	0.00	2,299,212.26	0.50	571,682.23
391,987.000	BANCO BRADESCO SA	19.2100	8,126,527.13	6,322.19	7,530,070.27		-596,456.86
	LBB00FM53	3.4488	1,412,179.31	1,135.04	1,351,897.72	0.29	-60,281.59
1,467,709.000	CIA ENERGETICA DE MINAS GERAIS	13.1100	20,405,264.72	704,056.58	19,241,664.99		-1,163,599.73
	LBB1YBRG4	2.3537	3,840,574.98	117,249.55	3,454,517.96	0.75	-386,057.02
SUBTOTAL BRAZIL			46,389,271.15	710,378.77	46,630,700.36		241,429.21
			8,616,081.82	118,384.59	8,371,759.51	1.81	-244,322.31
TOTAL PREFERRED SECURITIES BRAZIL REAL			46,389,271.15	710,378.77	46,630,700.36		241,429.21
			8,616,081.82	118,384.59	8,371,759.51	1.81	-244,322.31
EURO CURRENCY UNIT							
GERMANY							
16,792.000	BAYERISCHE MOTOREN WERKE AG	73.3000	1,346,129.93	0.00	1,230,853.60		-115,276.33
	ED5756033	83.3568	1,633,867.64	0.00	1,399,726.71	0.30	-234,140.93
64,266.000	SCHAEFFLER AG	7.2900	408,151.33	0.00	468,499.14		60,347.81
	EDBZ1DNL8	8.2902	454,056.70	0.00	532,777.22	0.12	78,720.52
SUBTOTAL GERMANY			1,754,281.26	0.00	1,699,352.74		-54,928.52
			2,087,924.34	0.00	1,932,503.93	0.42	-155,420.41
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT			1,754,281.26	0.00	1,699,352.74		-54,928.52
			2,087,924.34	0.00	1,932,503.93	0.42	-155,420.41
TOTAL PREFERRED SECURITIES			10,704,006.16	118,384.59	10,304,263.44	2.23	-399,742.72
EQUITY							
AUSTRALIAN DOLLAR							
AUSTRALIA							
100,268.000	BLUESCOPE STEEL LTD	20.9000	1,742,198.87	0.00	2,095,601.20		353,402.33
	AA6533233	15.1953	1,316,771.11	0.00	1,523,606.85	0.33	206,835.74
46,868.000	SONIC HEALTHCARE LTD	46.6300	1,903,409.17	0.00	2,185,454.84		282,045.67
	AA6821125	33.9023	1,391,487.28	0.00	1,588,934.94	0.34	197,447.66

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36,490.000	WESFARMERS LTD	59.3000	1,869,380.14	0.00	2,163,857.00		294,476.86
AA6948837		43.1141	1,458,023.04	0.00	1,573,232.23	0.34	115,209.19
827,430.000	HEALIUS LTD	5.2800	4,114,293.94	0.00	4,368,830.40		254,536.46
AABFZYRL5		3.8388	2,986,877.93	0.00	3,176,358.14	0.69	189,480.21
SUBTOTAL AUSTRALIA			9,629,282.12	0.00	10,813,743.44		1,184,461.32
			7,153,159.36	0.00	7,862,132.16	1.70	708,972.80
TOTAL EQUITY AUSTRALIAN DOLLAR			9,629,282.12	0.00	10,813,743.44		1,184,461.32
			7,153,159.36	0.00	7,862,132.16	1.70	708,972.80
BRAZIL REAL							
BRAZIL							
489,506.000	PETROLEO BRASILEIRO SA	30.7000	14,904,261.29	0.00	15,027,834.20		123,572.91
LB2682360		5.5117	2,743,290.15	0.00	2,697,995.37	0.58	-45,294.78
105,031.000	CPFL ENERGIA SA	26.8300	3,260,563.79	157,739.22	2,817,981.73		-442,582.06
LBB031NN1		4.8169	607,633.96	28,319.43	505,921.32	0.11	-101,712.64
442,668.000	EDP - ENERGIAS DO BRASIL SA	20.9400	8,371,840.35	0.00	9,269,467.92		897,627.57
LBB0D7499		3.7594	1,647,993.76	0.00	1,664,177.37	0.36	16,183.61
222,400.000	JBS SA	37.9500	8,335,583.81	0.00	8,440,080.00		104,496.19
LBB1V74X4		6.8133	1,468,049.28	0.00	1,515,274.69	0.33	47,225.41
448,548.000	MARFRIG GLOBAL FOODS SA	22.0700	8,848,347.72	0.00	9,899,454.36		1,051,106.64
LBB1YWHR5		3.9623	1,643,262.19	0.00	1,777,280.86	0.39	134,018.67
SUBTOTAL BRAZIL			43,720,596.96	157,739.22	45,454,818.21		1,734,221.25
			8,110,229.34	28,319.43	8,160,649.61	1.77	50,420.27
TOTAL EQUITY BRAZIL REAL			43,720,596.96	157,739.22	45,454,818.21		1,734,221.25
			8,110,229.34	28,319.43	8,160,649.61	1.77	50,420.27
CANADIAN DOLLAR							
CANADA							
46,034.000	BANK OF MONTREAL	136.1900	3,253,759.61	0.00	6,269,370.46		3,015,610.85
NC2076007		107.8178	2,387,522.67	0.00	4,963,282.64	1.08	2,575,759.97
23,727.000	BANK OF NOVA SCOTIA	89.5500	1,246,869.81	23,727.00	2,124,752.85		877,883.04
NC2076288		70.8942	901,149.47	18,783.59	1,682,106.52	0.36	780,957.05
59,817.000	RUSSEL METALS INC	33.6300	2,046,187.16	0.00	2,011,645.71		-34,541.45
NC2248804		26.6239	1,687,654.92	0.00	1,592,562.81	0.35	-95,092.11
111,022.000	ALIMENTATION COUCHE-TARD INC	53.0000	4,662,396.89	0.00	5,884,166.00		1,221,769.11
NC2528106	MLT-VTG	41.9586	3,428,629.10	0.00	4,658,327.20	1.01	1,229,698.10
21,649.000	MAGNA INTL INC	102.3500	1,782,968.31	0.00	2,215,775.15		432,806.84
NC2554474		81.0276	1,396,377.98	0.00	1,754,166.29	0.38	357,788.31

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
3,493.000	FAIRFAX FINANCIAL HOLDINGS LTD	622.2400	1,964,577.77	0.00	2,173,484.32		208,906.55
NC2566353	SUB-VTG	492.6097	1,623,282.61	0.00	1,720,685.84	0.37	97,403.23
37,755.000	ROYAL BANK OF CANADA	134.2500	4,091,620.72	0.00	5,068,608.75		976,988.03
NC2754389		106.2819	3,224,568.73	0.00	4,012,673.67	0.87	788,104.94
23,168.000	TORONTO DOMINION BANK	96.9800	1,830,383.21	0.00	2,246,832.64		416,449.43
NC2897220	NEW	76.7763	1,449,693.66	0.00	1,778,753.62	0.39	329,059.96
83,316.000	CI FINANCIAL INC	26.4400	1,498,087.79	14,996.88	2,202,875.04		704,787.25
NCB3KT0S5		20.9318	1,114,882.75	11,872.50	1,743,953.64	0.38	629,070.89
132,867.000	SUPERIOR PLUS CORP	13.0000	1,642,118.35	7,972.02	1,727,271.00		85,152.65
NCB3KT0S8		10.2917	1,254,868.53	6,311.17	1,367,431.42	0.30	112,562.89
135,912.000	H&R REIT	16.2500	1,781,226.57	18,195.22	2,208,570.00		427,343.43
NCBGM8DW7	UNIT NEW	12.8647	1,401,893.90	14,404.54	1,748,462.18	0.38	346,568.28
SUBTOTAL CANADA			25,800,196.19	64,891.12	34,133,351.92		8,333,155.73
			19,870,524.32	51,371.80	27,022,405.83	5.87	7,151,881.51
TOTAL EQUITY CANADIAN DOLLAR			25,800,196.19	64,891.12	34,133,351.92		8,333,155.73
			19,870,524.32	51,371.80	27,022,405.83	5.87	7,151,881.51
DANISH KRONE							
DENMARK							
43,037.000	H LUNDBECK A/S	168.8500	9,517,307.14	0.00	7,266,797.45		-2,250,509.69
SD7085253		25.8171	1,522,655.19	0.00	1,111,088.64	0.24	-411,566.55
7,281.000	DSV A/S	1,527.5000	7,693,594.67	0.00	11,121,727.50		3,428,132.83
SDB1WT5G0		233.5538	1,219,859.57	0.00	1,700,504.95	0.37	480,645.38
79,072.000	NOVO NORDISK A/S	735.0000	34,704,672.47	0.00	58,117,920.00		23,413,247.53
SDBHC8X98		112.3810	5,214,686.71	0.00	8,886,192.42	1.93	3,671,505.71
72,638.000	ISS A/S	125.0000	8,822,267.85	0.00	9,079,750.00		257,482.15
SDBKJ9RT5		19.1124	1,339,687.45	0.00	1,388,287.91	0.30	48,600.46
SUBTOTAL DENMARK			60,737,842.13	0.00	85,586,194.95		24,848,352.82
			9,296,888.92	0.00	13,086,073.92	2.84	3,789,185.00
TOTAL EQUITY DANISH KRONE			60,737,842.13	0.00	85,586,194.95		24,848,352.82
			9,296,888.92	0.00	13,086,073.92	2.84	3,789,185.00
EURO CURRENCY UNIT							
AUSTRIA							
207,870.000	TELEKOM AUSTRIA AG	7.6200	1,320,641.39	0.00	1,583,969.40		263,328.01
EA4635085		8.6655	1,598,398.60	0.00	1,801,290.00	0.39	202,891.40
28,982.000	OMV AG	49.9500	1,239,440.50	0.00	1,447,650.90		208,210.40
EA4651454		56.8031	1,482,601.51	0.00	1,646,268.60	0.36	163,667.09

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35,153.000	VOESTALPINE AG	32.0000	1,219,221.81	0.00	1,124,896.00		-94,325.81
EA4943406		36.3904	1,461,376.42	0.00	1,279,231.73	0.28	-182,144.69
32,794.000	ANDRITZ AG	45.3800	1,318,428.29	0.00	1,488,191.72		169,763.43
EAB1WVF67		51.6061	1,569,673.43	0.00	1,692,371.62	0.37	122,698.19
SUBTOTAL AUSTRIA			5,097,731.99	0.00	5,644,708.02		546,976.03
			6,112,049.96	0.00	6,419,161.95	1.40	307,111.99
BELGIUM							
15,177.000	UCB SA	100.3500	1,266,736.68	0.00	1,523,011.95		256,275.27
EB5596995		114.1180	1,392,354.50	0.00	1,731,969.19	0.38	339,614.69
FINLAND							
134,930.000	TOKMANNI GROUP CORP	19.6500	1,543,122.48	0.00	2,651,374.50		1,108,252.02
SFBD3CWG8		22.3460	1,713,726.67	0.00	3,015,143.08	0.65	1,301,416.41
FRANCE							
20,562.000	ERAMET SA	71.9500	1,369,271.60	0.00	1,479,435.90		110,164.30
EF4017010		81.8215	1,607,297.87	0.00	1,682,414.51	0.36	75,116.64
3,488.000	LVMH MOET HENNESSY LOUIS VUITT	727.0000	1,915,056.82	0.00	2,535,776.00		620,719.18
EF4061414		826.7444	2,312,335.36	0.00	2,883,684.47	0.62	571,349.11
10,309.000	CIE GENERALE DES ETABLISSEMENT	144.1500	1,107,682.16	0.00	1,486,042.35		378,360.19
EF4588366		163.9274	1,340,176.03	0.00	1,689,927.36	0.37	349,751.33
10,717.000	SCHNEIDER ELECTRIC SE	172.4600	909,671.82	0.00	1,848,253.82		938,582.00
EF4834109		196.1215	1,007,892.70	0.00	2,101,834.24	0.46	1,093,941.54
24,669.000	EURAZEO SE	76.8000	2,040,375.47	0.00	1,894,579.20		-145,796.27
EF7042395		87.3370	2,359,915.14	0.00	2,154,515.47	0.47	-205,399.67
248,201.000	ENGIE SA	13.0140	3,265,360.97	0.00	3,230,087.81		-35,273.16
EFB0C2CQ3		14.7995	3,686,474.51	0.00	3,673,255.86	0.80	-13,218.65
36,995.000	TOTALENERGIES SE	44.6300	1,242,793.99	0.00	1,651,086.85		408,292.86
EFB15C551		50.7532	1,475,043.92	0.00	1,877,615.97	0.41	402,572.05
76,917.000	REXEL SA	17.8300	1,340,793.39	0.00	1,371,430.11		30,636.72
EFB1VP0K5		20.2763	1,583,342.91	0.00	1,559,590.32	0.34	-23,752.59
2,850.000	SARTORIUS STEDIM BIOTECH	482.4000	1,404,881.60	0.00	1,374,840.00		-30,041.60
EFBYZ2QP1		548.5853	1,661,612.86	0.00	1,563,468.05	0.34	-98,144.81
SUBTOTAL FRANCE			14,595,887.82	0.00	16,871,532.04		2,275,644.22
			17,034,091.30	0.00	19,186,306.25	4.17	2,152,214.95
GERMANY							
34,379.000	GEA GROUP AG	48.0900	1,411,901.21	0.00	1,653,286.11		241,384.90
ED4557101		54.6879	1,660,889.98	0.00	1,880,116.96	0.41	219,226.98

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131,752.000	DEUTSCHE POST AG	56.5400	4,578,614.05	0.00	7,449,258.08		2,870,644.03
ED4617855		64.2973	5,142,413.94	0.00	8,471,296.29	1.84	3,328,882.35
33,174.000	MERCK KGAA	227.0000	3,666,979.37	0.00	7,530,498.00		3,863,518.63
ED4741846		258.1444	4,099,585.97	0.00	8,563,682.33	1.86	4,464,096.36
5,681.000	RHEINMETALL AG	83.0600	381,437.04	0.00	471,863.86		90,426.82
ED5334583		94.4558	420,293.33	0.00	536,603.58	0.12	116,310.25
23,548.000	DAIMLER AG	67.5900	1,180,282.90	0.00	1,591,609.32		411,326.42
ED5529026		76.8633	1,392,729.56	0.00	1,809,978.12	0.39	417,248.56
398,860.000	DEUTSCHE TELEKOM AG	16.3000	5,511,960.09	0.00	6,501,418.00		989,457.91
ED5842353		18.5364	6,058,144.37	0.00	7,393,412.55	1.60	1,335,268.18
127,785.000	FREENET AG	23.2700	2,056,634.49	0.00	2,973,556.95		916,922.46
EDB1SK0S8		26.4626	2,354,621.70	0.00	3,381,528.96	0.73	1,026,907.26
11,774.000	DAIMLER TRUCK HOLDING AG	32.2900	329,672.00	0.00	380,182.46		50,510.46
EDBP6VLQ6		36.7202	372,677.71	0.00	432,343.49	0.09	59,665.78
19,115.000	COVESTRO AG	54.2000	1,195,487.89	0.00	1,036,033.00		-159,454.89
EDBYTBWY7		61.6362	1,443,491.85	0.00	1,178,176.73	0.26	-265,315.12
6,551.000	HAPAG-LLOYD AG	277.0000	938,982.27	0.00	1,814,627.00		875,644.73
EDBYZTSW0		315.0044	1,125,104.06	0.00	2,063,593.82	0.45	938,489.76
SUBTOTAL GERMANY			21,251,951.31	0.00	31,402,332.78		10,150,381.47
			24,069,952.47	0.00	35,710,732.83	7.75	11,640,780.36
ITALY							
249,746.000	IREN SPA	2.6540	534,617.14	0.00	662,825.88		128,208.74
EI4783219		3.0181	586,342.65	0.00	753,765.59	0.16	167,422.94
3,796,420.000	A2A SPA	1.7200	4,628,158.03	0.00	6,529,842.40		1,901,684.37
EI5499138		1.9560	5,342,023.86	0.00	7,425,736.78	1.61	2,083,712.92
86,138.000	AZIMUT HOLDING SPA	24.6800	1,791,823.44	0.00	2,125,885.84		334,062.40
EIB019M67		28.0661	2,115,761.92	0.00	2,417,557.38	0.52	301,795.46
48,804.000	PRYSMIAN SPA	33.1100	1,194,613.47	0.00	1,615,900.44		421,286.97
EIB1W4V62		37.6527	1,417,831.76	0.00	1,837,601.98	0.40	419,770.22
SUBTOTAL ITALY			8,149,212.08	0.00	10,934,454.56		2,785,242.48
			9,461,960.19	0.00	12,434,661.73	2.69	2,972,701.54
LUXEMBOURG							
206,132.000	SES SA	6.9720	1,389,296.12	0.00	1,437,152.30		47,856.18
EFB00ZQQ8		7.9286	1,639,019.17	0.00	1,634,329.60	0.35	-4,689.57
11,381.000	EUROFINS SCIENTIFIC SE	108.8000	1,425,316.63	0.00	1,238,252.80		-187,063.83
EFBNDPYV6		123.7274	1,675,039.14	0.00	1,408,141.08	0.31	-266,898.06

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45,683.000	APERAM SA	47.6400	1,202,390.69	0.00	2,176,338.12		973,947.43
ENB58C6H5		54.1762	1,431,273.61	0.00	2,474,931.71	0.54	1,043,658.10
57,500.000	ARCELORMITTAL SA	28.1450	1,151,655.07	0.00	1,618,337.50		466,682.43
ENBYPBS65		32.0065	1,410,999.20	0.00	1,840,373.41	0.40	429,374.21
SUBTOTAL LUXEMBOURG			5,168,658.51	0.00	6,470,080.72		1,301,422.21
			6,156,331.12	0.00	7,357,775.80	1.60	1,201,444.68
NETHERLANDS							
55,992.000	EXOR NV	78.9600	4,584,746.32	0.00	4,421,128.32		-163,618.00
EIBYSLCX9		89.7933	5,231,964.10	0.00	5,027,707.13	1.09	-204,256.97
449,307.000	POSTNL NV	3.8270	1,235,039.41	0.00	1,719,497.89		484,458.48
EN5481556		4.3521	1,466,262.52	0.00	1,955,413.00	0.42	489,150.48
1,289,570.000	KONINKLIJKE KPN NV	2.7300	2,939,889.23	0.00	3,520,526.10		580,636.87
EN5956078		3.1046	3,288,902.39	0.00	4,003,542.28	0.87	714,639.89
28,382.000	KONINKLIJKE PHILIPS NV	32.7650	1,232,361.12	0.00	929,936.23		-302,424.89
EN5986620		37.2604	1,408,271.93	0.00	1,057,523.48	0.23	-350,748.45
2,539.000	ASML HOLDING NV	706.7000	1,200,923.45	0.00	1,794,311.30		593,387.85
ENB929F49		803.6592	1,450,055.02	0.00	2,040,490.81	0.44	590,435.79
49,940.000	SIGNIFY NV	40.7800	1,149,191.92	0.00	2,036,553.20		887,361.28
ENBY7VY9		46.3750	1,295,725.11	0.00	2,315,968.30	0.50	1,020,243.19
SUBTOTAL NETHERLANDS			12,342,151.45	0.00	14,421,953.04		2,079,801.59
			14,141,181.07	0.00	16,400,645.00	3.55	2,259,463.93
PORTUGAL							
439,635.000	GALP ENERGIA SGPS SA	8.5200	4,468,715.34	0.00	3,745,690.20		-723,025.14
EPB1FW752		9.6889	5,151,925.00	0.00	4,259,598.90	0.92	-892,326.10
SPAIN							
115,502.000	INDRA SISTEMAS SA	9.5200	1,251,566.08	0.00	1,099,579.04		-151,987.04
EE4476219		10.8261	1,446,955.01	0.00	1,250,441.28	0.27	-196,513.73
126,105.000	REPSOL SA	10.4360	1,360,386.10	0.00	1,316,031.78		-44,354.32
EE5669358		11.8678	1,633,143.51	0.00	1,496,591.34	0.32	-136,552.17
115,104.000	ACERINOX SA	11.3850	1,318,839.29	0.00	1,310,459.04		-8,380.25
EEB01ZVZ4		12.9470	1,571,010.59	0.00	1,490,254.02	0.32	-80,756.57
554,133.000	MAPFRE SA	1.8055	850,458.71	0.00	1,000,487.13		150,028.42
EEB1G40S5		2.0532	933,410.37	0.00	1,137,753.96	0.25	204,343.59
105,233.000	ALMIRALL SA	11.3000	1,450,729.38	0.00	1,189,132.90		-261,596.48
EEB1YY661		12.8504	1,708,001.08	0.00	1,352,281.93	0.29	-355,719.15
SUBTOTAL SPAIN			6,231,979.56	0.00	5,915,689.89		-316,289.67
			7,292,520.56	0.00	6,727,322.53	1.45	-565,198.03
UNITED KINGDOM							

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120,705.000	CNH INDUSTRIAL NV	17.0700	1,130,807.04	0.00	2,060,434.35		929,627.31
EIBDSV2V8		19.4120	1,368,003.66	0.00	2,343,125.94	0.51	975,122.28
TOTAL EQUITY EURO CURRENCY UNIT			81,246,954.26	0.00	101,641,262.05		20,394,307.79
			93,894,096.50	0.00	115,586,443.20	25.07	21,692,346.70
HONG KONG DOLLAR							
CHINA							
743,117.000	ANHUI CONCH CEMENT CO LTD	38.9500	40,679,587.27	0.00	28,944,407.15		-11,735,180.12
FH6080391	HK/00914	4.9960	5,247,864.18	0.00	3,712,582.52	0.80	-1,535,281.66
11,599,563.000	PETROCHINA CO LTD	3.4700	37,935,999.23	0.00	40,250,483.61		2,314,484.38
FH6226572	HK/00857	0.4451	4,889,245.96	0.00	5,162,767.40	1.12	273,521.44
5,921,000.000	CHINA PETROLEUM & CHEMICAL COR	3.6300	23,987,109.39	0.00	21,493,230.00		-2,493,879.39
FH6291816	HK/00386	0.4656	3,087,714.01	0.00	2,756,850.04	0.60	-330,863.97
2,837,000.000	ALUMINUM CORP OF CHINA LTD	4.3100	12,924,514.15	0.00	12,227,470.00		-697,044.15
FH6425398	HK/02600	0.5528	1,662,173.61	0.00	1,568,368.32	0.34	-93,805.29
5,761,613.000	PICC PROPERTY & CASUALTY CO LT	6.3700	37,611,170.96	0.00	36,701,474.81		-909,696.15
FH6706250	HK/02328	0.8171	4,852,309.52	0.00	4,707,550.34	1.02	-144,759.18
720,015.000	ZTE CORP	21.3500	18,725,320.21	0.00	15,372,320.25		-3,352,999.96
FHB04KP83	HK/00763	2.7385	2,410,711.26	0.00	1,971,745.60	0.43	-438,965.66
1,947,951.000	COSCO SHIPPING HOLDINGS CO LTD	15.1200	10,622,381.10	0.00	29,453,019.12		18,830,638.02
FHB0B8Z16	HK/01919	1.9394	1,370,427.66	0.00	3,777,820.13	0.82	2,407,392.47
899,875.000	CHINA YONGDA AUTOMOBILES SERVI	10.4400	11,220,138.24	0.00	9,394,695.00		-1,825,443.24
FHB8F2T64	HK/03669	1.3391	1,441,031.54	0.00	1,205,019.69	0.26	-236,011.85
SUBTOTAL CHINA			193,706,220.55	0.00	193,837,099.94		130,879.39
			24,961,477.74	0.00	24,862,704.04	5.39	-98,773.70
HONG KONG							
126,898.000	ASM PACIFIC TECHNOLOGY LTD	84.2500	10,737,135.62	0.00	10,691,156.50		-45,979.12
FH6002452	HK/00522	10.8064	1,377,120.83	0.00	1,371,311.58	0.30	-5,809.25
418,541.000	CHINA OVERSEAS LAND & INVESTME	18.4600	8,887,079.95	0.00	7,726,266.86		-1,160,813.09
FH6192154	HK/00688	2.3678	1,146,485.36	0.00	991,017.13	0.21	-155,468.23
272,304.000	KINGBOARD HOLDINGS LTD	37.9500	12,563,150.26	152,490.24	10,333,936.80		-2,229,213.46
FH6491317	HK/00148	4.8677	1,616,983.10	19,559.38	1,325,492.45	0.29	-291,490.65
SUBTOTAL HONG KONG			32,187,365.83	152,490.24	28,751,360.16		-3,436,005.67
			4,140,589.29	19,559.38	3,687,821.16	0.80	-452,768.13
TOTAL EQUITY HONG KONG DOLLAR			225,893,586.38	152,490.24	222,588,460.10		-3,305,126.28
			29,102,067.03	19,559.38	28,550,525.20	6.19	-551,541.83
HUNGARIAN FORINT							
HUNGARY							

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66,640.000	RICHTER GEDEON NYRT	8,725.0000	471,437,236.19	0.00	581,434,000.00		109,996,763.81
EMBC9ZH88		26.9208	1,459,757.27	0.00	1,794,002.98	0.39	334,245.71
332,510.000	MOL HUNGARIAN OIL & GAS PLC	2,520.0000	746,485,826.60	0.00	837,925,200.00		91,439,373.40
EMBD5ZXH2		7.7754	2,552,356.45	0.00	2,585,401.45	0.56	33,045.00
SUBTOTAL HUNGARY			1,217,923,062.79	0.00	1,419,359,200.00		201,436,137.21
			4,012,113.72	0.00	4,379,404.43	0.95	367,290.71
TOTAL EQUITY HUNGARIAN FORINT			1,217,923,062.79	0.00	1,419,359,200.00		201,436,137.21
			4,012,113.72	0.00	4,379,404.43	0.95	367,290.71
INDIAN RUPEE							
INDIA							
276,773.000	BHARAT PETROLEUM CORP LTD	385.4500	118,249,990.92	0.00	106,682,152.85		-11,567,838.07
FI6099720		5.1853	1,599,810.51	0.00	1,435,141.23	0.31	-164,669.28
138,680.000	TATA STEEL LTD	1,111.4500	86,291,985.42	0.00	154,135,886.00		67,843,900.58
FI6101153		14.9518	1,171,669.38	0.00	2,073,512.39	0.45	901,843.01
37,876.000	INFOSYS LTD	1,887.7500	49,020,021.68	0.00	71,500,419.00		22,480,397.32
FI6205129		25.3949	674,730.60	0.00	961,859.10	0.21	287,128.50
1,127,744.000	INDIAN OIL CORP LTD	111.5000	120,352,417.06	0.00	125,743,456.00		5,391,038.94
FI6253764		1.5000	1,610,513.75	0.00	1,691,563.34	0.37	81,049.59
90,044.000	HCL TECHNOLOGIES LTD	1,319.1000	85,444,168.56	0.00	118,777,040.40		33,332,871.84
FI6294891		17.7452	1,176,086.69	0.00	1,597,847.66	0.35	421,760.97
181,831.000	GLENMARK PHARMACEUTICALS LTD	528.5500	124,430,902.02	0.00	96,106,775.05		-28,324,126.97
FI6698752		7.1103	1,668,409.27	0.00	1,292,876.01	0.28	-375,533.26
300,340.000	JINDAL STEEL & POWER LTD	377.2500	121,475,937.70	0.00	113,303,265.00		-8,172,672.70
FI6726819		5.0750	1,662,687.32	0.00	1,524,211.72	0.33	-138,475.60
86,629.000	HINDUSTAN AERONAUTICS LTD	1,210.6500	125,806,002.19	0.00	104,877,398.85		-20,928,603.34
FIBFLVFD5		16.2863	1,711,703.83	0.00	1,410,862.79	0.31	-300,841.04
SUBTOTAL INDIA			831,071,425.55	0.00	891,126,393.15		60,054,967.60
			11,275,611.35	0.00	11,987,874.24	2.61	712,262.89
TOTAL EQUITY INDIAN RUPEE			831,071,425.55	0.00	891,126,393.15		60,054,967.60
			11,275,611.35	0.00	11,987,874.24	2.61	712,262.89
INDONESIAN RUPIAH							
INDONESIA							
2,687,763.000	BANK MANDIRI PERSERO TBK PT	7,025.0000	19,433,825,397.00	0.00	18,881,535,075.00		-552,290,322.00
FL6651044		0.4929	1,353,456.58	0.00	1,324,785.15	0.29	-28,671.43
4,727,898.000	TELKOM INDONESIA PERSERO TBK P	4,040.0000	19,486,479,277.00	0.00	19,100,707,920.00		-385,771,357.00
FLBD4T6W5		0.2835	1,357,700.97	0.00	1,340,162.97	0.29	-17,538.00

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SUBTOTAL INDONESIA			38,920,304,674.00	0.00	37,982,242,995.00		-938,061,679.00
			2,711,157.55	0.00	2,664,948.12	0.58	-46,209.43
TOTAL EQUITY INDONESIAN RUPIAH			38,920,304,674.00	0.00	37,982,242,995.00		-938,061,679.00
			2,711,157.55	0.00	2,664,948.12	0.58	-46,209.43
ISRAELI SHEKEL							
ISRAEL							
20,808.000 FZBD04HH4	IDI INSURANCE CO LTD	113.5000 36.4670	2,358,814.80 720,138.85	0.00 0.00	2,361,708.00 758,806.07		2,893.20 38,667.22
JAPANESE YEN							
JAPAN							
29,000.000 FJ6121928	BENESSE HOLDINGS INC	2,259.0000 19.6170	82,184,738.00 763,960.38	0.00 0.00	65,511,000.00 568,894.12		-16,673,738.00 -195,066.26
42,400.000 FJ6146503	BROTHER INDUSTRIES LTD	2,211.0000 19.2002	89,330,935.00 831,586.30	0.00 0.00	93,746,400.00 814,088.86		4,415,465.00 -17,497.44
66,600.000 FJ6172327	CANON INC	2,801.0000 24.3237	181,596,341.00 1,656,145.37	3,663,000.00 31,833.46	186,546,600.00 1,619,960.97		4,950,259.00 -36,184.40
39,100.000 FJ6251022	SCREEN HOLDINGS CO LTD	12,370.0000 107.4204	434,699,850.00 3,896,291.69	0.00 0.00	483,667,000.00 4,200,139.08		48,967,150.00 303,847.39
46,000.000 FJ6282217	KINTETSU WORLD EXPRESS INC	2,990.0000 25.9650	76,551,302.00 715,988.40	0.00 0.00	137,540,000.00 1,194,390.21		60,988,698.00 478,401.81
73,900.000 FJ6356409	SUBARU CORP	2,057.0000 17.8629	150,861,863.00 1,426,117.71	0.00 0.00	152,012,300.00 1,320,066.91		1,150,437.00 -106,050.80
92,700.000 FJ6356524	FUJIFILM HOLDINGS CORP	8,526.0000 74.0393	489,801,636.00 4,612,800.33	0.00 0.00	790,360,200.00 6,863,446.88		300,558,564.00 2,250,646.55
56,300.000 FJ6356615	H.U. GROUP HOLDINGS INC	2,920.0000 25.3571	185,002,686.00 1,687,210.99	0.00 0.00	164,396,000.00 1,427,606.32		-20,606,686.00 -259,604.67
261,400.000 FJ6356706	FUJIKURA LTD	565.0000 4.9064	185,312,210.00 1,689,438.63	0.00 0.00	147,691,000.00 1,282,540.96		-37,621,210.00 -406,897.67
210,800.000 FJ6569464	MARUBENI CORP	1,119.5000 9.7217	143,650,027.00 1,379,651.27	0.00 0.00	235,990,600.00 2,049,330.10		92,340,573.00 669,678.83
113,700.000 FJ6597044	MITSUBISHI ELECTRIC CORP	1,458.5000 12.6655	181,171,109.00 1,652,267.29	0.00 0.00	165,831,450.00 1,440,071.69		-15,339,659.00 -212,195.60
49,200.000 FJ6641370	NIPPON TELEGRAPH & TELEPHONE C	3,150.0000 27.3544	153,457,139.00 1,352,700.74	0.00 0.00	154,980,000.00 1,345,838.26		1,522,861.00 -6,862.48
67,100.000 FJ6658804	OLYMPUS CORP	2,649.5000 23.0081	157,960,053.00 1,476,814.18	0.00 0.00	177,781,450.00 1,543,844.87		19,821,397.00 67,030.69

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33,000.000 FJ6660107	ONO PHARMACEUTICAL CO LTD	2,856.0000 24.8014	107,567,156.00 1,014,565.09	0.00 0.00	94,248,000.00 818,444.73	0.18	-13,319,156.00 -196,120.36
84,600.000 FJ6782091	MEDIPAL HOLDINGS CORP	2,155.0000 18.7139	175,331,228.00 1,610,687.91	0.00 0.00	182,313,000.00 1,583,196.61	0.34	6,981,772.00 -27,491.30
293,600.000 FJ6858560	SUMITOMO CHEMICAL CO LTD	542.0000 4.7067	179,209,855.00 1,632,896.28	0.00 0.00	159,131,200.00 1,381,887.07	0.30	-20,078,655.00 -251,009.21
109,600.000 FJ6858941	SUMITOMO CORP	1,700.5000 14.7671	180,030,245.00 1,641,862.70	0.00 0.00	186,374,800.00 1,618,469.07	0.35	6,344,555.00 -23,393.63
150,700.000 FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	3,137.0000 27.2415	565,494,828.00 5,416,973.33	0.00 0.00	472,745,900.00 4,105,300.81	0.89	-92,748,928.00 -1,311,672.52
106,000.000 FJ6880507	TEIJIN LTD	1,415.0000 12.2878	179,105,788.00 1,629,444.36	0.00 0.00	149,990,000.00 1,302,505.36	0.28	-29,115,788.00 -326,939.00
32,600.000 FJ6897212	TOSHIBA CORP	4,730.0000 41.0751	153,039,856.00 1,349,022.45	0.00 0.00	154,198,000.00 1,339,047.41	0.29	1,158,144.00 -9,975.04
335,500.000 FJ6985389	ASTELLAS PHARMA INC	1,870.5000 16.2433	586,045,102.00 5,475,310.10	0.00 0.00	627,552,750.00 5,449,635.45	1.18	41,507,648.00 -25,674.65
65,300.000 FJB1CWJM8	NOMURA REAL ESTATE HOLDINGS IN	2,647.0000 22.9864	131,778,519.00 1,237,852.23	0.00 0.00	172,849,100.00 1,501,012.60	0.33	41,070,581.00 263,160.37
180,500.000 FJB1FF8P7	IDEMITSU KOSAN CO LTD	2,937.0000 25.5048	528,906,237.00 4,805,562.71	0.00 0.00	530,128,500.00 4,603,608.33	1.00	1,222,263.00 -201,954.38
115,100.000 FJB2Q4CS7	MS&AD INSURANCE GROUP HOLDINGS	3,549.0000 30.8193	348,699,754.00 3,248,534.87	0.00 0.00	408,489,900.00 3,547,305.05	0.77	59,790,146.00 298,770.18
33,500.000 FJB5LTM91	OTSUKA HOLDINGS CO LTD	4,169.0000 36.2034	144,798,800.00 1,353,668.93	1,675,000.00 14,556.66	139,661,500.00 1,212,813.20	0.26	-5,137,300.00 -140,855.73
9,200.000 FJB60DQV4	MEIJI HOLDINGS CO LTD	6,860.0000 59.5719	71,420,140.00 664,373.28	0.00 0.00	63,112,000.00 548,061.33	0.12	-8,308,140.00 -116,311.95
341,400.000 FJB627LW8	ENEOS HOLDINGS INC	430.3000 3.7367	132,205,371.00 1,252,748.86	0.00 0.00	146,904,420.00 1,275,710.34	0.28	14,699,049.00 22,961.48
SUBTOTAL JAPAN			5,995,212,768.00	5,338,000.00	6,443,753,070.00		448,540,302.00
			55,474,476.38	46,390.12	55,957,216.59	12.13	482,740.21
TOTAL EQUITY JAPANESE YEN			5,995,212,768.00	5,338,000.00	6,443,753,070.00		448,540,302.00
			55,474,476.38	46,390.12	55,957,216.59	12.13	482,740.21
MEXICAN PESO							
MEXICO							
226,984.000 LMBHHP0S6	COCA-COLA FEMSA SAB DE CV	112.5100 5.4977	21,268,417.70 961,579.65	0.00 0.00	25,537,969.84 1,247,885.16	0.27	4,269,552.14 286,305.51
NEW TAIWAN DOLLAR							
TAIWAN							

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179,000.000	REALTEK SEMICONDUCTOR CORP	580.0000	59,429,509.00	0.00	103,820,000.00		44,390,491.00
FA6051421		20.9636	2,015,093.41	0.00	3,752,484.93	0.81	1,737,391.52
45,000.000	MEDIATEK INC	1,190.0000	41,334,090.00	0.00	53,550,000.00		12,215,910.00
FA6372488		43.0115	1,488,417.18	0.00	1,935,518.86	0.42	447,101.68
1,135,200.000	FUBON FINANCIAL HOLDING CO LTD	76.3000	63,401,822.00	0.00	86,615,760.00		23,213,938.00
FA6411674		2.7578	2,251,586.84	0.00	3,130,652.42	0.68	879,065.58
1,332,100.000	KINDOM DEVELOPMENT CO LTD	37.7500	49,521,398.00	0.00	50,286,775.00		765,377.00
FA6491320		1.3644	1,690,421.58	0.00	1,817,572.39	0.39	127,150.81
1,705,000.000	CTBC FINANCIAL HOLDING CO LTD	25.9500	33,261,854.00	0.00	44,244,750.00		10,982,896.00
FA6527669		0.9379	1,180,775.46	0.00	1,599,188.57	0.35	418,413.11
282,000.000	SITRONIX TECHNOLOGY CORP	320.0000	42,433,547.00	0.00	90,240,000.00		47,806,453.00
FA6718771		11.5661	1,413,862.45	0.00	3,261,647.46	0.71	1,847,785.01
94,000.000	PHISON ELECTRONICS CORP	512.0000	31,953,336.00	742,600.00	48,128,000.00		16,174,664.00
FA6728465		18.5058	1,134,550.97	26,802.50	1,739,545.31	0.38	604,994.34
SUBTOTAL TAIWAN			321,335,556.00	742,600.00	476,885,285.00		155,549,729.00
			11,174,707.89	26,802.50	17,236,609.94	3.74	6,061,902.05
TOTAL EQUITY NEW TAIWAN DOLLAR			321,335,556.00	742,600.00	476,885,285.00		155,549,729.00
			11,174,707.89	26,802.50	17,236,609.94	3.74	6,061,902.05
NORWEGIAN KRONE							
NORWAY							
83,534.000	EQUINOR ASA	235.9000	11,513,097.76	0.00	19,705,670.60		8,192,572.84
SN7133606		26.7512	1,253,973.52	0.00	2,234,633.73	0.48	980,660.21
33,175.000	YARA INTERNATIONAL ASA	445.0000	11,513,779.14	0.00	14,762,875.00		3,249,095.86
SN7751258		50.4632	1,246,176.43	0.00	1,674,118.03	0.36	427,941.60
301,102.000	NORSK HYDRO ASA	69.5200	12,110,027.59	0.00	20,932,611.04		8,822,583.45
SNB11HK30		7.8836	1,379,143.72	0.00	2,373,769.44	0.51	994,625.72
54,335.000	AKER BP ASA	271.6000	11,870,067.10	0.00	14,757,386.00		2,887,318.90
SNB1L95G4		30.7996	1,351,646.71	0.00	1,673,495.57	0.36	321,848.86
98,088.000	ORKLA ASA	88.3600	8,332,505.58	0.00	8,667,055.68		334,550.10
SNB1VQF41		10.0201	833,179.97	0.00	982,848.81	0.21	149,668.84
489,879.000	AKER SOLUTIONS ASA	23.3800	12,545,915.87	0.00	11,453,371.02		-1,092,544.85
SNBQN1C50		2.6513	1,452,829.08	0.00	1,298,818.48	0.28	-154,010.60
SUBTOTAL NORWAY			67,885,393.04	0.00	90,278,969.34		22,393,576.30
			7,516,949.43	0.00	10,237,684.06	2.20	2,720,734.63
TOTAL EQUITY NORWEGIAN KRONE			67,885,393.04	0.00	90,278,969.34		22,393,576.30
			7,516,949.43	0.00	10,237,684.06	2.20	2,720,734.63
POUND STERLING							
GIBRALTAR							

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
435,598.000	888 HOLDINGS PLC	3.0100	1,202,149.32	0.00	1,311,149.98		109,000.66
EXB0L4LM9		4.0769	1,579,513.22	0.00	1,775,887.09	0.38	196,373.87
NETHERLANDS							
361,954.000	ROYAL DUTCH SHELL PLC	16.2180	5,689,284.54	0.00	5,870,169.97		180,885.43
EXB03MLX5	A SHS	21.9665	7,678,147.83	0.00	7,950,851.72	1.72	272,703.89
UNITED KINGDOM							
100,108.000	ASHTREAD GROUP PLC	59.4200	2,512,443.20	0.00	5,948,417.36		3,435,974.16
EX0053671		80.4814	3,158,087.17	0.00	8,056,833.89	1.75	4,898,746.72
835,463.000	BAE SYSTEMS PLC	5.4980	4,135,170.05	0.00	4,593,375.57		458,205.52
EX0263494		7.4468	5,102,245.15	0.00	6,221,497.54	1.35	1,119,252.39
594,712.000	SPIRENT COMMUNICATIONS PLC	2.7620	1,475,028.33	0.00	1,642,594.54		167,566.21
EX0472608		3.7410	1,841,106.41	0.00	2,224,812.17	0.48	383,705.76
401,213.000	BP PLC	3.3050	1,274,540.47	0.00	1,326,008.97		51,468.50
EX0798051		4.4765	1,772,885.79	0.00	1,796,012.85	0.39	23,127.06
93,613.000	GLAXOSMITHKLINE PLC	16.0660	1,495,280.82	17,786.47	1,503,986.46		8,705.64
EX0925282		21.7606	1,838,732.50	24,090.48	2,037,074.46	0.44	198,341.96
174,486.000	PAGEGROUP PLC	6.3350	1,065,323.22	0.00	1,105,368.81		40,045.59
EX3023234		8.5804	1,460,041.98	0.00	1,497,166.78	0.32	37,124.80
805,288.000	MARKS & SPENCER GROUP PLC	2.3140	1,128,086.04	0.00	1,863,436.43		735,350.39
EX3127480		3.1342	1,555,799.87	0.00	2,523,931.47	0.55	968,131.60
665,956.000	BARCLAYS PLC	1.8700	1,194,381.33	0.00	1,245,337.72		50,956.39
EX3134866		2.5328	1,661,324.71	0.00	1,686,747.67	0.37	25,422.96
387,869.000	KINGFISHER PLC	3.3830	1,054,988.65	0.00	1,312,160.83		257,172.18
EX3319525		4.5821	1,387,938.36	0.00	1,777,256.24	0.39	389,317.88
133,188.000	IG GROUP HOLDINGS PLC	8.1300	1,158,367.24	0.00	1,082,818.44		-75,548.80
EXB06QFB8		11.0117	1,636,286.97	0.00	1,466,623.44	0.32	-169,663.53
61,161.000	SAFESTORE HOLDINGS PLC	14.0900	421,064.74	0.00	861,758.49		440,693.75
EXB1N7Z01		19.0842	536,010.78	0.00	1,167,208.79	0.25	631,198.01
194,724.000	DRAX GROUP PLC	6.0500	608,808.08	0.00	1,178,080.20		569,272.12
EXB1VNSX3		8.1944	802,251.59	0.00	1,595,650.73	0.35	793,399.14
91,627.000	3I GROUP PLC	14.4900	1,047,518.42	17,638.20	1,327,675.23		280,156.81
EXB1YW440		19.6260	1,399,290.65	23,889.72	1,798,269.72	0.39	398,979.07
156,364.000	INCHCAPE PLC	9.0950	1,039,268.39	0.00	1,422,130.58		382,862.19
EXB61TVQ3		12.3187	1,380,453.91	0.00	1,926,204.76	0.42	545,750.85
170,510.000	EVRAZ PLC	6.0160	924,046.34	25,177.74	1,025,788.16		101,741.82
EXB71N6K5		8.1484	1,288,859.84	34,102.00	1,389,378.77	0.30	100,518.93

HB0F10000002 - GLOBEFLEX ACWI EX US

12/31/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
680,394.000	ROYAL MAIL PLC	5.0600	2,375,082.95	181,677.45	3,442,793.64		1,067,710.69
EXBDVZYZ8		6.8535	3,181,281.66	246,069.51	4,663,091.85	1.01	1,481,810.19
388,435.000	MAN GROUP PLC/JERSEY	2.2740	447,609.22	0.00	883,301.19		435,691.97
EXBJ1DLW8		3.0800	590,110.53	0.00	1,196,387.30	0.26	606,276.77
18,205.000	FERGUSON PLC	131.0500	1,107,819.91	0.00	2,385,765.25		1,277,945.34
EXBJVNSS5		177.5007	1,377,525.33	0.00	3,231,399.74	0.70	1,853,874.41
SUBTOTAL UNITED KINGDOM			24,464,827.40	242,279.86	34,150,797.87		9,685,970.47
			31,970,233.20	328,151.71	46,255,548.17	10.04	14,285,314.97
TOTAL EQUITY POUND STERLING			31,356,261.26	242,279.86	41,332,117.82		9,975,856.56
			41,227,894.25	328,151.71	55,982,286.98	12.14	14,754,392.73
SOUTH AFRICAN RAND							
SOUTH AFRICA							
9,607.000	ANGLO AMERICAN PLATINUM LTD	1,816.7700	10,476,354.81	0.00	17,453,709.39		6,977,354.58
KS6761008		113.8327	591,086.24	0.00	1,093,590.82	0.24	502,504.58
383,660.000	WOOLWORTHS HOLDINGS LTD/SOUTH	51.8600	21,487,266.63	0.00	19,896,607.60		-1,590,659.03
KSB06KZ98		3.2494	1,419,279.76	0.00	1,246,654.62	0.27	-172,625.14
208,284.000	VODACOM GROUP LTD	134.6200	26,587,300.78	0.00	28,039,192.08		1,451,891.30
KSB65B4D1		8.4348	1,511,030.64	0.00	1,756,841.62	0.38	245,810.98
SUBTOTAL SOUTH AFRICA			58,550,922.22	0.00	65,389,509.07		6,838,586.85
			3,521,396.64	0.00	4,097,087.06	0.89	575,690.42
SWITZERLAND							
117,111.000	CIE FINANCIERE RICHEMONT SA	241.3600	28,987,364.88	0.00	28,265,910.96		-721,453.92
KSB3DXNG3		15.1228	1,815,397.85	0.00	1,771,047.06	0.38	-44,350.79
TOTAL EQUITY SOUTH AFRICAN RAND			87,538,287.10	0.00	93,655,420.03		6,117,132.93
			5,336,794.49	0.00	5,868,134.12	1.27	531,339.63
SOUTH KOREAN WON							
SOUTH KOREA							
87,844.000	KOREA GAS CORP	39,100.0000	3,804,771,268.00	0.00	3,434,700,400.00		-370,070,868.00
FK6182075		32.8917	3,222,948.61	0.00	2,889,338.67	0.63	-333,609.94
30,125.000	SAMSUNG SECURITIES CO LTD	44,900.0000	1,279,838,292.00	51,694,500.00	1,352,612,500.00		72,774,208.00
FK6408447		37.7708	1,173,733.30	43,312.44	1,137,844.69	0.25	-35,888.61
170,006.000	NH INVESTMENT & SECURITIES CO	12,500.0000	1,610,840,513.00	92,823,276.00	2,125,075,000.00		514,234,487.00
FK6537088		10.5153	1,371,265.04	77,772.35	1,787,655.59	0.39	416,390.55
4,563.000	POSCO	274,500.0000	1,281,564,570.00	16,016,130.00	1,252,543,500.00		-29,021,070.00
FK6693238		230.9149	1,175,316.46	13,419.57	1,053,664.64	0.23	-121,651.82

HB0F10000002 - GLOBEFLEX ACWI EX US

12/31/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
93,234.000 FK6771729	SAMSUNG ELECTRONICS CO LTD	78,300.0000 65.8675	5,121,199,183.04 4,277,624.93	26,252,829.72 21,994.73	7,300,222,200.00 6,141,092.92	1.33	2,179,023,016.96 1,863,467.99
134,156.000 FKB1GN4B1	PARTRON CO LTD	13,300.0000 11.1882	1,620,004,156.00 1,375,752.30	36,624,588.00 30,689.21	1,784,274,800.00 1,500,967.65	0.33	164,270,644.00 125,215.35
35,073.000 FKB3DF0Y1	KB FINANCIAL GROUP INC	55,000.0000 46.2671	1,494,121,372.00 1,317,393.71	0.00 0.00	1,929,015,000.00 1,622,726.00	0.35	434,893,628.00 305,332.29
34,878.000 FKB53YZC6	LX SEMICON CO LTD	167,300.0000 140.7361	1,801,557,793.00 1,651,696.58	36,726,534.00 30,769.63	5,835,089,400.00 4,908,593.91	1.06	4,033,531,607.00 3,256,897.33
38,148.000 FKBCDYQ30	NHN CORP	45,000.0000 37.8549	1,809,844,181.00 1,541,145.67	0.00 0.00	1,716,660,000.00 1,444,088.73	0.31	-93,184,181.00 -97,056.94
3,050.000 FKBD83162	HYOSUNG TNC CORP	521,000.0000 438.2756	1,787,328,803.00 1,601,334.01	11,895,000.00 9,967.74	1,589,050,000.00 1,336,740.64	0.29	-198,278,803.00 -264,593.37
32,709.000 FKBVG1NCO	GOLFZON CO LTD	174,800.0000 147.0453	4,523,701,877.00 3,934,668.69	63,782,550.00 53,442.82	5,717,533,200.00 4,809,703.28	1.04	1,193,831,323.00 875,034.59
SUBTOTAL SOUTH KOREA			26,134,772,008.04	335,815,407.72	34,036,776,000.00		7,902,003,991.96
			22,642,879.30	281,368.49	28,632,416.72	6.21	5,989,537.42
TOTAL EQUITY SOUTH KOREAN WON			26,134,772,008.04	335,815,407.72	34,036,776,000.00		7,902,003,991.96
			22,642,879.30	281,368.49	28,632,416.72	6.21	5,989,537.42
SWEDISH KRONA							
SWEDEN							
236,585.000 SS5959373	TELEFONAKTIEBOLAGET LM ERICSSO	99.7900 11.0218	20,870,232.18 2,218,468.07	0.00 0.00	23,608,817.15 2,607,599.76	0.57	2,738,584.97 389,131.69
41,320.000 SS7698359	GETINGE AB	395.1000 43.6389	14,094,590.66 1,624,268.59	0.00 0.00	16,325,532.00 1,803,159.09	0.39	2,230,941.34 178,890.50
54,687.000 SSB1QH836	VOLVO AB	209.6500 23.1559	12,315,523.03 1,465,819.59	0.00 0.00	11,465,129.55 1,266,326.43	0.27	-850,393.48 -199,493.16
100,979.000 SSBD97BS2	ATLAS COPCO AB	532.2000 58.7816	36,847,427.70 4,243,257.66	0.00 0.00	53,741,023.80 5,935,709.51	1.29	16,893,596.10 1,692,451.85
SUBTOTAL SWEDEN			84,127,773.57	0.00	105,140,502.50		21,012,728.93
			9,551,813.91	0.00	11,612,794.79	2.52	2,060,980.88
TOTAL EQUITY SWEDISH KRONA			84,127,773.57	0.00	105,140,502.50		21,012,728.93
			9,551,813.91	0.00	11,612,794.79	2.52	2,060,980.88
SWISS FRANC							
SWITZERLAND							
31,229.000 ES7103066	NOVARTIS AG	80.2800 88.1084	2,530,623.81 2,653,034.37	0.00 0.00	2,507,064.12 2,751,538.30	0.60	-23,559.69 98,503.93

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,815.000 ES7108917	ROCHE HOLDING AG	408.8000	5,497,593.01	0.00	6,465,172.00		967,578.99
		448.6638	5,706,972.91	0.00	7,095,617.62	1.54	1,388,644.71
16,020.000 ES7110723	ADECCO GROUP AG	46.6000	660,417.71	0.00	746,532.00		86,114.29
		51.1442	687,311.22	0.00	819,329.42	0.18	132,018.20
4,224.000 ESB11TCY9	SCHINDLER HOLDING AG	245.5000	970,656.56	0.00	1,036,992.00		66,335.44
		269.4397	1,020,114.04	0.00	1,138,113.37	0.25	117,999.33
18,994.000 ESB71QPM4	DKSH HOLDING AG	75.3000	1,005,918.29	0.00	1,430,248.20		424,329.91
		82.6428	1,049,318.50	0.00	1,569,717.61	0.34	520,399.11
90,951.000 ESBRJL171	UBS GROUP AG	16.4200	1,509,828.75	0.00	1,493,415.42		-16,413.33
		18.0212	1,631,629.93	0.00	1,639,044.53	0.36	7,414.60
21,133.000 ESBYQCQ30	GALENICA AG	68.5500	1,371,494.01	0.00	1,448,667.15		77,173.14
		75.2346	1,504,083.85	0.00	1,589,932.67	0.34	85,848.82
SUBTOTAL SWITZERLAND			13,546,532.14	0.00	15,128,090.89		1,581,558.75
			14,252,464.82	0.00	16,603,293.52	3.61	2,350,828.70
TOTAL EQUITY SWISS FRANC			13,546,532.14	0.00	15,128,090.89		1,581,558.75
			14,252,464.82	0.00	16,603,293.52	3.61	2,350,828.70
THAILAND BAHT							
THAILAND							
2,082,800.000 FB6554695	SUPALAI PCL	22.7000	40,453,724.04	0.00	47,279,560.00		6,825,835.96
		0.6795	1,345,570.26	0.00	1,415,343.79	0.31	69,773.53
387,200.000 FBB1359K9	PTT EXPLORATION & PRODUCTION P	118.0000	44,281,935.49	0.00	45,689,600.00		1,407,664.51
		3.5324	1,475,326.86	0.00	1,367,747.33	0.30	-107,579.53
SUBTOTAL THAILAND			84,735,659.53	0.00	92,969,160.00		8,233,500.47
			2,820,897.12	0.00	2,783,091.12	0.61	-37,806.00
TOTAL EQUITY THAILAND BAHT			84,735,659.53	0.00	92,969,160.00		8,233,500.47
			2,820,897.12	0.00	2,783,091.12	0.61	-37,806.00
TURKISH LIRA							
TURKEY							
882,664.000 ETB03MND6	AKSIGORTA AS	10.6000	5,639,837.40	0.00	9,356,238.40		3,716,401.00
		0.7982	811,054.45	0.00	704,549.28	0.15	-106,505.17
87,654.000 ETB03MSR0	FORD OTOMOTIV SANAYI AS	238.1000	6,256,743.89	0.00	20,870,417.40		14,613,673.51
		17.9296	897,620.59	0.00	1,571,597.15	0.34	673,976.56
1,374,508.000 ETB03MYN2	TURKCELL ILETISIM HIZMETLERI A	18.4600	20,865,477.96	0.00	25,373,417.68		4,507,939.72
		1.3901	2,741,150.79	0.00	1,910,684.88	0.41	-830,465.91
185,341.000 ETB03MYT9	TURKIYE PETROL RAFINERILERI AS	154.4000	32,902,183.87	0.00	28,616,650.40		-4,285,533.47
		11.6267	2,380,604.96	0.00	2,154,908.81	0.47	-225,696.15

HB0F1000002 - GLOBEFLEX ACWI EX US

12/31/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
93,407.000	COCA-COLA ICECEK AS	88.5500	4,680,442.98	0.00	8,271,189.85		3,590,746.87
ETB058ZV2		6.6680	600,794.69	0.00	622,842.28	0.13	22,047.59
SUBTOTAL TURKEY			70,344,686.10	0.00	92,487,913.73		22,143,227.63
			7,431,225.48	0.00	6,964,582.40	1.50	-466,643.08
TOTAL EQUITY TURKISH LIRA			70,344,686.10	0.00	92,487,913.73		22,143,227.63
			7,431,225.48	0.00	6,964,582.40	1.50	-466,643.08
U.S. DOLLAR							
CHINA							
1,115,640.000	SHANGHAI BAOSIGHT SOFTWARE CO	4.8270	4,710,127.44	0.00	5,385,194.28		675,066.84
FC6835423	CN/900926	4.8270	4,710,127.44	0.00	5,385,194.28	1.17	675,066.84
IRELAND							
8,960.000	ICON PLC	309.7000	1,725,270.22	0.00	2,774,912.00		1,049,641.78
G4705A100		309.7000	1,725,270.22	0.00	2,774,912.00	0.60	1,049,641.78
5,787.000	ICON PLC	309.7000	908,732.61	0.00	1,792,233.90		883,501.29
NAB94G474		309.7000	908,732.61	0.00	1,792,233.90	0.39	883,501.29
SUBTOTAL IRELAND			2,634,002.83	0.00	4,567,145.90		1,933,143.07
			2,634,002.83	0.00	4,567,145.90	0.99	1,933,143.07
TOTAL EQUITY U.S. DOLLAR			7,344,130.27	0.00	9,952,340.18		2,608,209.91
			7,344,130.27	0.00	9,952,340.18	2.16	2,608,209.91
UAE DIRHAM							
UNITED ARAB EMIRATES							
1,454,427.000	ALDAR PROPERTIES PJSC	3.9900	5,236,018.72	0.00	5,803,163.73		567,145.01
FUB0LX3Y4		1.0863	1,425,484.58	0.00	1,579,930.50	0.34	154,445.92
TOTAL EQUITY			373,307,284.51	781,963.43	444,717,528.86	96.44	71,410,244.35
TOTAL ASSETS - BASE:			390,430,052.83	1,676,289.65	461,442,837.06	100.06	71,012,784.23
NET ASSETS - BASE:					463,119,126.71		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
18,690,090.74	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	18,690,090.74	18,690,090.74	34	9.94
		18,690,090.74	18,690,090.74	34	9.94
U S TREASURY BILLS					
20,989,000	CUSIP # 912796F38 U S TREASURY BILL 03/24/2022	20,986,481.32	20,986,790.55	39	0.00
		20,986,481.32	20,986,790.55	39	0.00
MUTUAL FUNDS - FIXED INCOME					
32,083	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	1,616,662.37	1,621,636.70	3	0.00
120,825.521	CUSIP # 92206C607 VANGUARD ST CORP BD IDX-ADM	2,673,868.78	2,726,766.14	5	0.00
225,780.877	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	4,768,492.12	4,903,717.58	9	0.00
		9,059,023.27	9,252,120.42	17	0.00
MUTUAL FUNDS - EQUITY					
40,206.246	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	6,646,896.59	4,812,640.59	12	0.00
14,450	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	1,599,326.00	1,485,594.39	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
30,157	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,805,198.02	1,636,812.56	3	0.00
15,257	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	1,292,573.04	1,092,858.91	2	0.00
182,923	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	7,682,766.00	6,250,012.98	14	0.00
43,448	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	1,286,929.76	1,198,912.29	2	525.72
37,621	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,087,965.50	1,654,759.68	4	0.00
		22,401,654.91	18,131,591.40	41	525.72
	COMMON TRUST FUNDS - FIXED INCOME				
1,073,346.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,073,346.63	1,073,346.63	2	0.00
		1,073,346.63	1,073,346.63	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
700,105.94	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	700,105.94	700,105.94	23	0.00
		700,105.94	700,105.94	23	0.00
U S TREASURY BILLS					
831,000	CUSIP # 912796F38 U S TREASURY BILL 03/24/2022	830,900.28	830,909.35	28	0.00
		830,900.28	830,909.35	28	0.00
MUTUAL FUNDS - FIXED INCOME					
10,646	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	536,451.94	538,030.27	18	0.00
21,673.385	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	439,536.25	448,121.51	15	0.00
26,734.46	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	564,631.80	577,877.73	19	0.00
		1,540,619.99	1,564,029.51	52	0.00
MUTUAL FUNDS - EQUITY					
1,261.167	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	208,496.13	149,912.15	7	0.00
721	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	61,083.12	51,645.23	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,880	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	246,960.00	200,022.81	8	0.00
1,153	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	63,991.50	50,714.71	2	0.00
		580,530.75	452,294.90	19	0.00
COMMON TRUST FUNDS - FIXED INCOME					
29,413.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	29,413.23	29,413.23	1	0.00
		29,413.23	29,413.23	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
648,659.78	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	648,659.78	648,659.78	45	0.00
		648,659.78	648,659.78	45	0.00
U S TREASURY BILLS					
593,000	CUSIP # 912796F38 U S TREASURY BILL 03/24/2022	592,928.84	592,957.19	41	0.00
		592,928.84	592,957.19	41	0.00
MUTUAL FUNDS - FIXED INCOME					
3,068	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	154,596.52	154,999.80	11	0.00
3,460.367	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	70,176.24	71,382.08	5	0.00
7,012.195	CUSIP # 92206C607 VANGUARD ST CORP BD IDX-ADM	155,179.88	158,198.22	11	0.00
16,646.923	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	351,583.01	358,607.47	24	0.00
		731,535.65	743,187.57	51	0.00
COMMON TRUST FUNDS - FIXED INCOME					
67,718.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	67,718.55	67,718.55	5	0.00
		67,718.55	67,718.55	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
34,209,421.42	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	34,209,421.42	34,209,421.42	22	0.00
		34,209,421.42	34,209,421.42	22	0.00
U S TREASURY BILLS					
53,028,000	CUSIP # 912796F38 U S TREASURY BILL 03/24/2022	53,021,096.42	53,021,096.42	35	540.22
		53,021,096.42	53,021,096.42	35	540.22
MUTUAL FUNDS - EQUITY					
212,620.357	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	35,150,397.42	25,143,762.83	23	0.00
68,645	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	7,597,628.60	7,057,344.40	5	0.00
88,448	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	5,294,497.28	4,769,199.30	3	0.00
43,863	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	3,716,073.36	3,141,906.69	2	0.00
751,682	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	31,570,644.00	25,436,358.30	21	3.00
133,462	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	3,953,144.44	3,655,573.95	3	1,614.89
195,668	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	10,859,574.00	7,710,116.81	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		98,141,959.10	76,914,262.28	64	1,617.89
	COMMON TRUST FUNDS - FIXED INCOME				
1,016,720.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,016,720.38	1,016,720.38	1	0.00
		1,016,720.38	1,016,720.38	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
527,765.95	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	527,765.95	527,765.95	6	0.00
		527,765.95	527,765.95	6	0.00
MUTUAL FUNDS - EQUITY					
26,481.68	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	4,377,951.34	3,687,277.01	51	0.00
2,242	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	248,144.56	233,487.68	3	0.00
11,586	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	693,537.96	729,152.95	8	0.00
10,271.003	CUSIP # 577130792 MATTHEWS JAPAN FUND INSTL	227,297.30	248,953.80	3	0.00
7,881	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	331,002.00	298,089.94	4	0.00
15,601	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	462,101.62	484,972.04	5	188.77
12,586	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	698,523.00	610,957.17	8	0.00
1,213.8	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	382,905.35	331,983.78	4	0.00
3,453.021	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	374,203.89	345,546.20	4	0.00
1,280	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	80,051.20	76,147.51	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		7,875,718.22	7,046,568.08	91	188.77
	COMMON TRUST FUNDS - FIXED INCOME				
260,935.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	260,935.64	260,935.64	3	0.00
		260,935.64	260,935.64	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
111,772.33	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	111,772.33	111,772.33	0	0.00
		111,772.33	111,772.33	0	0.00
INSURANCE POLICIES/ANNUITIES					
197,317.397	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	23,232,347.64	22,284,332.41	100	0.00
		23,232,347.64	22,284,332.41	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX8397
HB&T BLACKROCK LARGE CAP EQUITY
INDEX

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
2,066,625.61	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,066,625.61	2,066,625.61	2	0.00
		2,066,625.61	2,066,625.61	2	0.00
COMMON TRUST FUNDS - EQUITY					
2,435,579.282	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	100,787,680.50	58,568,211.31	98	0.00
		100,787,680.50	58,568,211.31	98	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX8315
HB&T BLACKROCK MID CAP EQUITY
INDEX

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
288,049.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	288,049.65	288,049.65	1	0.00
		288,049.65	288,049.65	1	0.00
COMMON TRUST FUNDS - EQUITY					
199,528.534	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	28,139,494.19	18,790,709.35	99	0.00
		28,139,494.19	18,790,709.35	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX8351
HB&T BLACKROCK MSCI ACWI EX-US
INDEX

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
157,041.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	157,041.87	157,041.87	1	0.00
		157,041.87	157,041.87	1	0.00
COMMON TRUST FUNDS - EQUITY					
766,447.24	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	11,582,320.76	9,420,903.66	99	0.00
		11,582,320.76	9,420,903.66	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX8379
HB&T BLACKROCK SMALL CAP EQUITY
INDEX

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
248,092.52	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	248,092.52	248,092.52	2	0.00
		248,092.52	248,092.52	2	0.00
COMMON TRUST FUNDS - EQUITY					
226,033.367	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	16,200,964.18	10,658,720.58	98	0.00
		16,200,964.18	10,658,720.58	98	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX8333
HB&T BLACKROCK SHORT TERM BOND
INDEX

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
277,902.434	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	3,240,731.44	3,114,235.49	95	0.00
160,299.06	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	160,299.06	160,299.06	5	0.00
		3,401,030.50	3,274,534.55	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX8299
HB&T BLACKROCK U.S. AGGREGATE
BOND INDEX

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,673,375.02	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	21,575,828.16	20,417,760.36	85	0.00
3,824,304.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,824,304.54	3,824,304.54	15	0.00
		25,400,132.70	24,242,064.90	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX8896
HB&T LINCOLN STABLE VALUE CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
3,906,313.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,906,313.24	3,906,313.24	1	0.00
		3,906,313.24	3,906,313.24	1	0.00
INSURANCE POLICIES/ANNUITIES					
233,530,814.852	CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT	280,003,447.01	270,660,677.75	99	0.00
		280,003,447.01	270,660,677.75	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
2,283,674.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,283,674.50	2,283,674.50	4	0.00
		2,283,674.50	2,283,674.50	4	0.00
INSURANCE POLICIES/ANNUITIES					
3,816,330.81414	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	51,463,221.03	48,300,582.43	96	0.00
		51,463,221.03	48,300,582.43	96	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,954.56	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	4,954.56	4,954.56	0	0.00
10,204,539.45	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	10,204,539.45	10,204,539.45	34	0.00
		10,209,494.01	10,209,494.01	34	0.00
COMMERCIAL PAPER/REPO AGREEMENTS					
2,000,000	CUSIP # 03785EAD6 APPLE INC A1/P1 01/13/2022	1,999,963.61	1,999,963.61	7	29.63
250,000	CUSIP # 06743VH86 BARCLAYS CAPITAL INC A1/P1 08/08/2022	249,513.61	249,513.61	1	0.55
2,000,000	CUSIP # 2063C1BB5 CONCORD MINUTEMEN CAPITAL LLC A1/P1 02/11/2022	1,999,452.50	1,999,452.50	7	315.22
2,000,000	CUSIP # 22533UDB6 CREDIT AGRICOLE CIB A1/P1 04/11/2022	1,999,152.50	1,999,152.50	7	16.46
2,000,000	CUSIP # 55607LB29 MACQUARIE BANK A1/P1 02/02/2022	1,999,422.50	1,999,422.50	7	248.92
2,000,000	CUSIP # 58942QB18 MERCY HEALTHCARE SYSTEMS INC A1/P1 02/01/2022	1,999,606.94	1,999,606.94	7	251.74
2,000,000	CUSIP # 83369CCX0 SOCIETE GENERALE A1/P1 03/31/2022	1,998,405.28	1,998,405.28	7	346.68
		12,245,516.94	12,245,516.94	41	1,209.20
GUARANTEED CONTRACTS					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,875,784.76	CUSIP # 852320423 MORLEY STABLE VALUE FUND CL 25-I	3,875,784.76	3,875,784.76	13	58.58
		3,875,784.76	3,875,784.76	13	58.58
COMMON TRUST FUNDS - FIXED INCOME					
3,331,706.78	CUSIP # 381429455 GOLDMAN SACHS STABLE VALUE INST SERIES CL 1	3,331,706.78	3,331,706.78	11	0.00
		3,331,706.78	3,331,706.78	11	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,225,132.71	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,225,132.71	1,225,132.71	1	0.00
		1,225,132.71	1,225,132.71	1	0.00
COMMON STOCK					
1,945	CUSIP # 02079K305 ALPHABET INC	5,634,742.80	3,127,843.58	7	0.00
10,050	CUSIP # 032095101 AMPHENOL CORP CL A	878,973.00	753,424.39	1	2,010.00
23,840	CUSIP # 037833100 APPLE INC	4,233,268.80	1,951,306.99	5	0.00
12,660	CUSIP # 053015103 AUTO DATA PROCESSING INC.	3,121,702.80	2,167,719.72	4	13,166.40
13,720	CUSIP # 075887109 BECTON DICKINSON AND CO	3,450,305.60	3,445,473.92	4	0.00
9,870	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	1,804,433.40	1,375,571.01	2	6,316.80
29,170	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	2,587,962.40	2,055,458.03	3	0.00
6,720	CUSIP # 294429105 EQUIFAX INC	1,967,548.80	1,069,388.58	2	0.00
18,460	CUSIP # 370334104 GENERAL MILLS INC	1,243,834.80	1,110,549.84	1	0.00
5,050	CUSIP # 437076102 HOME DEPOT INC	2,095,800.50	1,475,136.43	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,390	CUSIP # 461202103 INTUIT INC	2,823,735.80	1,478,912.58	3	0.00
24,700	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	4,225,429.00	3,516,425.54	5	0.00
8,390	CUSIP # 571748102 MARSH & MCLENNAN COS INC	1,458,349.80	1,214,279.41	2	0.00
5,350	CUSIP # 57636Q104 MASTERCARD INC	1,922,362.00	1,699,796.63	2	0.00
16,780	CUSIP # 594918104 MICROSOFT CORPORATION	5,643,449.60	3,119,864.91	7	0.00
20,560	CUSIP # 654106103 NIKE INC CLASS B	3,426,735.20	2,205,867.26	4	0.00
29,725	CUSIP # 713448108 PEPSICO INC	5,163,529.75	4,044,207.53	6	31,502.88
58,880	CUSIP # 717081103 PFIZER INC	3,476,864.00	2,075,083.93	4	0.00
13,655	CUSIP # 742718109 PROCTER & GAMBLE CO	2,233,684.90	1,753,556.71	3	0.00
21,100	CUSIP # 855244109 STARBUCKS CORP	2,468,067.00	2,016,324.94	3	0.00
14,290	CUSIP # 863667101 STRYKER CORP	3,821,431.80	3,165,921.18	5	9,931.55
22,010	CUSIP # 872540109 TJX COMPANIES INC	1,670,999.20	1,324,530.60	2	0.00
9,350	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1,762,194.50	1,396,134.27	2	0.00
19,290	CUSIP # 88579Y101 3M COMPANY	3,426,482.70	3,488,429.45	4	0.00

ACCOUNT STATEMENT

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Account Number

10/01/2021 through 12/31/2021
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,220	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,547,534.80	979,247.96	2	0.00
7,720	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	3,876,520.80	2,350,488.34	5	0.00
4,330	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	990,400.90	771,132.38	1	0.00
9,770	CUSIP # 94106L109 WASTE MANAGEMENT INC	1,630,613.00	1,210,718.48	2	0.00
		78,586,957.65	56,342,794.59	94	62,927.63
	FOREIGN STOCK				
9,390	CUSIP # G1151C101 ACCENTURE PLC	3,892,624.50	2,161,833.76	5	0.00
		3,892,624.50	2,161,833.76	5	0.00

Holdings

QS US SMLL CAP EQUITY CIF
 RUSSELL
 FUND: HBQ3
 View Date: January 3, 2022



STATE STREET

As of: December 31, 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								
	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, 2021

View Date: January 3, 2022

Base Currency: 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

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	NON-BASE CURRENCY		2,000.00	0.00	2,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		1,455.10	0.00	1,454.10	0.00	-1.00
BRAZIL REAL							
BRAZIL							
	FFX CONTRACTS RECEIVABLE		3,995,901.00	0.00	3,995,901.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		707,358.60	0.00	715,728.42	0.19	8,369.82
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-2,663,934.00	0.00	-2,663,934.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-471,951.56	0.00	-478,264.64	-0.13	-6,313.08
SUBTOTAL BRAZIL REAL			1,331,967.00	0.00	1,331,967.00		0.00
			235,407.04	0.00	237,463.78	0.06	2,056.74
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL			1,331,967.00	0.00	1,331,967.00		0.00
			235,407.04	0.00	237,463.78	0.06	2,056.74
CANADIAN DOLLAR							
CANADA							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-503,008.83	0.00	-503,008.83		0.00
	HB5F20000402: RIVER MERC LC SMA2		-401,660.94	0.00	-398,187.27	-0.11	3,473.67
	NON-BASE CURRENCY		7,163.32	0.00	7,163.32		0.00
	HB5F20000402: RIVER MERC LC SMA2		5,653.35	0.00	5,671.00	0.00	17.65
SUBTOTAL CANADIAN DOLLAR			-495,845.51	0.00	-495,845.51		0.00
			-396,007.59	0.00	-392,516.27	-0.11	3,491.32
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			-495,845.51	0.00	-495,845.51		0.00
			-396,007.59	0.00	-392,516.27	-0.11	3,491.32
CHINESE YUAN RENMINBI							
CHINA							
	VAR MARGIN ON SWAPS		84,030.50	0.00	84,030.50		0.00
	HB5F20000402: RIVER MERC LC SMA2		13,140.86	0.00	13,140.86	0.00	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	VAR MARGIN ON SWAPS		-123,819.75	0.00	-123,819.75		0.00
	HB5F20000402: RIVER MERC LC SMA2		-149,523.67	0.00	-149,523.67	-0.04	0.00

HB5G20000000 - HBT RIVER & MER LC

12/31/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	FFX CONTRACTS RECEIVABLE		75,000.00	0.00	75,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		85,216.55	0.00	85,364.80	0.02	148.25
	NON-BASE CURRENCY		267,410.38	0.00	267,410.38		0.00
	HB5F20000402: RIVER MERC LC SMA2		307,825.87	0.00	304,099.08	0.08	-3,726.79
SUBTOTAL EURO CURRENCY UNIT			218,590.63	0.00	218,590.63		0.00
			243,518.75	0.00	239,940.21	0.06	-3,578.54
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			218,590.63	0.00	218,590.63		0.00
			243,518.75	0.00	239,940.21	0.06	-3,578.54
INDIAN RUPEE							
INDIA							
	FFX CONTRACTS RECEIVABLE		36,680,429.37	0.00	36,680,429.37		0.00
	HB5F20000402: RIVER MERC LC SMA2		483,781.39	0.00	490,506.30	0.13	6,724.91
POUND STERLING							
UNITED KINGDOM							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-193,000.00	0.00	-193,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-259,647.36	0.00	-261,367.56	-0.07	-1,720.20
	NON-BASE CURRENCY		47,950.00	0.00	47,950.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		63,483.63	0.00	64,945.88	0.02	1,462.25
SUBTOTAL POUND STERLING			-145,050.00	0.00	-145,050.00		0.00
			-196,163.73	0.00	-196,421.68	-0.05	-257.95
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			-145,050.00	0.00	-145,050.00		0.00
			-196,163.73	0.00	-196,421.68	-0.05	-257.95
RUSSIAN RUBLE (NEW)							
RUSSIA							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-7,550,725.16	0.00	-7,550,725.16		0.00
	HB5F20000402: RIVER MERC LC SMA2		-101,075.72	0.00	-99,897.68	-0.03	1,178.04
SWISS FRANC							
SWITZERLAND							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-67,000.00	0.00	-67,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-73,091.10	0.00	-73,616.30	-0.02	-525.20
	NON-BASE CURRENCY		-272,808.80	0.00	-272,808.80		0.00
	HB5F20000402: RIVER MERC LC SMA2		-298,581.83	0.00	-299,411.51	-0.08	-829.68
SUBTOTAL SWISS FRANC			-339,808.80	0.00	-339,808.80		0.00
			-371,672.93	0.00	-373,027.81	-0.10	-1,354.88

HB5G20000000 - HBT RIVER & MER LC

12/31/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			-339,808.80	0.00	-339,808.80		0.00
			-371,672.93	0.00	-373,027.81	-0.10	-1,354.88
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,001.12	0.00	-8,001.12		0.00
	HB5F20000002: RIVER & MER LONG CR		-8,001.12	0.00	-8,001.12	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
	PAYABLE FOR CUSTODIAN FEES		-19,767.44	0.00	-19,767.44		0.00
	HB5F20000002: RIVER & MER LONG CR		-19,767.44	0.00	-19,767.44	-0.01	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,276,356.54	0.00	-1,276,356.54		0.00
	HB5F20000402: RIVER MERC LC SMA2		-1,276,356.54	0.00	-1,276,356.54	-0.34	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		103,589.84	0.00	103,589.84		0.00
	HB5F20000402: RIVER MERC LC SMA2		103,589.84	0.00	103,589.84	0.03	0.00
	CASH - BROKER		-22,200.13	0.00	-22,200.13		0.00
	HB5F20000402: RIVER MERC LC SMA2		-22,200.13	0.00	-22,200.13	-0.01	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-101,752.93	0.00	-101,752.93		0.00
	HB5F20000402: RIVER MERC LC SMA2		-101,752.93	0.00	-101,752.93	-0.03	0.00
	FFX CONTRACTS RECEIVABLE		1,307,426.68	0.00	1,307,426.68		0.00
	HB5F20000402: RIVER MERC LC SMA2		1,307,426.68	0.00	1,307,426.68	0.35	0.00
	PAYABLE FOR TRUSTEE FEES		-19,917.39	0.00	-19,917.39		0.00
	HB5F20000002: RIVER & MER LONG CR		-19,917.39	0.00	-19,917.39	-0.01	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-8,831,338.26	0.00	-8,831,338.26		0.00
	HB5F20000402: RIVER MERC LC SMA2		-8,831,338.26	0.00	-8,831,338.26	-2.35	0.00
	VAR MARGIN ON SWAPS		-85,083.29	0.00	-85,083.29		0.00
	HB5F20000402: RIVER MERC LC SMA2		-85,083.29	0.00	-85,083.29	-0.02	0.00
	CASH		-2,848.01	0.00	-2,848.01		0.00
	HB5F20000402: RIVER MERC LC SMA2		-2,848.01	0.00	-2,848.01	0.00	0.00
3,248,520.100	BLACKROCK LIQ TREAS TR INSTL	100.0000	3,248,520.10	18.98	3,248,520.10		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	3,248,520.10	18.98	3,248,520.10	0.86	0.00
	HB5F20000002: RIVER & MER LONG CR						
465,820.020	BLACKROCK LIQ TREAS TR INSTL	100.0000	465,820.02	2.65	465,820.02		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	465,820.02	2.65	465,820.02	0.12	0.00
	HB5F20000402: RIVER MERC LC SMA2						

HB5G20000000 - HBT RIVER & MER LC

12/31/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
879,000.000	MS ICE CCP COLLAT	100.0000	879,000.00	7.72	879,000.00		0.00
999G94142	VAR RT 01/01/2049 DD 02/19/13 HB5F20000402: RIVER MERC LC SMA2	100.0000	879,000.00	7.72	879,000.00	0.23	0.00
37,000.000	MORGAN STANLEY CASH COLLATERAL	100.0000	37,000.00	0.31	37,000.00		0.00
999J27526	VAR RT 01/01/2049 DD 07/01/08 HB5F20000402: RIVER MERC LC SMA2	100.0000	37,000.00	0.31	37,000.00	0.01	0.00
0.000	MORG CCP COLLATERAL	0.0000	0.00	0.27	0.00		0.00
999MSCC30	VAR RT 01/01/2049 DD 07/01/08 HB5F20000402: RIVER MERC LC SMA2	0.0000	0.00	0.27	0.00	0.00	0.00
11,042.568	PIMCO FDS	10.0110	110,547.15	16.35	110,547.15		0.00
72201P613	SHORT TERM FLTG NAV PORT II HB5F20000402: RIVER MERC LC SMA2	10.0110	110,547.15	16.35	110,547.15	0.03	0.00
133,000.000	CASH COLLATERAL HELD AT MORGAN	1.0000	133,000.00	0.00	133,000.00		0.00
999782683	STANLEY HB5F20000402: RIVER MERC LC SMA2	1.0000	133,000.00	0.00	133,000.00	0.04	0.00
SUBTOTAL UNITED STATES			-4,096,067.26	46.28	-4,096,067.26		0.00
			-4,096,067.26	46.28	-4,096,067.26	-1.10	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			-4,096,067.26	46.28	-4,096,067.26		0.00
			-4,096,067.26	46.28	-4,096,067.26	-1.10	0.00
TOTAL CASH & CASH EQUIVALENTS			-4,183,684.09	46.28	-4,175,425.45	-1.14	8,258.64
FIXED INCOME SECURITIES							
CANADIAN DOLLAR							
CANADA							
100,000.000	ENBRIDGE INC	103.9461	102,384.93	1,475.29	103,946.10		1,561.17
NCB6RTVQ1	4.240% 27-AUG-2042 UNSECD MTN HB5F20000402: RIVER MERC LC SMA2	82.2912	80,286.28	1,167.95	82,291.18	0.02	2,004.90
400,000.000	ROYAL BANK OF CANADA	97.0372	400,000.00	1,520.00	388,148.80		-11,851.20
NC9UUAXN3	VAR RT 11/24/2081 HB5F20000402: RIVER MERC LC SMA2	76.8216	332,806.39	1,203.34	307,286.39	0.08	-25,520.00
SUBTOTAL CANADA			502,384.93	2,995.29	492,094.90		-10,290.03
			413,092.67	2,371.29	389,577.57	0.10	-23,515.10
TOTAL FIXED INCOME SECURITIES CANADIAN DOLLAR			502,384.93	2,995.29	492,094.90		-10,290.03
			413,092.67	2,371.29	389,577.57	0.10	-23,515.10
CHINESE YUAN RENMINBI							
CHINA							

HB5G20000000 - HBT RIVER & MER LC

12/31/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
210,000.000	CCP_IRS. P CNY-7D FIXING REPO	1.2779	0.01	245.90	2,683.55		2,683.54
FC9QKFB54	REC 2.67% 2025 DEC 16	0.2005	0.00	38.58	421.06	0.00	421.06
	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	0.9665	0.01	487.73	4,155.86		4,155.85
FC9QKFE69	REC 2.59% 2025 DEC 16	0.1516	0.00	76.53	652.07	0.00	652.07
	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						
600,000.000	CCP_IRS. P CNY-7D FIXING REPO	2.1527	0.01	711.17	12,916.29		12,916.28
FC9QKJTX6	REC 2.88% 2026 MAR 17	0.3378	0.00	111.58	2,026.61	0.00	2,026.61
	HB5F20000402: RIVER MERC LC SMA2 SWU016YW6						
-600,000.000	CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-2.47	0.00		0.01
FC9QKJTY4	REC 2.88% 2026 MAR 17	0.0000	0.00	-0.39	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2 SWU016YW6						
400,000.000	CCP_IRS. P CNY-7D FIXING REPO	1.8307	0.01	460.68	7,322.96		7,322.95
FC9QKKE92	REC 2.8% 2026 MAR 17	0.2872	0.00	72.28	1,149.00	0.00	1,149.00
	HB5F20000402: RIVER MERC LC SMA2 SWU0171X8						
-400,000.000	CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-1.64	0.00		0.01
FC9QKKFA8	REC 2.8% 2026 MAR 17	0.0000	0.00	-0.26	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2 SWU0171X8						
300,000.000	CCP_IRS. P CNY-7D FIXING REPO	1.8603	0.01	346.44	5,580.89		5,580.88
FC9QKKFN0	REC 2.81% 2026 MAR 17	0.2919	0.00	54.36	875.66	0.00	875.66
	HB5F20000402: RIVER MERC LC SMA2 SWU017522						
-300,000.000	CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-1.23	0.00		0.01
FC9QKKFP5	REC 2.81% 2026 MAR 17	0.0000	0.00	-0.19	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2 SWU017522						

HB5G20000000 - HBT RIVER & MER LC

12/31/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,800,000.000	CCP_IRS_P CNY-7D FIXING REPO	1.7224	0.06	7,428.77	99,898.10		99,898.04
FC9QK1D12	REC 2.75% 2026 SEP 15	0.2702	0.01	1,165.60	15,674.35	0.00	15,674.34
	HB5F20000402: RIVER MERC LC SMA2 SWU01AGF4						
-5,800,000.000	CCP_IRS_P CNY-7D FIXING REPO	0.0000	-29,766.57	-27.01	0.00		29,766.57
FC9QK1D20	REC 2.75% 2026 SEP 15	0.0000	-4,652.99	-4.24	0.00	0.00	4,652.99
	HB5F20000402: RIVER MERC LC SMA2 SWU01AGF4						
SUBTOTAL CHINA			-29,766.51	9,645.54	132,557.65		162,324.16
			-4,652.98	1,513.42	20,798.75	0.00	25,451.73
TOTAL FIXED INCOME SECURITIES CHINESE YUAN RENMINBI			-29,766.51	9,645.54	132,557.65		162,324.16
			-4,652.98	1,513.42	20,798.75	0.00	25,451.73
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
-200,000.000	CDX SP ITRX.EUR.36 5YR	0.0072	-235.50	0.00	-14.49		221.01
XX9QLD9ML	PUT JAN 22 000.750 ED 011922	0.0082	-276.12	0.00	-16.48	0.00	259.64
	HB5F20000402: RIVER MERC LC SMA2 317551042						
-100,000.000	CDX SP ITRX.EUR.XOVER.36.1 5YR	0.0928	-667.50	0.00	-92.78		574.72
XX9QLE9NA	PUT FEB 22 004.000 ED 021622	0.1055	-775.90	0.00	-105.51	0.00	670.39
	HB5F20000402: RIVER MERC LC SMA2 317556RT7						
-100,000.000	CDX SP ITRX.EUR.XOVER.35.1 5YR	0.0261	-468.25	0.00	-26.10		442.15
XX9QKU9ML	PUT JAN 22 003.500 ED 011922	0.0297	-555.06	0.00	-29.68	0.00	525.38
	HB5F20000402: RIVER MERC LC SMA2 3175654F3						
-100,000.000	CDX SP ITRX.EUR.36 5YR	0.0064	-120.00	0.00	-6.37		113.63
XX9QLD9MD	PUT JAN 22 000.800 ED 011922	0.0072	-138.51	0.00	-7.24	0.00	131.27
	HB5F20000402: RIVER MERC LC SMA2 317572LA1						
-100,000.000	CDX SP ITRX.EUR.XOVER.36.1 5YR	0.0276	-505.00	0.00	-27.57		477.43
XX9QLE9MA	PUT JAN 22 003.750 ED 011922	0.0314	-589.51	0.00	-31.35	0.00	558.16
	HB5F20000402: RIVER MERC LC SMA2 3175839H7						
-100,000.000	CDX SP ITRX.EUR.36 5YR	0.0408	-86.00	0.00	-40.78		45.22
XX9QLD9OA	PUT MAR 22 000.800 ED 031622	0.0464	-96.72	0.00	-46.38	0.00	50.34
	HB5F20000402: RIVER MERC LC SMA2 3175955A0						

HB5G20000000 - HBT RIVER & MER LC
12/31/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-200,000.000 XX9QLD9OH	CDX SP ITRX.EUR.36 5YR PUT MAR 22 000.900 ED 031622 HB5F20000402: RIVER MERC LC SMA2 317595I40	0.0300 0.0341	-274.00 -310.10	0.00 0.00	-59.99 -68.22	0.00	214.01 241.88
-100,000.000 XX9QLD9ME	CDX SP ITRX.EUR.36 5YR PUT JAN 22 000.800 ED 011922 HB5F20000402: RIVER MERC LC SMA2 317595NW2	0.0064 0.0072	-122.50 -141.40	0.00 0.00	-6.37 -7.24	0.00	116.13 134.16
600,000.000 XX9QKV287	CCP_CDS. SP UL GLENCORE INTERN REC 500BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0K0H603312021683	17.4762 19.8739	112,054.25 135,019.77	833.33 947.66	104,857.20 119,243.61	0.03	-7,197.05 -15,776.16
-600,000.000 XX9QKV295	CCP_CDS._SP UL GLENCORE INTERN REC 500BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0K0H603312021683	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00 0.00	0.00	0.01 0.01
100,000.000 XX9QLHER2	CCP_CDS. SP UL ARCELORMITTAL C REC 500BPS 2026 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0K0H603312021578	17.7781 20.2173	17,695.20 20,507.85	152.78 173.74	17,778.10 20,217.26	0.01	82.90 -290.59
-100,000.000 XX9QLHET8	CCP_CDS._SP UL ARCELORMITTAL C REC 500BPS 2026 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0K0H603312021578	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00 0.00	0.00	0.01 0.01
SUBTOTAL EURO CURRENCY GEOGRAPHIC			127,270.68	986.11	122,360.85		-4,909.83
			152,644.28	1,121.40	139,148.77	0.04	-13,495.51
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT			127,270.68	986.11	122,360.85		-4,909.83
			152,644.28	1,121.40	139,148.77	0.04	-13,495.51
POUND STERLING							
UNITED KINGDOM							
100,000.000 EXBMVMF88	BELLIS ACQUISITION CO PLC 144A 3.250% 02/16/2026 HB5F20000402: RIVER MERC LC SMA2	96.1374 130.2133	100,000.00 138,450.00	819.18 1,109.54	96,137.40 130,213.30	0.03	-3,862.60 -8,236.70
U.S. DOLLAR							
AUSTRALIA							
110,000.000 803014AA7	SANTOS FINANCE LTD 144A 3.649% 04/29/2031 DD 04/29/21 HB5F20000402: RIVER MERC LC SMA2	101.8861 101.8861	110,028.50 110,028.50	701.36 701.36	112,074.66 112,074.66	0.03	2,046.16 2,046.16

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Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	MACQUARIE GROUP LTD 144A	99.8164	100,000.00	617.68	99,816.44		-183.56
55608JAZ1	VAR RT 01/14/2033 DD 10/14/21 HB5F20000402: RIVER MERC LC SMA2	99.8164	100,000.00	617.68	99,816.44	0.03	-183.56
SUBTOTAL AUSTRALIA			210,028.50	1,319.04	211,891.10		1,862.60
			210,028.50	1,319.04	211,891.10	0.06	1,862.60
AUSTRIA							
200,000.000	KLABIN AUSTRIA GMBH 144A	92.6260	200,000.00	3,010.40	185,252.00		-14,748.00
49836AAC8	3.200% 01/12/2031 DD 01/12/21 HB5F20000402: RIVER MERC LC SMA2	92.6260	200,000.00	3,010.40	185,252.00	0.05	-14,748.00
BRITISH VIRGIN ISLANDS							
200,000.000	TSMC GLOBAL LTD 144A	92.8580	198,383.54	710.30	185,715.95		-12,667.59
872882AG0	1.375% 09/28/2030 DD 09/28/20 HB5F20000402: RIVER MERC LC SMA2	92.8580	198,383.54	710.30	185,715.95	0.05	-12,667.59
CANADA							
100,000.000	CANADIAN PACIFIC RAILWAY CO	102.3988	99,285.20	249.90	102,398.80		3,113.60
13645RBH6	3.100% 12/02/2051 DD 12/02/21 HB5F20000402: RIVER MERC LC SMA2	102.3988	99,285.20	249.90	102,398.80	0.03	3,113.60
100,000.000	CENOVUS ENERGY INC	100.6106	99,287.74	1,125.12	100,610.64		1,322.90
15135UAX7	3.750% 02/15/2052 DD 09/13/21 HB5F20000402: RIVER MERC LC SMA2	100.6106	99,287.74	1,125.12	100,610.64	0.03	1,322.90
300,000.000	TECK RESOURCES LTD	132.9502	348,092.31	8,668.80	398,850.59		50,758.28
878742AW5	6.250% 07/15/2041 DD 07/05/11 HB5F20000402: RIVER MERC LC SMA2	132.9502	348,092.31	8,668.80	398,850.59	0.11	50,758.28
SUBTOTAL CANADA			546,665.25	10,043.82	601,860.03		55,194.78
			546,665.25	10,043.82	601,860.03	0.17	55,194.78
CAYMAN ISLANDS							
200,000.000	ALIBABA GROUP HOLDING LTD	93.9600	198,864.35	2,489.90	187,919.98		-10,944.37
01609WAZ5	3.150% 02/09/2051 DD 02/09/21 HB5F20000402: RIVER MERC LC SMA2	93.9600	198,864.35	2,489.90	187,919.98	0.05	-10,944.37
200,000.000	CK HUTCHISON INTERNATIONA 144A	101.2160	197,953.89	1,061.82	202,431.95		4,478.06
12565WAB7	2.500% 04/15/2031 DD 04/15/21 HB5F20000402: RIVER MERC LC SMA2	101.2160	197,953.89	1,061.82	202,431.95	0.05	4,478.06
200,000.000	MELCO RESORTS FINANCE LTD 144A	97.0000	206,395.82	809.20	194,000.00		-12,395.82
58547DAD1	5.375% 12/04/2029 DD 12/04/19 HB5F20000402: RIVER MERC LC SMA2	97.0000	206,395.82	809.20	194,000.00	0.05	-12,395.82
100,000.000	SEAGATE HDD CAYMAN	97.3120	100,000.00	1,560.50	97,312.00		-2,688.00
81180WBE0	3.375% 07/15/2031 DD 12/08/20 HB5F20000402: RIVER MERC LC SMA2	97.3120	100,000.00	1,560.50	97,312.00	0.03	-2,688.00

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Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	XP INC 144A	96.3000	197,938.44	3,249.88	192,600.00		-5,338.44
98379XAA2	3.250% 07/01/2026 DD 07/01/21 HB5F20000402: RIVER MERC LC SMA2	96.3000	197,938.44	3,249.88	192,600.00	0.05	-5,338.44
SUBTOTAL CAYMAN ISLANDS			901,152.50	9,171.30	874,263.93		-26,888.57
			901,152.50	9,171.30	874,263.93	0.23	-26,888.57
CHILE							
200,000.000	CHILE GOVERNMENT INTERNATIONAL	103.2050	200,000.00	1,486.56	206,410.00		6,410.00
P8056EBC1	3.500% 04/15/2053 DD 04/15/21 HB5F20000402: RIVER MERC LC SMA2	103.2050	200,000.00	1,486.56	206,410.00	0.05	6,410.00
COLOMBIA							
100,000.000	ECOPETROL SA	93.6940	100,000.00	962.77	93,694.00		-6,306.00
279158AQ2	5.875% 11/02/2051 DD 11/02/21 HB5F20000402: RIVER MERC LC SMA2	93.6940	100,000.00	962.77	93,694.00	0.02	-6,306.00
FINLAND							
400,000.000	NORDEA BANK ABP 144A	94.8000	400,605.60	5,000.04	379,200.00		-21,405.60
65559CAD3	VAR RT 12/31/2049 DD 09/01/21 HB5F20000402: RIVER MERC LC SMA2	94.8000	400,605.60	5,000.04	379,200.00	0.10	-21,405.60
FRANCE							
200,000.000	SOCIETE GENERALE SA 144A	102.0090	199,889.06	2,416.78	204,017.91		4,128.85
83368RBB7	3.625% 03/01/2041 DD 03/01/21 HB5F20000402: RIVER MERC LC SMA2	102.0090	199,889.06	2,416.78	204,017.91	0.05	4,128.85
200,000.000	BNP PARIBAS SA 144A	100.3000	200,000.00	3,257.43	200,600.00		600.00
05565ASK0	VAR RT 12/31/2049 DD 02/25/21 HB5F20000402: RIVER MERC LC SMA2	100.3000	200,000.00	3,257.43	200,600.00	0.05	600.00
SUBTOTAL FRANCE			399,889.06	5,674.21	404,617.91		4,728.85
			399,889.06	5,674.21	404,617.91	0.10	4,728.85
HONG KONG							
200,000.000	XIAOMI BEST TIME INTERNAT 144A	101.8560	207,435.32	3,818.40	203,712.00		-3,723.32
98422HAE6	4.100% 07/14/2051 DD 07/14/21 HB5F20000402: RIVER MERC LC SMA2	101.8560	207,435.32	3,818.40	203,712.00	0.05	-3,723.32
INDIA							
200,000.000	EXPORT-IMPORT BANK OF IND 144A	93.9973	183,787.68	2,105.20	187,994.57		4,206.89
30216JAF2	2.250% 01/13/2031 DD 01/13/21 HB5F20000402: RIVER MERC LC SMA2	93.9973	183,787.68	2,105.20	187,994.57	0.05	4,206.89
IRELAND							
200,000.000	AERCAP IRELAND CAPITAL DAC / A	102.0804	199,255.18	1,153.06	204,160.72		4,905.54
00774MAX3	3.300% 01/30/2032 DD 10/29/21 HB5F20000402: RIVER MERC LC SMA2	102.0804	199,255.18	1,153.06	204,160.72	0.05	4,905.54

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Shares/Par Security ID	Description Link Ref	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	GE CAPITAL INTERNATIONAL FUNDI	119.5120	362,150.72	1,699.53	358,536.00		-3,614.72
36164QNA2	4.418% 11/15/2035 DD 05/15/16 HB5F20000402: RIVER MERC LC SMA2	119.5120	362,150.72	1,699.53	358,536.00	0.10	-3,614.72
SUBTOTAL IRELAND			561,405.90	2,852.59	562,696.72		1,290.82
			561,405.90	2,852.59	562,696.72	0.15	1,290.82
ISRAEL							
200,000.000	BANK HAPOALIM BM 144A	99.0000	200,000.00	1,284.16	198,000.00		-2,000.00
NABNRR5X6	VAR RT 01/21/2032 HB5F20000402: RIVER MERC LC SMA2	99.0000	200,000.00	1,284.16	198,000.00	0.05	-2,000.00
ITALY							
200,000.000	INTESA SANPAOLO SPA 144A	102.9944	210,031.14	824.91	205,988.86		-4,042.28
46115HBS5	VAR RT 06/01/2042 DD 06/01/21 HB5F20000402: RIVER MERC LC SMA2	102.9944	210,031.14	824.91	205,988.86	0.05	-4,042.28
400,000.000	UNICREDIT SPA 144A	119.9585	482,476.59	7,217.55	479,833.84		-2,642.75
904678AQ2	VAR RT 04/02/2034 DD 04/02/19 HB5F20000402: RIVER MERC LC SMA2	119.9585	482,476.59	7,217.55	479,833.84	0.13	-2,642.75
SUBTOTAL ITALY			692,507.73	8,042.46	685,822.70		-6,685.03
			692,507.73	8,042.46	685,822.70	0.18	-6,685.03
JAPAN							
200,000.000	MIZUHO FINANCIAL GROUP INC	96.3106	200,000.00	1,242.15	192,621.28		-7,378.72
60687YBL2	VAR RT 09/08/2031 DD 09/08/20 HB5F20000402: RIVER MERC LC SMA2	96.3106	200,000.00	1,242.15	192,621.28	0.05	-7,378.72
JERSEY C I							
100,000.000	APTIV PLC	95.6275	97,818.68	327.11	95,627.50		-2,191.18
03835VAJ5	3.100% 12/01/2051 DD 11/23/21 HB5F20000402: RIVER MERC LC SMA2	95.6275	97,818.68	327.11	95,627.50	0.03	-2,191.18
LUXEMBOURG							
200,000.000	CSN RESOURCES SA 144A	95.1260	200,000.00	547.14	190,252.00		-9,748.00
12644VADO	4.625% 06/10/2031 DD 06/10/21 HB5F20000402: RIVER MERC LC SMA2	95.1260	200,000.00	547.14	190,252.00	0.05	-9,748.00
NETHERLANDS							
200,000.000	PROSUS NV 144A	93.5918	200,009.60	3,049.00	187,183.51		-12,826.09
74365PAE8	3.832% 02/08/2051 DD 12/08/20 HB5F20000402: RIVER MERC LC SMA2	93.5918	200,009.60	3,049.00	187,183.51	0.05	-12,826.09
SAUDI ARABIA							
200,000.000	SAUDI ARABIAN OIL CO 144A	97.2782	198,149.12	667.99	194,556.40		-3,592.72
80414L2L8	3.250% 11/24/2050 DD 11/24/20 HB5F20000402: RIVER MERC LC SMA2	97.2782	198,149.12	667.99	194,556.40	0.05	-3,592.72

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
UNITED ARAB EMIRATES							
100,000.000	ABU DHABI GOVERNMENT INTE 144A	90.9708	100,000.00	892.62	90,970.80		-9,029.20
29135LAN0	2.700% 09/02/2070 DD 09/02/20 HB5F20000402: RIVER MERC LC SMA2	90.9708	100,000.00	892.62	90,970.80	0.02	-9,029.20
UNITED KINGDOM							
200,000.000	ANGLO AMERICAN CAPITAL PL 144A	99.6385	199,536.36	1,661.20	199,276.96		-259.40
034863BA7	2.875% 03/17/2031 DD 03/17/21 HB5F20000402: RIVER MERC LC SMA2	99.6385	199,536.36	1,661.20	199,276.96	0.05	-259.40
100,000.000	VODAFONE GROUP PLC	115.8295	118,845.08	1,227.68	115,829.51		-3,015.57
92857WBU3	4.250% 09/17/2050 DD 09/17/19 HB5F20000402: RIVER MERC LC SMA2	115.8295	118,845.08	1,227.68	115,829.51	0.03	-3,015.57
200,000.000	STANDARD CHARTERED PLC 144A	98.5000	200,000.00	4,418.34	197,000.00		-3,000.00
853254BX7	VAR RT 12/31/2049 DD 01/14/21 HB5F20000402: RIVER MERC LC SMA2	98.5000	200,000.00	4,418.34	197,000.00	0.05	-3,000.00
SUBTOTAL UNITED KINGDOM			518,381.44	7,307.22	512,106.47		-6,274.97
			518,381.44	7,307.22	512,106.47	0.13	-6,274.97
UNITED STATES							
-100,000.000	CDX_SP CDX.NA.IG.37.1 5YR	0.0025	-115.25	0.00	-2.46		112.79
99QAGG9MB	PUT JAN 22 000.850 ED 011922 HB5F20000402: RIVER MERC LC SMA2 317564ML3	0.0025	-115.25	0.00	-2.46	0.00	112.79
-100,000.000	CCP IRS R 1.825% US0003M	0.2438	-1,057.50	0.00	-243.80		813.70
99QAGM9MF	PUT JAN 22 001.825 ED 010722 HB5F20000402: RIVER MERC LC SMA2 317U017I4	0.2438	-1,057.50	0.00	-243.80	0.00	813.70
-100,000.000	CCP IRS R 1.525% US0003M	0.0331	-1,057.50	0.00	-33.08		1,024.42
99QAGM9AL	CALL JAN 22 001.525 ED 010722 HB5F20000402: RIVER MERC LC SMA2 317U018I3	0.0331	-1,057.50	0.00	-33.08	0.00	1,024.42
-200,000.000	IRS R 1.76300% P US0003M	0.0521	-763.00	0.00	-104.16		658.84
99QAGM9MH	PUT JAN 22 001.763 ED 011022 HB5F20000402: RIVER MERC LC SMA2 317U035I2	0.0521	-763.00	0.00	-104.16	0.00	658.84
-200,000.000	IRS R 1.46300% P US0003M	0.1201	-763.00	0.00	-240.20		522.80
99QAGM9AE	CALL JAN 22 001.463 ED 011022 HB5F20000402: RIVER MERC LC SMA2 317U036I1	0.1201	-763.00	0.00	-240.20	0.00	522.80

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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
-200,000.000 99QAGM9MN	CCP IRS 1.8375% P US0003M PUT JAN 22 001.838 ED 011022 HB5F20000402: RIVER MERC LC SMA2 317U067I3	0.3232	-1,823.00	0.00	-646.40	0.00	1,176.60
-200,000.000 99QAGM9AQ	IRS R 1.53750% P US0003M CALL JAN 22 001.538 ED 011022 HB5F20000402: RIVER MERC LC SMA2 317U068I2	0.1006	-1,823.00	0.00	-201.20	0.00	1,621.80
-100,000.000 99QAGN9MA	CCP IRS R 1.605% P US0003M PUT JAN 22 000.016 ED 011422 HB5F20000402: RIVER MERC LC SMA2 317U120I8	0.1346	-247.50	0.00	-134.60	0.00	112.90
-100,000.000 99QAGN9AD	CCP IRS R 1.305% P US0003M CALL JAN 22 000.013 ED 011422 HB5F20000402: RIVER MERC LC SMA2 317U121I7	0.0588	-247.50	0.00	-58.78	0.00	188.72
-100,000.000 99QAGN9MB	CCP IRS R 1.8325% P US0003M PUT JAN 22 000.018 ED 011422 HB5F20000402: RIVER MERC LC SMA2 317U122I6	0.5161	-850.00	0.00	-516.10	0.00	333.90
-100,000.000 99QAGN9AL	CCP IRS R 1.5325% P US0003M CALL JAN 22 000.015 ED 011422 HB5F20000402: RIVER MERC LC SMA2 317U123I5	0.1788	-850.00	0.00	-178.80	0.00	671.20
-200,000.000 99QAGP9MA	CCP IRS R 1.52% P US0003M PUT JAN 22 001.820 ED 011822 HB5F20000402: RIVER MERC LC SMA2 317U172I5	0.7529	-1,550.00	0.00	-1,505.80	0.00	44.20
-200,000.000 99QAGL9AF	CCP IRS R 1.52% P US0003M CALL JAN 22 001.520 ED 011822 HB5F20000402: RIVER MERC LC SMA2 317U173I4	0.2395	-1,550.00	0.00	-479.00	0.00	1,071.00
-100,000.000 99QAGN9MU	CCP IRS R 1.518% P US0003M PUT JAN 22 001.518 ED 011822 HB5F20000402: RIVER MERC LC SMA2 317U212I7	0.3561	-227.50	0.00	-356.10	0.00	-128.60
-100,000.000 99QAGN9AT	CCP IRS R 1.218% P US0003M CALL JAN 22 001.218 ED 011822 HB5F20000402: RIVER MERC LC SMA2 317U213I6	0.0267	-227.50	0.00	-26.74	0.00	200.76

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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
-100,000.000 99QAGN9MX	CCP IRS R 1.815% P US0003M PUT JAN 22 001.815 ED 012022 HB5F20000402: RIVER MERC LC SMA2 317U229I8	0.8686	-850.00	0.00	-868.60	0.00	-18.60
-100,000.000 99QAGN9MY	CCP IRS P US0003M PUT JAN 22 001.655 ED 012022 HB5F20000402: RIVER MERC LC SMA2 317U230I5	0.4219	-332.50	0.00	-421.90	0.00	-89.40
-100,000.000 99QAGN9AW	CCP IRS P US0003M CALL JAN 22 001.355 ED 012022 HB5F20000402: RIVER MERC LC SMA2 317U231I4	0.0850	-332.50	0.00	-85.00	0.00	247.50
-100,000.000 99QAGN9AV	CCP IRS R 1.515%P US0003M CALL JAN 22 001.515 ED 012022 HB5F20000402: RIVER MERC LC SMA2 317U232I3	0.2695	-850.00	0.00	-269.50	0.00	580.50
-100,000.000 99QAGA9MA	IRS R 1.96000% P US0003M PUT JAN 22 001.960 ED 013122 HB5F20000402: RIVER MERC LC SMA2 317U330I4	0.4596	-932.50	0.00	-459.60	0.00	472.90
-100,000.000 99QAGA9AA	IRS R 1.66000% P US0003M CALL JAN 22 001.660 ED 013122 HB5F20000402: RIVER MERC LC SMA2 317U331I3	1.3918	-932.50	0.00	-1,391.80	0.00	-459.30
1,100,000.000 99QAGG9VK	IRS R 2.06000% P US0003M PUT OCT 23 002.060 ED 102523 HB5F20000402: RIVER MERC LC SMA2 317U341Z3	5.7488	62,757.89	0.00	63,236.80	0.02	478.91
-5,500,000.000 99QAGG9VJ	IRS R 2.00000% P US0003M PUT OCT 23 002.000 ED 102523 HB5F20000402: RIVER MERC LC SMA2 317U342Z2	1.4022	-62,943.16	0.00	-77,121.00	-0.02	-14,177.84
-200,000.000 99QAGL9ML	CCP IRS R 1.93625% P US0003M PUT JAN 22 001.936 ED 011822 HB5F20000402: RIVER MERC LC SMA2 317U867Z7	0.0225	-1,060.00	0.00	-45.06	0.00	1,014.94
-200,000.000 99QAGL9AA	CCP IRS R 1.53625% P US0003M CALL JAN 22 001.536 ED 011822 HB5F20000402: RIVER MERC LC SMA2 317U868Z6	0.4480	-1,060.00	0.00	-896.00	0.00	164.00

HB5G20000000 - HBT RIVER & MER LC

12/31/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
200,000.000	CCP_CDS. SP UL THE AES CORPORA	16.8004	39,696.42	-2,194.52	33,600.80		-6,095.62
NA9QKMUV6	REC 500BPS 2025 DEC 20	16.8004	39,696.42	-2,194.52	33,600.80	0.01	-6,095.62
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JTH801212021738						
-200,000.000	CCP_CDS._SP UL THE AES CORPORA	0.0000	-0.01	0.00	0.00		0.01
NA9QKMUW4	REC 500BPS 2025 DEC 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JTH801212021738						
700,000.000	CCP_CDS. SP UL GE CME	1.7072	4,556.02	233.33	11,950.40		7,394.38
NA9QKT6N6	1.000% 00BPS 2026 JUN 20	1.7072	4,556.02	233.33	11,950.40	0.00	7,394.38
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JYY5						
-700,000.000	CCP_CDS._SP UL GE CME	0.0000	-0.02	0.00	0.00		0.02
NA9QKT6P1	REC 100BPS 2026 JUN 20	0.0000	-0.02	0.00	0.00	0.00	0.02
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JYY5						
100,000.000	CCP_CDS. SP UL TECK RESOURCES	16.7746	17,740.61	138.89	16,774.60		-966.01
NA9QKU2Y3	REC 500BPS 2026 JUN 20	16.7746	17,740.61	138.89	16,774.60	0.00	-966.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0K0G803262021600						
-100,000.000	CCP_CDS._SP UL TECK RESOURCES	0.0000	-0.01	0.00	0.00		0.01
NA9QKU2Z0	REC 500BPS 2026 JUN 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0K0G803262021600						
100,000.000	CCP_CD_X. SP UL ITRAXX ASIA EX-	0.9937	148.06	33.33	993.70		845.64
NA9QLDZF5	REC 100BPS 2026 DEC 20	0.9937	148.06	33.33	993.70	0.00	845.64
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0KCA8						
-100,000.000	CCP_CD_X._SP UL ITRAXX ASIA EX-	0.0000	-0.01	0.00	0.00		0.01
NA9QLDZG3	REC 100BPS 2026 DEC 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0KCA8						
0.000	CCP_IRS. P USD-LIBOR-BBA 3M CM	0.0000	0.00	-13.86	0.00		0.00
NA9QLK679	REC 1.24% 2026 NOV 02	0.0000	0.00	-13.86	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01DCV710292021631						
100,000.000	AMC NETWORKS INC	99.3750	100,000.00	1,610.78	99,375.00		-625.00
00164VAF0	4.250% 02/15/2029 DD 02/08/21	99.3750	100,000.00	1,610.78	99,375.00	0.03	-625.00
	HB5F20000402: RIVER MERC LC SMA2						

HB5G2000000 - HBT RIVER & MER LC
12/31/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
100,000.000	ALEXANDRIA REAL ESTATE EQUITIE	99.1582	99,592.06	358.15	99,158.23		-433.83
015271AX7	3.000% 05/18/2051 DD 02/18/21	99.1582	99,592.06	358.15	99,158.23	0.03	-433.83
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	COMMIT TO PUR FNMA SF MTG	101.1673	304,038.66	0.00	303,501.92		-536.74
01F020661	2.000% 06/01/2052 DD 06/01/22	101.1673	304,038.66	0.00	303,501.92	0.08	-536.74
	HB5F20000402: RIVER MERC LC SMA2						
-300,000.000	COMMIT TO PUR FNMA SF MTG	101.1673	-300,140.63	0.00	-303,501.92		-3,361.29
01F020661	2.000% 06/01/2052 DD 06/01/22	101.1673	-300,140.63	0.00	-303,501.92	-0.08	-3,361.29
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	COMMIT TO PUR FNMA SF MTG	101.9883	305,410.59	0.00	305,964.99		554.40
01F020679	2.000% 07/01/2051 DD 07/01/21	101.9883	305,410.59	0.00	305,964.99	0.08	554.40
	HB5F20000402: RIVER MERC LC SMA2						
-300,000.000	COMMIT TO PUR FNMA SF MTG	101.9883	-303,679.69	0.00	-305,964.99		-2,285.30
01F020679	2.000% 07/01/2051 DD 07/01/21	101.9883	-303,679.69	0.00	-305,964.99	-0.08	-2,285.30
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	COMMIT TO PUR FNMA SF MTG	103.5010	103,421.88	0.00	103,500.96		79.08
01F030629	3.000% 02/01/2052 DD 02/01/22	103.5010	103,421.88	0.00	103,500.96	0.03	79.08
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	AMAZON.COM INC	104.0843	99,632.36	391.44	104,084.29		4,451.93
023135CA2	2.875% 05/12/2041 DD 05/12/21	104.0843	99,632.36	391.44	104,084.29	0.03	4,451.93
	HB5F20000402: RIVER MERC LC SMA2						
50,000.000	AMAZON.COM INC	107.2222	51,381.08	211.16	53,611.11		2,230.03
023135CBO	3.100% 05/12/2051 DD 05/12/21	107.2222	51,381.08	211.16	53,611.11	0.01	2,230.03
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	AMFAM HOLDINGS INC 144A	102.2176	100,000.00	856.98	102,217.60		2,217.60
03115AAA1	2.805% 03/11/2031 DD 03/11/21	102.2176	100,000.00	856.98	102,217.60	0.03	2,217.60
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARCHES BUYER INC 144A	99.9100	100,000.00	354.02	99,910.00		-90.00
039524AA1	4.250% 06/01/2028 DD 12/04/20	99.9100	100,000.00	354.02	99,910.00	0.03	-90.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARES CAPITAL CORP	98.4318	97,552.60	512.38	98,431.80		879.20
04010LBC6	3.200% 11/15/2031 DD 11/04/21	98.4318	97,552.60	512.38	98,431.80	0.03	879.20
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ATMOS ENERGY CORP	97.5742	99,359.62	712.52	97,574.17		-1,785.45
049560AW5	2.850% 02/15/2052 DD 10/01/21	97.5742	99,359.62	712.52	97,574.17	0.03	-1,785.45
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BAT CAPITAL CORP	97.1502	100,000.00	726.98	97,150.17		-2,849.83
05526DBS3	2.726% 03/25/2031 DD 09/25/20	97.1502	100,000.00	726.98	97,150.17	0.03	-2,849.83
	HB5F20000402: RIVER MERC LC SMA2						

HB5G20000000 - HBT RIVER & MER LC

12/31/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 084664CX7	BERKSHIRE HATHAWAY FINANCE COR 2.500% 01/15/2051 DD 01/15/21 HB5F20000402: RIVER MERC LC SMA2	93.2183 93.2183	98,877.74 98,877.74	1,155.60 1,155.60	93,218.27 93,218.27	0.02	-5,659.47 -5,659.47
100,000.000 08661UAB2	BETH ISRAEL LAHEY HEALTH INC 3.080% 07/01/2051 DD 11/16/21 HB5F20000402: RIVER MERC LC SMA2	98.9728 98.9728	100,000.00 100,000.00	385.08 385.08	98,972.82 98,972.82	0.03	-1,027.18 -1,027.18
100,000.000 09261BAF7	BLACKSTONE HOLDINGS FINAN 144A 2.850% 08/05/2051 DD 08/05/21 HB5F20000402: RIVER MERC LC SMA2	97.7275 97.7275	99,743.15 99,743.15	1,156.94 1,156.94	97,727.54 97,727.54	0.03	-2,015.61 -2,015.61
200,000.000 097023DC6	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 HB5F20000402: RIVER MERC LC SMA2	106.7498 106.7498	199,880.85 199,880.85	3,020.97 3,020.97	213,499.53 213,499.53	0.06	13,618.68 13,618.68
100,000.000 16412XAK1	CHENIERE CORPUS CHRISTI H 144A 2.742% 12/31/2039 DD 08/24/21 HB5F20000402: RIVER MERC LC SMA2	97.7540 97.7540	100,000.00 100,000.00	7.37 7.37	97,754.00 97,754.00	0.03	-2,246.00 -2,246.00
200,000.000 209111GC1	CONSOLIDATED EDISON CO OF NEW 3.200% 12/01/2051 DD 12/02/21 HB5F20000402: RIVER MERC LC SMA2	100.3318 100.3318	200,000.00 200,000.00	516.00 516.00	200,663.68 200,663.68	0.05	663.68 663.68
100,000.000 247361ZT8	DELTA AIR LINES INC 3.750% 10/28/2029 DD 10/28/19 HB5F20000402: RIVER MERC LC SMA2	102.5768 102.5768	99,661.63 99,661.63	665.40 665.40	102,576.84 102,576.84	0.03	2,915.21 2,915.21
100,000.000 264414AX1	DUKE REALTY LP 2.250% 01/15/2032 DD 11/10/21 HB5F20000402: RIVER MERC LC SMA2	98.1908 98.1908	98,836.52 98,836.52	318.80 318.80	98,190.81 98,190.81	0.03	-645.71 -645.71
100,000.000 26884LAL3	EQT CORP 5.000% 01/15/2029 DD 11/16/20 HB5F20000402: RIVER MERC LC SMA2	110.7500 110.7500	100,000.00 100,000.00	2,311.80 2,311.80	110,750.00 110,750.00	0.03	10,750.00 10,750.00
100,000.000 26885BAL4	EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21 HB5F20000402: RIVER MERC LC SMA2	105.7500 105.7500	100,000.00 100,000.00	2,196.10 2,196.10	105,750.00 105,750.00	0.03	5,750.00 5,750.00
100,000.000 29364WBD9	ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20 HB5F20000402: RIVER MERC LC SMA2	98.3403 98.3403	104,302.58 104,302.58	854.36 854.36	98,340.32 98,340.32	0.03	-5,962.26 -5,962.26
100,000.000 29366MAB4	ENTERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20 HB5F20000402: RIVER MERC LC SMA2	93.3088 93.3088	99,613.74 99,613.74	121.04 121.04	93,308.83 93,308.83	0.02	-6,304.91 -6,304.91
100,000.000 31620MBT2	FIDELITY NATIONAL INFORMATION 2.250% 03/01/2031 DD 03/02/21 HB5F20000402: RIVER MERC LC SMA2	97.9044 97.9044	99,426.36 99,426.36	750.10 750.10	97,904.39 97,904.39	0.03	-1,521.97 -1,521.97

HB5G2000000 - HBT RIVER & MER LC

12/31/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 33939HAA7	FLEX INTERMEDIATE HOLDCO 144A 3.363% 06/30/2031 DD 05/28/21 HB5F20000402: RIVER MERC LC SMA2	100.4864	100,002.12	18.08	100,486.38		484.26
		100.4864	100,002.12	18.08	100,486.38	0.03	484.26
100,000.000 354613AM3	FRANKLIN RESOURCES INC 2.950% 08/12/2051 DD 08/12/21 HB5F20000402: RIVER MERC LC SMA2	96.6635	99,374.85	1,141.66	96,663.48		-2,711.37
		96.6635	99,374.85	1,141.66	96,663.48	0.03	-2,711.37
100,000.000 35640YAG2	FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/07/21 HB5F20000402: RIVER MERC LC SMA2	97.7500	100,000.00	3,205.58	97,750.00		-2,250.00
		97.7500	100,000.00	3,205.58	97,750.00	0.03	-2,250.00
100,000.000 36186CBY8	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08 HB5F20000402: RIVER MERC LC SMA2	141.7009	141,204.70	1,334.19	141,700.87		496.17
		141.7009	141,204.70	1,334.19	141,700.87	0.04	496.17
100,000.000 362762QT6	GAINESVILLE & HALL CNTY GA HOS 3.000% 02/15/2054 DD 09/09/21 HB5F20000402: RIVER MERC LC SMA2	102.0856	100,000.00	932.88	102,085.56		2,085.56
		102.0856	100,000.00	932.88	102,085.56	0.03	2,085.56
200,000.000 373334KP5	GEORGIA POWER CO 3.250% 03/15/2051 DD 02/26/21 HB5F20000402: RIVER MERC LC SMA2	100.6786	199,815.06	1,913.90	201,357.23		1,542.17
		100.6786	199,815.06	1,913.90	201,357.23	0.05	1,542.17
100,000.000 375558BY8	GILEAD SCIENCES INC 1.650% 10/01/2030 DD 09/30/20 HB5F20000402: RIVER MERC LC SMA2	95.9498	99,788.87	412.68	95,949.85		-3,839.02
		95.9498	99,788.87	412.68	95,949.85	0.03	-3,839.02
300,000.000 378272BC1	GLENCORE FUNDING LLC 144A 3.875% 04/27/2051 DD 04/27/21 HB5F20000402: RIVER MERC LC SMA2	104.8387	299,899.05	2,093.70	314,516.15		14,617.10
		104.8387	299,899.05	2,093.70	314,516.15	0.08	14,617.10
200,000.000 437076CK6	HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21 HB5F20000402: RIVER MERC LC SMA2	99.7136	197,873.80	1,527.56	199,427.27		1,553.47
		99.7136	197,873.80	1,527.56	199,427.27	0.05	1,553.47
100,000.000 44107TAZ9	HOST HOTELS & RESORTS LP 3.500% 09/15/2030 DD 08/20/20 HB5F20000402: RIVER MERC LC SMA2	102.7571	99,643.21	1,030.54	102,757.14		3,113.93
		102.7571	99,643.21	1,030.54	102,757.14	0.03	3,113.93
100,000.000 45834QAA7	INTEGRIS BAPTIST MEDICAL CENTE 3.875% 08/15/2050 DD 10/13/20 HB5F20000402: RIVER MERC LC SMA2	114.6035	100,000.00	1,468.78	114,603.49		14,603.49
		114.6035	100,000.00	1,468.78	114,603.49	0.03	14,603.49
100,000.000 529537AAO	LXP INDUSTRIAL TRUST 2.375% 10/01/2031 DD 08/30/21 HB5F20000402: RIVER MERC LC SMA2	96.0325	99,766.22	804.32	96,032.53		-3,733.69
		96.0325	99,766.22	804.32	96,032.53	0.03	-3,733.69
100,000.000 552676AVO	MDC HOLDINGS INC 3.966% 08/06/2061 DD 08/06/21 HB5F20000402: RIVER MERC LC SMA2	95.6200	100,000.00	1,599.28	95,620.00		-4,380.00
		95.6200	100,000.00	1,599.28	95,620.00	0.03	-4,380.00

HB5G2000000 - HBT RIVER & MER LC

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 553283AD4	MPH ACQUISITION HOLDINGS 144A 5.500% 09/01/2028 DD 08/24/21 HB5F20000402: RIVER MERC LC SMA2	101.3750 101.3750	100,000.00 100,000.00	1,951.40 1,951.40	101,375.00 101,375.00	0.03	1,375.00 1,375.00
200,000.000 55342UAM6	MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20 HB5F20000402: RIVER MERC LC SMA2	101.1250 101.1250	200,000.00 200,000.00	2,061.08 2,061.08	202,250.00 202,250.00	0.05	2,250.00 2,250.00
200,000.000 58933YBG9	MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21 HB5F20000402: RIVER MERC LC SMA2	99.7360 99.7360	199,436.44 199,436.44	342.98 342.98	199,472.07 199,472.07	0.05	35.63 35.63
100,000.000 595620AW5	MIDAMERICAN ENERGY CO 2.700% 08/01/2052 DD 07/22/21 HB5F20000402: RIVER MERC LC SMA2	97.4818 97.4818	99,299.08 99,299.08	1,197.78 1,197.78	97,481.78 97,481.78	0.03	-1,817.30 -1,817.30
100,000.000 63633DAF1	NATIONAL HEALTH INVESTORS INC 3.000% 02/01/2031 DD 01/26/21 HB5F20000402: RIVER MERC LC SMA2	96.5193 96.5193	99,262.16 99,262.16	1,249.38 1,249.38	96,519.34 96,519.34	0.03	-2,742.82 -2,742.82
100,000.000 637417AR7	NATIONAL RETAIL PROPERTIES INC 3.000% 04/15/2052 DD 09/24/21 HB5F20000402: RIVER MERC LC SMA2	94.8869 94.8869	97,697.65 97,697.65	807.93 807.93	94,886.90 94,886.90	0.03	-2,810.75 -2,810.75
100,000.000 649840CT0	NEW YORK STATE ELECTRIC & 144A 2.150% 10/01/2031 DD 09/24/21 HB5F20000402: RIVER MERC LC SMA2	97.8907 97.8907	99,790.34 99,790.34	579.25 579.25	97,890.70 97,890.70	0.03	-1,899.64 -1,899.64
300,000.000 68389XCB9	ORACLE CORP 4.100% 03/25/2061 DD 03/24/21 HB5F20000402: RIVER MERC LC SMA2	104.6600 104.6600	299,421.95 299,421.95	3,279.84 3,279.84	313,979.89 313,979.89	0.08	14,557.94 14,557.94
100,000.000 694308HL4	PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14 HB5F20000402: RIVER MERC LC SMA2	101.4014 101.4014	93,290.75 93,290.75	1,265.96 1,265.96	101,401.44 101,401.44	0.03	8,110.69 8,110.69
100,000.000 694308JT5	PACIFIC GAS AND ELECTRIC CO 3.250% 06/01/2031 DD 03/11/21 HB5F20000402: RIVER MERC LC SMA2	100.4391 100.4391	99,800.08 99,800.08	270.94 270.94	100,439.14 100,439.14	0.03	639.06 639.06
400,000.000 695114CY2	PACIFICORP 2.900% 06/15/2052 DD 07/09/21 HB5F20000402: RIVER MERC LC SMA2	98.5346 98.5346	396,960.89 396,960.89	530.06 530.06	394,138.24 394,138.24	0.10	-2,822.65 -2,822.65
100,000.000 718546BA1	PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21 HB5F20000402: RIVER MERC LC SMA2	100.2775 100.2775	99,263.86 99,263.86	421.69 421.69	100,277.51 100,277.51	0.03	1,013.65 1,013.65
100,000.000 720198AE0	PIEDMONT OPERATING PARTNERSHIP 3.150% 08/15/2030 DD 08/12/20 HB5F20000402: RIVER MERC LC SMA2	102.5164 102.5164	98,743.46 98,743.46	1,194.13 1,194.13	102,516.42 102,516.42	0.03	3,772.96 3,772.96

HB5G2000000 - HBT RIVER & MER LC

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 76169XAA2	REXFORD INDUSTRIAL REALTY LP 2.125% 12/01/2030 DD 11/16/20 HB5F20000402: RIVER MERC LC SMA2	95.0922 95.0922	99,293.44 99,293.44	177.01 177.01	95,092.23 95,092.23	0.03	-4,201.21 -4,201.21
100,000.000 78442PGEO	SLM CORP 3.125% 11/02/2026 DD 11/01/21 HB5F20000402: RIVER MERC LC SMA2	99.0000 99.0000	99,445.08 99,445.08	520.80 520.80	99,000.00 99,000.00	0.03	-445.08 -445.08
150,000.000 78574MAA1	SABRA HEALTH CARE LP 3.200% 12/01/2031 DD 09/30/21 HB5F20000402: RIVER MERC LC SMA2	97.8373 97.8373	148,707.79 148,707.79	1,213.03 1,213.03	146,755.97 146,755.97	0.04	-1,951.82 -1,951.82
200,000.000 845437BT8	SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21 HB5F20000402: RIVER MERC LC SMA2	99.5529 99.5529	199,280.75 199,280.75	1,047.25 1,047.25	199,105.87 199,105.87	0.05	-174.88 -174.88
100,000.000 87264ABN4	T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21 HB5F20000402: RIVER MERC LC SMA2	98.0355 98.0355	99,799.76 99,799.76	1,250.93 1,250.93	98,035.53 98,035.53	0.03	-1,764.23 -1,764.23
100,000.000 87264ABY0	T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21 HB5F20000402: RIVER MERC LC SMA2	99.9268 99.9268	99,751.29 99,751.29	460.08 460.08	99,926.75 99,926.75	0.03	175.46 175.46
100,000.000 87612BBT8	TARGA RESOURCES PARTNERS 144A 4.000% 01/15/2032 DD 02/02/21 HB5F20000402: RIVER MERC LC SMA2	104.5000 104.5000	100,000.00 100,000.00	1,849.10 1,849.10	104,500.00 104,500.00	0.03	4,500.00 4,500.00
110,000.000 912810ST6	U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20 HB5F20000402: RIVER MERC LC SMA2	91.4258 91.4258	100,537.27 100,537.27	196.37 196.37	100,568.36 100,568.36	0.03	31.09 31.09
1,600,000.000 912810SW9	U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21 HB5F20000402: RIVER MERC LC SMA2	99.2930 99.2930	1,617,169.06 1,617,169.06	11,351.90 11,351.90	1,588,687.50 1,588,687.50	0.42	-28,481.56 -28,481.56
5,500,000.000 912810SY5	U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21 HB5F20000402: RIVER MERC LC SMA2	105.3594 105.3594	5,816,394.74 5,816,394.74	23,461.57 23,461.57	5,794,765.63 5,794,765.63	1.54	-21,629.11 -21,629.11
1,388,000.000 912810SZZ	U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21 HB5F20000402: RIVER MERC LC SMA2	102.4063 102.4063	1,441,092.12 1,441,092.12	10,485.43 10,485.43	1,421,398.75 1,421,398.75	0.38	-19,693.37 -19,693.37
1,100,000.000 912810TA6	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 HB5F20000402: RIVER MERC LC SMA2	97.2656 97.2656	1,063,973.34 1,063,973.34	7,480.30 7,480.30	1,069,921.88 1,069,921.88	0.28	5,948.54 5,948.54
497,000.000 912810TB4	U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21 HB5F20000402: RIVER MERC LC SMA2	99.6719 99.6719	505,945.84 505,945.84	1,209.89 1,209.89	495,369.22 495,369.22	0.13	-10,576.62 -10,576.62

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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
300,000.000	U S TREASURY BOND	101.4688	310,996.15	779.01	304,406.25		-6,589.90
912810TC2	2.000% 11/15/2041 DD 11/15/21 HB5F20000402: RIVER MERC LC SMA2	101.4688	310,996.15	779.01	304,406.25	0.08	-6,589.90
100,000.000	VERIZON COMMUNICATIONS INC	108.0929	99,120.42	976.02	108,092.85		8,972.43
92343VGB4	3.550% 03/22/2051 DD 03/22/21 HB5F20000402: RIVER MERC LC SMA2	108.0929	99,120.42	976.02	108,092.85	0.03	8,972.43
300,000.000	VERIZON COMMUNICATIONS INC	108.8954	329,054.57	3,052.45	326,686.23		-2,368.34
92343VGC2	3.700% 03/22/2061 DD 03/22/21 HB5F20000402: RIVER MERC LC SMA2	108.8954	329,054.57	3,052.45	326,686.23	0.09	-2,368.34
150,000.000	VERIZON COMMUNICATIONS INC	98.9452	150,143.30	1,401.42	148,417.80		-1,725.50
92343VGL2	2.850% 09/03/2041 DD 09/03/21 HB5F20000402: RIVER MERC LC SMA2	98.9452	150,143.30	1,401.42	148,417.80	0.04	-1,725.50
200,000.000	VIRGINIA ELECTRIC AND POWER CO	91.5145	196,895.77	223.89	183,028.98		-13,866.79
927804GDO	2.450% 12/15/2050 DD 12/15/20 HB5F20000402: RIVER MERC LC SMA2	91.5145	196,895.77	223.89	183,028.98	0.05	-13,866.79
100,000.000	WASHINGTON GAS LIGHT CO	112.1898	116,190.57	1,074.66	112,189.80		-4,000.77
93884PDY3	3.650% 09/15/2049 DD 09/13/19 HB5F20000402: RIVER MERC LC SMA2	112.1898	116,190.57	1,074.66	112,189.80	0.03	-4,000.77
100,000.000	ARES FINANCE CO III LLC 144A	100.4214	100,000.00	22.18	100,421.38		421.38
04018VAA1	VAR RT 06/30/2051 DD 06/30/21 HB5F20000402: RIVER MERC LC SMA2	100.4214	100,000.00	22.18	100,421.38	0.03	421.38
300,000.000	BANK OF AMERICA CORP	105.4009	300,000.00	1,922.40	316,202.77		16,202.77
06051GJW0	VAR RT 04/22/2042 DD 04/22/21 HB5F20000402: RIVER MERC LC SMA2	105.4009	300,000.00	1,922.40	316,202.77	0.08	16,202.77
100,000.000	BANK OF AMERICA CORP	100.5997	100,000.00	511.33	100,599.71		599.71
06051GKDO	VAR RT 10/20/2032 DD 10/20/21 HB5F20000402: RIVER MERC LC SMA2	100.5997	100,000.00	511.33	100,599.71	0.03	599.71
100,000.000	DOMINION ENERGY INC	103.2500	100,000.00	268.87	103,250.00		3,250.00
25746UDM8	VAR RT 12/31/2049 DD 12/09/21 HB5F20000402: RIVER MERC LC SMA2	103.2500	100,000.00	268.87	103,250.00	0.03	3,250.00
200,000.000	EDISON INTERNATIONAL	104.7600	200,000.00	3,165.36	209,520.00		9,520.00
281020AS6	VAR RT 12/31/2049 DD 03/09/21 HB5F20000402: RIVER MERC LC SMA2	104.7600	200,000.00	3,165.36	209,520.00	0.06	9,520.00
100,000.000	EDISON INTERNATIONAL	102.1800	100,000.00	680.55	102,180.00		2,180.00
281020AT4	VAR RT 12/31/2049 DD 11/12/21 HB5F20000402: RIVER MERC LC SMA2	102.1800	100,000.00	680.55	102,180.00	0.03	2,180.00
100,000.000	GLOBAL ATLANTIC FIN CO 144A	101.4797	100,000.00	998.04	101,479.70		1,479.70
37959GAC1	VAR RT 10/15/2051 DD 07/06/21 HB5F20000402: RIVER MERC LC SMA2	101.4797	100,000.00	998.04	101,479.70	0.03	1,479.70

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Shares/Par Security ID	Description Link Ref	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	MORGAN STANLEY	94.7630	200,000.00	1,368.09	189,526.07		-10,473.93
6174468U6	VAR RT 02/13/2032 DD 11/13/20 HB5F20000402: RIVER MERC LC SMA2	94.7630	200,000.00	1,368.09	189,526.07	0.05	-10,473.93
100,000.000	PNC FINANCIAL SERVICES GROUP I	98.4240	100,000.00	155.38	98,424.00		-1,576.00
693475BC8	VAR RT 12/31/2049 DD 09/13/21 HB5F20000402: RIVER MERC LC SMA2	98.4240	100,000.00	155.38	98,424.00	0.03	-1,576.00
400,000.000	CHARLES SCHWAB CORP/THE	101.0000	400,778.02	1,333.31	404,000.00		3,221.98
808513BJ3	VAR RT 12/31/2049 DD 12/11/20 HB5F20000402: RIVER MERC LC SMA2	101.0000	400,778.02	1,333.31	404,000.00	0.11	3,221.98
0.000	GLOBAL INFRASTRUCTURE PARTNERS	0.0000	0.00	1,298.61	0.00		0.00
31575AAB3	0.000% 09/29/2028 DD 09/13/21 HB5F20000002: RIVER & MER LONG CR	0.0000	0.00	1,298.61	0.00	0.00	0.00
200,000.000	GLOBAL INFRASTRUCTURE PARTNERS	99.6250	197,106.79	0.00	199,250.00		2,143.21
31575AAB3	0.000% 09/29/2028 DD 09/13/21 HB5F20000402: RIVER MERC LC SMA2	99.6250	197,106.79	0.00	199,250.00	0.05	2,143.21
5,413,000.000	U S TREASURY BD PRIN STRIP	59.8553	3,339,504.43	0.00	3,239,968.09		-99,536.34
912803FG3	0.000% 02/15/2049 DD 02/15/19 HB5F20000002: RIVER & MER LONG CR	59.8553	3,339,504.43	0.00	3,239,968.09	0.86	-99,536.34
-100,000.000	COMMITMENT TO PURCHASE (OTC)	0.0095	-191.41	0.00	-9.55		181.86
01F0209AR	CALL JAN 22 100.8125 ED 010622 HB5F20000402: RIVER MERC LC SMA2	0.0095	-191.41	0.00	-9.55	0.00	181.86
-100,000.000	COMMITMENT TO PURCHASE (OTC)	0.1713	-265.63	0.00	-171.28		94.35
01F0209BB	CALL FEB 22 100.969 ED 020722 HB5F20000402: RIVER MERC LC SMA2	0.1713	-265.63	0.00	-171.28	0.00	94.35
-100,000.000	COMMIT TO PUR FNMA (OTC)	0.2443	-316.41	0.00	-244.35		72.06
01F0209BJ	CALL FEB 22 100.40625 020722 HB5F20000402: RIVER MERC LC SMA2	0.2443	-316.41	0.00	-244.35	0.00	72.06
-100,000.000	COMMIT TO PUR FNMA (OTC)	0.3265	-406.25	0.00	-326.50		79.75
01F0209BK	CALL FEB 22 100.15625 ED 20722 HB5F20000402: RIVER MERC LC SMA2	0.3265	-406.25	0.00	-326.50	0.00	79.75
-100,000.000	COMMIT TO PUR FNMA (OTC)	0.3377	-335.94	0.00	-337.73		-1.79
01F0209BM	CALL FEB 22 100.125 ED 020722 HB5F20000402: RIVER MERC LC SMA2	0.3377	-335.94	0.00	-337.73	0.00	-1.79
-100,000.000	COMMIT TO PUR FNMA (OTC)	0.1209	-257.81	0.00	-120.89		136.92
01F0209BT	CALL FEB 22 100.921875 020722 HB5F20000402: RIVER MERC LC SMA2	0.1209	-257.81	0.00	-120.89	0.00	136.92
-100,000.000	COMMITMENT TO PURCHASE (OTC)	0.3805	-437.50	0.00	-380.51		56.99
01F0209NF	PUT FEB 22 098.969 ED 020722 HB5F20000402: RIVER MERC LC SMA2	0.3805	-437.50	0.00	-380.51	0.00	56.99

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-100,000.000	COMMITMENT TO PURCHASE (OTC)	0.0013	-199.22	0.00	-1.25		197.97
01F0229AB	CALL JAN 22 103.328 ED 010622	0.0013	-199.22	0.00	-1.25	0.00	197.97
	HB5F20000402: RIVER MERC LC SMA2						
-100,000.000	COMMITMENT TO PURCHASE (OTC)	0.3379	-343.75	0.00	-337.89		5.86
01F0229ML	PUT JAN 22 102.328 ED 010622	0.3379	-343.75	0.00	-337.89	0.00	5.86
	HB5F20000402: RIVER MERC LC SMA2						
112,136.000	ISHARES 10+ YEAR INV GR CORP	69.5500	7,815,249.65	0.00	7,799,058.80		-16,190.85
464289511	HB5F20000002: RIVER & MER LONG CR	69.5500	7,815,249.65	0.00	7,799,058.80	2.07	-16,190.85
6,479,803.858	PAPS LONG DURATION CREDIT BOND	12.7800	88,302,645.44	0.00	82,811,893.31		-5,490,752.13
72201P878	PORTFOLIO	12.7800	88,302,645.44	0.00	82,811,893.31	22.00	-5,490,752.13
	HB5F20000402: RIVER MERC LC SMA2						
3,958,014.759	VANGUARD L/T INV GR-ADM	10.9000	43,179,683.37	113,437.95	43,142,360.87		-37,322.50
922031778	HB5F20000002: RIVER & MER LONG CR	10.9000	43,179,683.37	113,437.95	43,142,360.87	11.46	-37,322.50
73,618.000	VANGUARD LONG-TERM CORP BOND	105.8400	7,808,504.84	0.00	7,791,729.12		-16,775.72
92206C813	HB5F20000002: RIVER & MER LONG CR	105.8400	7,808,504.84	0.00	7,791,729.12	2.07	-16,775.72
SUBTOTAL UNITED STATES			171,154,209.06	243,399.89	165,469,402.83		-5,684,806.23
			171,154,209.06	243,399.89	165,469,402.83	44.08	-5,684,806.23
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			177,670,428.98	312,914.37	171,913,851.70		-5,756,577.28
			177,670,428.98	312,914.37	171,913,851.70	45.77	-5,756,577.28
TOTAL FIXED INCOME SECURITIES			178,369,962.95	319,030.02	172,593,590.09	45.94	-5,776,372.86
EQUITY							
U.S. DOLLAR							
UNITED STATES							
6,741,237.389	WESTERN ASSET LONG DURATION R2	15.4300	89,700,908.00	0.00	104,017,292.91		14,316,384.91
41026E269	HB5F20000002: RIVER & MER LONG CR	15.4300	89,700,908.00	0.00	104,017,292.91	27.63	14,316,384.91
9,077,984.274	WILMINGTON TR COLLECTIVE INVT	11.4600	92,920,016.15	0.00	104,033,699.78		11,113,683.63
97182E477	SLC MGMT U S LONG CR FD FEE CL	11.4600	92,920,016.15	0.00	104,033,699.78	27.63	11,113,683.63
	HB5F20000002: RIVER & MER LONG CR						
SUBTOTAL UNITED STATES			182,620,924.15	0.00	208,050,992.69		25,430,068.54
			182,620,924.15	0.00	208,050,992.69	55.26	25,430,068.54
TOTAL EQUITY U.S. DOLLAR			182,620,924.15	0.00	208,050,992.69		25,430,068.54
			182,620,924.15	0.00	208,050,992.69	55.26	25,430,068.54
TOTAL EQUITY			182,620,924.15	0.00	208,050,992.69	55.26	25,430,068.54
FUTURES CONTRACTS							
U.S. DOLLAR							
UNITED STATES							

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-11.000	US 10YR NOTE FUTURE (CBT)	130.4688	0.00	0.00	6,015.63		6,015.63
99F139C2A	EXP MAR 22 HB5F20000402: RIVER MERC LC SMA2	130.4688	0.00	0.00	6,015.63	0.00	6,015.63
-114.000	US 5YR NOTE FUTURE (CBT)	120.9766	0.00	0.00	8,015.57		8,015.57
99F183C2A	EXP MAR 22 HB5F20000402: RIVER MERC LC SMA2	120.9766	0.00	0.00	8,015.57	0.00	8,015.57
SUBTOTAL UNITED STATES			0.00	0.00	14,031.20		14,031.20
			0.00	0.00	14,031.20	0.00	14,031.20
TOTAL FUTURES CONTRACTS U.S. DOLLAR			0.00	0.00	14,031.20		14,031.20
			0.00	0.00	14,031.20	0.00	14,031.20
TOTAL FUTURES CONTRACTS			0.00	0.00	14,031.20	0.00	14,031.20
TOTAL ASSETS - BASE:			356,807,203.01	319,076.30	376,483,188.53	100.06	19,675,985.52
NET ASSETS - BASE:					376,802,264.83		

HB4F30000002 - ROYCE TOTAL RET CF

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
CANADIAN DOLLAR							
CANADA							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-844.91	0.00	-844.91		0.00
			-661.93	0.00	-668.89	-0.01	-6.96
	DIVIDENDS RECEIVABLE RECLAIM		0.00	28,605.78	0.00		0.00
			0.00	22,646.40	0.00	0.00	0.00
	NON-BASE CURRENCY		858.17	0.00	858.17		0.00
			679.25	0.00	679.39	0.01	0.14
SUBTOTAL CANADIAN DOLLAR			13.26	28,605.78	13.26		0.00
			17.32	22,646.40	10.50	0.00	-6.82
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			13.26	28,605.78	13.26		0.00
			17.32	22,646.40	10.50	0.00	-6.82
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	5,912.00	0.00		0.00
			0.00	6,723.13	0.00	0.00	0.00
NEW ZEALAND DOLLAR							
NEW ZEALAND							
	NON-BASE CURRENCY		0.04	0.00	0.04		0.00
			0.03	0.00	0.03	0.00	0.00
NORWEGIAN KRONE							
NORWAY							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	65,752.03	0.00		0.00
			0.00	7,456.32	0.00	0.00	0.00
POUND STERLING							
UNITED KINGDOM							
	NON-BASE CURRENCY		0.52	0.00	0.52		0.00
			0.72	0.00	0.70	0.00	-0.02
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		9.35	0.00	9.35		0.00
			0.63	0.00	0.59	0.00	-0.04
SWISS FRANC							
SWITZERLAND							

HB4F30000002 - ROYCE TOTAL RET CF

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	DIVIDENDS RECEIVABLE RECLAIM		0.00	7,669.73	0.00		0.00
			0.00	8,417.63	0.00	0.00	0.00
U.S. DOLLAR							
UNITED STATES							
	FFX CONTRACTS RECEIVABLE		661.93	0.00	661.93		0.00
			661.93	0.00	661.93	0.01	0.00
	REBATE RECEIVABLE		9,143.72	0.00	9,143.72		0.00
			9,143.72	0.00	9,143.72	0.13	0.00
	PAYABLE FOR CUSTODIAN FEES		-16,376.00	0.00	-16,376.00		0.00
			-16,376.00	0.00	-16,376.00	-0.24	0.00
	MISCELLANEOUS PAYABLES		-213,557.68	0.00	-213,557.68		0.00
			-213,557.68	0.00	-213,557.68	-3.09	0.00
	MSC PAYABLE - CLASS C2		-88,253.79	0.00	-88,253.79		0.00
			-88,253.79	0.00	-88,253.79	-1.28	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,014.81	0.00	-5,014.81		0.00
			-5,014.81	0.00	-5,014.81	-0.07	0.00
	PAYABLE FOR TRUSTEE FEES		-2,276.81	0.00	-2,276.81		0.00
			-2,276.81	0.00	-2,276.81	-0.03	0.00
172,214.190	DREYFUS TREAS & AGY CSH CSH MG	100.0000	172,214.19	7.87	172,214.19		0.00
996085247	VAR RT 12/31/2049 DD 04/09/97	100.0000	172,214.19	7.87	172,214.19	2.49	0.00
SUBTOTAL UNITED STATES			-143,459.25	7.87	-143,459.25		0.00
			-143,459.25	7.87	-143,459.25	-2.08	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			-143,459.25	7.87	-143,459.25		0.00
			-143,459.25	7.87	-143,459.25	-2.08	0.00
TOTAL CASH & CASH EQUIVALENTS			-143,440.55	45,251.35	-143,447.43	-2.08	-6.88
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
123,100.000	UNIT CORP ESCROW	0.0000	0.00	0.00	0.00		0.00
909ESCAA3	6.625% 05/15/2021 DD 05/18/11	0.0000	0.00	0.00	0.00	0.00	0.00
CONVERTIBLE SECURITIES							
U.S. DOLLAR							
UNITED STATES							
340.000	II-VI INC	283.0200	91,719.06	1,020.00	96,226.80		4,507.74
902104306	PFD 6.000%	283.0200	91,719.06	1,020.00	96,226.80	1.39	4,507.74

HB4F30000002 - ROYCE TOTAL RET CF

12/31/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY							
CANADIAN DOLLAR							
CANADA							
4,358.000	INTERTAPE POLYMER GROUP INC	26.3200	111,095.20	0.00	114,702.56		3,607.36
NC2459906		20.8368	86,904.46	0.00	90,806.76	1.31	3,902.30
8,667.000	PASON SYSTEMS INC	11.5400	99,949.87	0.00	100,017.18		67.31
NC2569563		9.1359	79,514.84	0.00	79,180.76	1.15	-334.08
585.000	TMX GROUP LTD	128.2500	76,949.05	0.00	75,026.25		-1,922.80
NCB8KH5G1		101.5319	61,834.31	0.00	59,396.15	0.86	-2,438.16
SUBTOTAL CANADA			287,994.12	0.00	289,745.99		1,751.87
			228,253.61	0.00	229,383.67	3.32	1,130.06
TOTAL EQUITY CANADIAN DOLLAR			287,994.12	0.00	289,745.99		1,751.87
			228,253.61	0.00	229,383.67	3.32	1,130.06
U.S. DOLLAR							
BERMUDA							
573.000	ASSURED GUARANTY LTD	50.2000	24,004.17	0.00	28,764.60		4,760.43
G0585R106		50.2000	24,004.17	0.00	28,764.60	0.42	4,760.43
2,336.000	AXIS CAPITAL HOLDINGS LTD	54.4700	114,004.90	950.73	127,241.92		13,237.02
G0692U109		54.4700	114,004.90	950.73	127,241.92	1.84	13,237.02
3,605.000	BANK OF NT BUTTERFIELD & SON L	38.1100	123,059.43	0.00	137,386.55		14,327.12
G0772R208		38.1100	123,059.43	0.00	137,386.55	1.99	14,327.12
7,676.000	INTERNATIONAL GENERAL INSURANC	8.1000	64,530.57	0.00	62,175.60		-2,354.97
G4809J106		8.1000	64,530.57	0.00	62,175.60	0.90	-2,354.97
4,846.000	JAMES RIVER GROUP HOLDINGS LTD	28.8100	126,786.54	0.00	139,613.26		12,826.72
G5005R107		28.8100	126,786.54	0.00	139,613.26	2.02	12,826.72
807.000	RENAISSANCERE HOLDINGS LTD	169.3300	122,307.18	0.00	136,649.31		14,342.13
G7496G103		169.3300	122,307.18	0.00	136,649.31	1.98	14,342.13
SUBTOTAL BERMUDA			574,692.79	950.73	631,831.24		57,138.45
			574,692.79	950.73	631,831.24	9.15	57,138.45
CANADA							
0.000	FRANCO-NEVADA CORP	0.0000	0.00	249.16	0.00		0.00
351858105		0.0000	0.00	249.16	0.00	0.00	0.00
0.000	RITCHIE BROS AUCTIONEERS INC	0.0000	0.00	541.64	0.00		0.00
767744105		0.0000	0.00	541.64	0.00	0.00	0.00
SUBTOTAL CANADA			0.00	790.80	0.00		0.00
			0.00	790.80	0.00	0.00	0.00
IRELAND							

HB4F30000002 - ROYCE TOTAL RET CF

12/31/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,623.000 G6700G107	NVENT ELECTRIC PLC	38.0000	82,062.55	0.00	99,674.00		17,611.45
		38.0000	82,062.55	0.00	99,674.00	1.44	17,611.45
NETHERLANDS							
0.000 N22717107	CORE LABORATORIES NV	0.0000	0.00	363.00	0.00		0.00
		0.0000	0.00	363.00	0.00	0.00	0.00
PUERTO RICO							
1,361.000 30040P103	EVERTEC INC	49.9800	59,101.58	0.00	68,022.78		8,921.20
		49.9800	59,101.58	0.00	68,022.78	0.98	8,921.20
UNITED KINGDOM							
3,230.000 G2717B108	CUSHMAN & WAKEFIELD PLC	22.2400	67,307.49	0.00	71,835.20		4,527.71
		22.2400	67,307.49	0.00	71,835.20	1.04	4,527.71
UNITED STATES							
729.000 00215F107	ATN INTERNATIONAL INC	39.9500	33,341.56	123.93	29,123.55		-4,218.01
		39.9500	33,341.56	123.93	29,123.55	0.42	-4,218.01
1,124.000 03071H100	AMERISAFE INC	53.8300	68,360.95	0.00	60,504.92		-7,856.03
		53.8300	68,360.95	0.00	60,504.92	0.88	-7,856.03
1,039.000 03820C105	APPLIED INDUSTRIAL TECHNOLOGIE	102.7000	102,422.66	0.00	106,705.30		4,282.64
		102.7000	102,422.66	0.00	106,705.30	1.54	4,282.64
366.000 03990B101	ARES MANAGEMENT CORP	81.2700	8,565.50	0.00	29,744.82		21,179.32
		81.2700	8,565.50	0.00	29,744.82	0.43	21,179.32
1,452.000 04316A108	ARTISAN PARTNERS ASSET MANAGEM	47.6400	73,353.31	0.00	69,173.28		-4,180.03
		47.6400	73,353.31	0.00	69,173.28	1.00	-4,180.03
1,042.000 053807103	AVNET INC	41.2300	41,294.62	0.00	42,961.66		1,667.04
		41.2300	41,294.62	0.00	42,961.66	0.62	1,667.04
872.000 05561Q201	BOK FINANCIAL CORP	105.4900	83,249.35	0.00	91,987.28		8,737.93
		105.4900	83,249.35	0.00	91,987.28	1.33	8,737.93
2,057.000 06652K103	BANKUNITED INC	42.3100	97,564.73	0.00	87,031.67		-10,533.06
		42.3100	97,564.73	0.00	87,031.67	1.26	-10,533.06
777.000 068463108	BARRETT BUSINESS SERVICES INC	69.0600	60,275.10	0.00	53,659.62		-6,615.48
		69.0600	60,275.10	0.00	53,659.62	0.78	-6,615.48
321.000 12481V104	CBTX INC	29.0000	10,375.42	41.73	9,309.00		-1,066.42
		29.0000	10,375.42	41.73	9,309.00	0.13	-1,066.42
3,266.000 12508E101	CDK GLOBAL INC	41.7400	131,547.95	0.00	136,322.84		4,774.89
		41.7400	131,547.95	0.00	136,322.84	1.97	4,774.89
2,087.000 127203107	CACTUS INC	38.1300	79,194.76	0.00	79,577.31		382.55
		38.1300	79,194.76	0.00	79,577.31	1.15	382.55

HB4F30000002 - ROYCE TOTAL RET CF

12/31/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
400.000	CAPSTAR FINANCIAL HOLDINGS INC	21.0300	7,294.08	0.00	8,412.00		1,117.92
14070T102		21.0300	7,294.08	0.00	8,412.00	0.12	1,117.92
275.000	CARLISLE COS INC	248.1200	43,923.47	0.00	68,233.00		24,309.53
142339100		248.1200	43,923.47	0.00	68,233.00	0.99	24,309.53
2,773.000	CHAMPIONX CORP	20.2100	75,945.81	0.00	56,042.33		-19,903.48
15872M104		20.2100	75,945.81	0.00	56,042.33	0.81	-19,903.48
3,693.000	COMPASS DIVERSIFIED HOLDINGS	30.5800	96,938.91	0.00	112,931.94		15,993.03
20451Q104		30.5800	96,938.91	0.00	112,931.94	1.63	15,993.03
992.000	CRANE CO	101.7300	95,297.27	0.00	100,916.16		5,618.89
224399105		101.7300	95,297.27	0.00	100,916.16	1.46	5,618.89
2,271.000	DELUXE CORP	32.1100	89,043.66	0.00	72,921.81		-16,121.85
248019101		32.1100	89,043.66	0.00	72,921.81	1.05	-16,121.85
6,405.000	DENNY'S CORP	16.0000	97,256.79	0.00	102,480.00		5,223.21
24869P104		16.0000	97,256.79	0.00	102,480.00	1.48	5,223.21
2,298.000	DOUGLAS DYNAMICS INC	39.0600	85,083.87	0.00	89,759.88		4,676.01
25960R105		39.0600	85,083.87	0.00	89,759.88	1.30	4,676.01
6,357.000	ELEMENT SOLUTIONS INC	24.2800	142,008.12	0.00	154,347.96		12,339.84
28618M106		24.2800	142,008.12	0.00	154,347.96	2.23	12,339.84
901.000	EQUITABLE HOLDINGS INC	32.7900	25,092.85	0.00	29,543.79		4,450.94
29452E101		32.7900	25,092.85	0.00	29,543.79	0.43	4,450.94
1,094.000	FIRST AMERICAN FINANCIAL CORP	78.2300	56,394.72	0.00	85,583.62		29,188.90
31847R102		78.2300	56,394.72	0.00	85,583.62	1.24	29,188.90
1,857.000	FIRST BANCSHARES INC/THE	38.6200	70,731.01	0.00	71,717.34		986.33
318916103		38.6200	70,731.01	0.00	71,717.34	1.04	986.33
68.000	FIRST CITIZENS BANCSHARES INC/	829.8400	28,334.36	0.00	56,429.12		28,094.76
31946M103		829.8400	28,334.36	0.00	56,429.12	0.82	28,094.76
2,355.000	FIRST HAWAIIAN INC	27.3300	65,207.60	0.00	64,362.15		-845.45
32051X108		27.3300	65,207.60	0.00	64,362.15	0.93	-845.45
612.000	FORTUNE BRANDS HOME & SECURITY	106.9000	53,875.69	0.00	65,422.80		11,547.11
34964C106		106.9000	53,875.69	0.00	65,422.80	0.95	11,547.11
2,515.000	FRANCHISE GROUP INC	52.1600	93,072.60	1,571.88	131,182.40		38,109.80
35180X105		52.1600	93,072.60	1,571.88	131,182.40	1.90	38,109.80
768.000	GENTEX CORP	34.8500	27,078.92	0.00	26,764.80		-314.12
371901109		34.8500	27,078.92	0.00	26,764.80	0.39	-314.12
1,170.000	GLOBAL INDUSTRIAL CO	40.9000	39,288.13	0.00	47,853.00		8,564.87
37892E102		40.9000	39,288.13	0.00	47,853.00	0.69	8,564.87

HB4F3000002 - ROYCE TOTAL RET CF

12/31/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
9,861.000	GRAFTECH INTERNATIONAL LTD	11.8300	124,019.06	0.00	116,655.63		-7,363.43
384313508		11.8300	124,019.06	0.00	116,655.63	1.69	-7,363.43
6,219.000	GRAPHIC PACKAGING HOLDING CO	19.5000	112,696.73	417.07	121,270.50		8,573.77
388689101		19.5000	112,696.73	417.07	121,270.50	1.75	8,573.77
2,075.000	HBT FINANCIAL INC	18.7300	32,186.10	0.00	38,864.75		6,678.65
404111106		18.7300	32,186.10	0.00	38,864.75	0.56	6,678.65
973.000	HACKETT GROUP INC/THE	20.5300	20,935.06	0.00	19,975.69		-959.37
404609109		20.5300	20,935.06	0.00	19,975.69	0.29	-959.37
2,000.000	HEALTHCARE SERVICES GROUP INC	17.7900	64,972.20	0.00	35,580.00		-29,392.20
421906108		17.7900	64,972.20	0.00	35,580.00	0.51	-29,392.20
1,033.000	HELMERICH & PAYNE INC	23.7000	21,946.83	0.00	24,482.10		2,535.27
423452101		23.7000	21,946.83	0.00	24,482.10	0.35	2,535.27
1,090.000	HERITAGE COMMERCE CORP	11.9400	13,394.58	0.00	13,014.60		-379.98
426927109		11.9400	13,394.58	0.00	13,014.60	0.19	-379.98
4,606.000	HOME BANCSHARES INC/AR	24.3500	108,665.85	0.00	112,156.10		3,490.25
436893200		24.3500	108,665.85	0.00	112,156.10	1.62	3,490.25
298.000	HOMETRUST BANCSHARES INC	30.9800	7,710.42	0.00	9,232.04		1,521.62
437872104		30.9800	7,710.42	0.00	9,232.04	0.13	1,521.62
273.000	HYATT HOTELS CORP	95.9000	21,827.82	0.00	26,180.70		4,352.88
448579102		95.9000	21,827.82	0.00	26,180.70	0.38	4,352.88
1,808.000	INDEPENDENT BANK GROUP INC	72.1500	130,129.87	0.00	130,447.20		317.33
45384B106		72.1500	130,129.87	0.00	130,447.20	1.89	317.33
1,133.000	INNOSPEC INC	90.3400	94,465.67	0.00	102,355.22		7,889.55
45768S105		90.3400	94,465.67	0.00	102,355.22	1.48	7,889.55
2,035.000	KBR INC	47.6200	65,206.73	213.18	96,906.70		31,699.97
48242W106		47.6200	65,206.73	213.18	96,906.70	1.40	31,699.97
4,841.000	KENNEDY-WILSON HOLDINGS INC	23.8800	99,330.00	1,161.84	115,603.08		16,273.08
489398107		23.8800	99,330.00	1,161.84	115,603.08	1.67	16,273.08
1,366.000	KULICKE & SOFFA INDUSTRIES INC	60.5400	75,625.55	208.59	82,697.64		7,072.09
501242101		60.5400	75,625.55	208.59	82,697.64	1.20	7,072.09
190.000	LCI INDUSTRIES	155.8700	22,872.77	0.00	29,615.30		6,742.53
50189K103		155.8700	22,872.77	0.00	29,615.30	0.43	6,742.53
288.000	LAWSON PRODUCTS INC/DE	54.7500	17,556.85	0.00	15,768.00		-1,788.85
520776105		54.7500	17,556.85	0.00	15,768.00	0.23	-1,788.85
3,032.000	LEVI STRAUSS & CO	25.0300	76,837.35	0.00	75,890.96		-946.39
52736R102		25.0300	76,837.35	0.00	75,890.96	1.10	-946.39

HB4F30000002 - ROYCE TOTAL RET CF

12/31/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
432.000	LINCOLN ELECTRIC HOLDINGS INC	139.4700	52,255.89	241.92	60,251.04		7,995.15
533900106		139.4700	52,255.89	241.92	60,251.04	0.87	7,995.15
278.000	MKS INSTRUMENTS INC	174.1700	44,221.99	0.00	48,419.26		4,197.27
55306N104		174.1700	44,221.99	0.00	48,419.26	0.70	4,197.27
1,160.000	MSC INDUSTRIAL DIRECT CO INC	84.0600	107,018.06	0.00	97,509.60		-9,508.46
553530106		84.0600	107,018.06	0.00	97,509.60	1.41	-9,508.46
1,836.000	MINERALS TECHNOLOGIES INC	73.1500	126,714.28	0.00	134,303.40		7,589.12
603158106		73.1500	126,714.28	0.00	134,303.40	1.94	7,589.12
857.000	MOELIS & CO	62.5100	50,052.48	0.00	53,571.07		3,518.59
60786M105		62.5100	50,052.48	0.00	53,571.07	0.77	3,518.59
2,952.000	NEWTEK BUSINESS SERVICES CORP	27.6300	90,619.84	2,580.90	81,563.76		-9,056.08
652526203		27.6300	90,619.84	2,580.90	81,563.76	1.18	-9,056.08
1,897.000	OCEANEERING INTERNATIONAL INC	11.3100	21,210.78	0.00	21,455.07		244.29
675232102		11.3100	21,210.78	0.00	21,455.07	0.31	244.29
683.000	OCEANFIRST FINANCIAL CORP	22.2000	11,676.29	0.00	15,162.60		3,486.31
675234108		22.2000	11,676.29	0.00	15,162.60	0.22	3,486.31
1,862.000	OLD REPUBLIC INTERNATIONAL COR	24.5800	41,764.66	0.00	45,767.96		4,003.30
680223104		24.5800	41,764.66	0.00	45,767.96	0.66	4,003.30
1,861.000	ORIGIN BANCORP INC	42.9200	82,221.72	0.00	79,874.12		-2,347.60
68621T102		42.9200	82,221.72	0.00	79,874.12	1.16	-2,347.60
982.000	PC CONNECTION INC	43.1300	47,835.30	0.00	42,353.66		-5,481.64
69318J100		43.1300	47,835.30	0.00	42,353.66	0.61	-5,481.64
1,544.000	PATTERSON COS INC	29.3500	46,906.10	0.00	45,316.40		-1,589.70
703395103		29.3500	46,906.10	0.00	45,316.40	0.66	-1,589.70
357.000	PREFERRED BANK/LOS ANGELES CA	71.7900	23,672.62	0.00	25,629.03		1,956.41
740367404		71.7900	23,672.62	0.00	25,629.03	0.37	1,956.41
932.000	PRIMIS FINANCIAL CORP	15.0400	14,282.39	0.00	14,017.28		-265.11
74167B109		15.0400	14,282.39	0.00	14,017.28	0.20	-265.11
3,871.000	PROASSURANCE CORP	25.3000	95,584.83	193.55	97,936.30		2,351.47
74267C106		25.3000	95,584.83	193.55	97,936.30	1.42	2,351.47
650.000	QCR HOLDINGS INC	56.0000	32,661.56	34.38	36,400.00		3,738.44
74727A104		56.0000	32,661.56	34.38	36,400.00	0.53	3,738.44
707.000	RALPH LAUREN CORP	118.8600	85,228.07	486.06	84,034.02		-1,194.05
751212101		118.8600	85,228.07	486.06	84,034.02	1.22	-1,194.05
3,020.000	REYNOLDS CONSUMER PRODUCTS INC	31.4000	83,993.01	0.00	94,828.00		10,834.99
76171L106		31.4000	83,993.01	0.00	94,828.00	1.37	10,834.99

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,817.000 827048109	SILGAN HOLDINGS INC	42.8400	114,149.00	0.00	120,680.28		6,531.28
		42.8400	114,149.00	0.00	120,680.28	1.75	6,531.28
295.000 842873101	SOUTHERN FIRST BANCSHARES INC	62.4900	14,877.03	0.00	18,434.55		3,557.52
		62.4900	14,877.03	0.00	18,434.55	0.27	3,557.52
1,129.000 84790A105	SPECTRUM BRANDS HOLDINGS INC	101.7200	107,174.16	0.00	114,841.88		7,667.72
		101.7200	107,174.16	0.00	114,841.88	1.66	7,667.72
1,299.000 860372101	STEWART INFORMATION SERVICES C	79.7300	72,414.57	0.00	103,569.27		31,154.70
		79.7300	72,414.57	0.00	103,569.27	1.50	31,154.70
2,427.000 88076W103	TERADATA CORP	42.4700	107,049.20	0.00	103,074.69		-3,974.51
		42.4700	107,049.20	0.00	103,074.69	1.49	-3,974.51
1,966.000 887389104	TIMKEN CO/THE	69.2900	140,149.43	0.00	136,224.14		-3,925.29
		69.2900	140,149.43	0.00	136,224.14	1.97	-3,925.29
1,543.000 89214P109	TOWNE BANK/PORTSMOUTH VA	31.5900	48,509.40	308.60	48,743.37		233.97
		31.5900	48,509.40	308.60	48,743.37	0.70	233.97
13,455.000 89457R101	TREAN INSURANCE GROUP INC	8.9100	133,160.03	0.00	119,884.05		-13,275.98
		8.9100	133,160.03	0.00	119,884.05	1.73	-13,275.98
1,761.000 896215209	TRIMAS CORP	37.0000	55,189.74	0.00	65,157.00		9,967.26
		37.0000	55,189.74	0.00	65,157.00	0.94	9,967.26
515.000 89679E300	TRIUMPH BANCORP INC	119.0800	41,873.69	0.00	61,326.20		19,452.51
		119.0800	41,873.69	0.00	61,326.20	0.89	19,452.51
626.000 902788108	UMB FINANCIAL CORP	106.1100	59,168.83	3,115.77	66,424.86		7,256.03
		106.1100	59,168.83	3,115.77	66,424.86	0.96	7,256.03
1,117.000 90278Q108	UFP INDUSTRIES INC	92.0100	80,690.07	0.00	102,775.17		22,085.10
		92.0100	80,690.07	0.00	102,775.17	1.49	22,085.10
5,533.000 919794107	VALLEY NATIONAL BANCORP	13.7500	73,175.59	608.63	76,078.75		2,903.16
		13.7500	73,175.59	608.63	76,078.75	1.10	2,903.16
5,737.000 928881101	VONTIER CORP	30.7300	190,079.77	0.00	176,298.01		-13,781.76
		30.7300	190,079.77	0.00	176,298.01	2.55	-13,781.76
98.000 942622200	WATSCO INC	312.8800	15,993.98	0.00	30,662.24		14,668.26
		312.8800	15,993.98	0.00	30,662.24	0.44	14,668.26
726.000 950755108	WERNER ENTERPRISES INC	47.6600	30,451.63	87.12	34,601.16		4,149.53
		47.6600	30,451.63	87.12	34,601.16	0.50	4,149.53
1,947.000 98156Q108	WORLD WRESTLING ENTERTAINMENT	49.3400	108,750.15	0.00	96,064.98		-12,685.17
		49.3400	108,750.15	0.00	96,064.98	1.39	-12,685.17
SUBTOTAL UNITED STATES			5,542,569.35	11,395.15	5,860,934.73		318,365.38
			5,542,569.35	11,395.15	5,860,934.73	84.77	318,365.38
TOTAL EQUITY U.S. DOLLAR			6,325,733.76	13,499.68	6,732,297.95		406,564.19
			6,325,733.76	13,499.68	6,732,297.95	97.38	406,564.19

HB4F30000002 - ROYCE TOTAL RET CF

12/31/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY			<u>6,553,987.37</u>	<u>13,499.68</u>	<u>6,961,681.62</u>	<u>100.70</u>	<u>407,694.25</u>
	TOTAL ASSETS - BASE:		<u>6,502,265.88</u>	<u>59,771.03</u>	<u>6,914,460.99</u>	<u>100.01</u>	<u>412,195.11</u>
	NET ASSETS - BASE:				<u>6,974,232.02</u>		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
14,607.53	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	14,607.53	14,607.53	2	0.00
		14,607.53	14,607.53	2	0.00
MUTUAL FUNDS - FIXED INCOME					
3,006	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	161,963.28	165,041.14	20	0.00
2,135	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	106,643.25	106,877.98	13	0.00
6,494	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	327,817.12	329,782.92	40	150.66
4,077	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	205,399.26	205,629.92	25	0.00
		801,822.91	807,331.96	98	150.66
COMMON TRUST FUNDS - FIXED INCOME					
2,005.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,005.60	2,005.60	0	0.00
		2,005.60	2,005.60	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
647,231.08	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	647,231.08	647,231.08	3	0.00
		647,231.08	647,231.08	3	0.00
MUTUAL FUNDS - FIXED INCOME					
54,783	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	2,182,554.72	2,128,443.91	10	0.00
42,285	CUSIP # 464286251 ISHARES JP MORGAN EM CORP BOND ETF	2,156,535.00	2,145,253.41	10	0.00
40,030	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	2,156,816.40	2,180,726.23	10	0.00
95,777	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	4,338,698.10	4,348,205.66	20	0.00
47,263	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	2,385,836.24	2,397,139.66	11	1,096.50
25,090	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,076,611.90	1,089,010.18	5	0.00
85,502	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	3,901,456.26	3,881,169.88	18	0.00
		18,198,508.62	18,169,948.93	83	1,096.50
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,872	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	892,925.28	744,503.59	4	0.00
3,807	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	435,939.57	429,007.61	2	0.00
5,399	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	402,981.36	408,125.83	2	592.23
21,275	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	1,344,367.25	1,295,009.25	6	9,756.93
		3,076,213.46	2,876,646.28	14	10,349.16
COMMON TRUST FUNDS - FIXED INCOME					
61,369.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	61,369.35	61,369.35	0	0.00
		61,369.35	61,369.35	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
509,625.21	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	509,625.21	509,625.21	2	0.00
		509,625.21	509,625.21	2	0.00
MUTUAL FUNDS - FIXED INCOME					
45,593	CUSIP # 233051267 X-TRACKERS LOW BETA HIGH YIELD BOND ETF	2,305,619.77	2,220,436.26	10	0.00
58,086	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	2,314,146.24	2,207,782.64	10	0.00
18,521	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	925,123.95	926,290.17	4	0.00
50,865	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	2,304,184.50	2,321,191.92	10	0.00
73,319	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	3,701,143.12	3,719,645.49	16	1,687.01
45,551	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	2,294,859.38	2,297,392.99	10	0.00
27,121	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,163,762.11	1,175,521.75	5	0.00
101,370	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	4,625,513.10	4,607,316.50	20	0.00
51,332	CUSIP # 92189F353 VANECK VECTORS EMERGING MKTS HY BOND	1,150,350.12	1,199,345.73	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		20,784,702.29	20,674,923.45	90	1,687.01
MUTUAL FUNDS - EQUITY					
1,034	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	493,207.66	400,448.14	2	0.00
2,989	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	223,098.96	225,967.55	1	327.87
18,491	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	1,168,446.29	1,125,547.17	5	8,480.16
		1,884,752.91	1,751,962.86	8	8,808.03
COMMON TRUST FUNDS - FIXED INCOME					
59,203.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	59,203.07	59,203.07	0	0.00
		59,203.07	59,203.07	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,361,347.89	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,361,347.89	4,361,347.89	2	0.00
		4,361,347.89	4,361,347.89	2	0.00
COMMON STOCK					
4,245	CUSIP # 017175100 ALLEGHENY CORP	2,833,919.55	2,541,261.21	1	0.00
54,585	CUSIP # 031100100 AMETEK INC	8,026,178.40	5,487,785.35	4	0.00
85,288	CUSIP # 032095101 AMPHENOL CORP CL A	7,459,288.48	4,480,712.03	4	17,311.40
20,940	CUSIP # 049560105 ATMOS ENERGY CORP	2,193,883.80	2,008,258.61	1	0.00
96,617	CUSIP # 05605H100 BWX TECHNOLOGIES INC	4,626,021.96	5,645,735.77	2	0.00
4,002	CUSIP # 09073M104 BIO-TECHNE CORP	2,070,394.68	972,596.07	1	0.00
74,525	CUSIP # 115236101 BROWN & BROWN INC	5,237,617.00	3,434,670.39	3	0.00
69,461	CUSIP # 127055101 CABOT CORPORATION	3,903,708.20	3,330,281.93	2	0.00
56,252	CUSIP # 148806102 CATALENT INC	7,201,943.56	3,260,300.36	4	0.00
20,344	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	7,665,212.32	3,256,029.14	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
75,374	CUSIP # 184496107 CLEAN HARBORS INC	7,520,063.98	5,725,519.13	4	0.00
22,376	CUSIP # 217204106 COPART INC	3,392,649.12	2,022,025.27	2	0.00
80,548	CUSIP # 29362U104 ENTEGRIS INC	11,162,341.84	4,435,394.11	6	0.00
67,026	CUSIP # 302491303 FMC CORPORATION	7,365,487.14	6,510,527.54	4	35,701.33
51,694	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	4,044,021.62	2,830,492.15	2	0.00
37,838	CUSIP # 384109104 GRACO INC	3,050,499.56	1,992,263.47	2	0.00
174,245	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	7,006,391.45	4,114,905.03	3	0.00
25,387	CUSIP # 422806208 HEICO CORP CL A	3,262,737.24	2,389,549.94	2	0.00
33,927	CUSIP # 428291108 HEXCEL CORP	1,757,418.60	2,354,965.65	1	0.00
331,409	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	5,110,326.78	4,538,076.72	3	52,132.86
30,026	CUSIP # 449253103 IAA INC	1,519,916.12	1,411,162.57	1	0.00
14,280	CUSIP # 45167R104 IDEX CORP	3,374,649.60	2,282,363.49	2	0.00
48,723	CUSIP # 457187102 INGREDION INC	4,708,590.72	4,242,354.67	2	31,828.55
282,979	CUSIP # 48238T109 KAR AUCTION SERVICES INC	4,420,131.98	6,030,569.91	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,881	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	4,725,155.31	2,339,505.91	2	0.00
99,113	CUSIP # 501889208 LKQ CORP	5,949,753.39	3,313,320.63	3	0.00
1,597	CUSIP # 570535104 MARKEL CORP	1,970,698.00	1,794,497.25	1	0.00
11,824	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	2,712,898.56	1,530,267.25	1	0.00
88,360	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	4,247,465.20	3,739,071.54	2	0.00
42,881	CUSIP # 743606105 PROSPERITY BANCSHARES INC	3,100,296.30	2,898,144.73	2	22,630.40
76,212	CUSIP # 806407102 HENRY SCHEIN INC	5,908,716.36	5,089,480.49	3	0.00
25,013	CUSIP # 871607107 SYNOPSIS INC	9,217,290.50	3,813,887.88	5	0.00
1,041	CUSIP # 88262P102 TEXAS PACIFIC LAND CORPORATION	1,300,073.67	891,267.01	1	0.00
25,013	CUSIP # 902104108 II-VI INC	1,709,138.29	1,821,627.61	1	0.00
152,677	CUSIP # 902681105 UGI CORPORATION	7,009,401.07	5,608,967.90	3	53,457.41
69,815	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	7,515,584.75	3,901,851.87	4	0.00
24,929	CUSIP # 980745103 WOODWARD INC	2,728,728.34	2,798,812.78	1	0.00
		177,008,593.44	124,838,503.36	88	213,061.95

FOREIGN STOCK

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
67,854	CUSIP # 94106B101 WASTE CONNECTIONS INC	9,246,464.58	6,181,965.25	5	0.00
16,837	CUSIP # G4388N106 HELEN OF TROY	4,116,141.39	3,052,826.86	2	0.00
19,131	CUSIP # G8473T100 STERIS PLC	4,656,676.71	2,863,700.82	2	0.00
		18,019,282.68	12,098,492.93	9	0.00
COMMON TRUST FUNDS - FIXED INCOME					
621,322.79	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	621,322.79	621,322.79	0	0.00
		621,322.79	621,322.79	0	0.00

HB2F20000002 - STERLING CORE FIXED
12/31/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	CASH		44.20	0.00	44.20		0.00
			44.20	0.00	44.20	0.00	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-372,134.30	0.00	-372,134.30		0.00
			-372,134.30	0.00	-372,134.30	-0.51	0.00
	PAYABLE FOR TRUSTEE FEES		-2,521.93	0.00	-2,521.93		0.00
			-2,521.93	0.00	-2,521.93	0.00	0.00
	REBATE RECEIVABLE		19,293.88	0.00	19,293.88		0.00
			19,293.88	0.00	19,293.88	0.03	0.00
	PAYABLE FOR CUSTODIAN FEES		-6,609.01	0.00	-6,609.01		0.00
			-6,609.01	0.00	-6,609.01	-0.01	0.00
	MSC PAYABLE - CLASS C1		-26,435.95	0.00	-26,435.95		0.00
			-26,435.95	0.00	-26,435.95	-0.04	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-7,499.70	0.00	-7,499.70		0.00
			-7,499.70	0.00	-7,499.70	-0.01	0.00
933,165.390	DREYFUS TREAS & AGY CSH CSH MG	100.0000	933,165.39	13.62	933,165.39		0.00
996085247	VAR RT 12/31/2049 DD 04/09/97	100.0000	933,165.39	13.62	933,165.39	1.27	0.00
SUBTOTAL UNITED STATES			537,302.58	13.62	537,302.58		0.00
			537,302.58	13.62	537,302.58	0.73	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			537,302.58	13.62	537,302.58		0.00
			537,302.58	13.62	537,302.58	0.73	0.00
TOTAL CASH & CASH EQUIVALENTS			537,302.58	13.62	537,302.58	0.73	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
AUSTRALIA							
149,000.000	SCENTRE GROUP TRUST 1 / S 144A	114.3446	170,195.71	597.45	170,373.52		177.81
80622GAE4	4.375% 05/28/2030 DD 05/28/20	114.3446	170,195.71	597.45	170,373.52	0.23	177.81
277,000.000	COMMONWEALTH BANK OF AUST 144A	100.0000	277,619.93	297.16	277,000.03		-619.90
2027A0KG3	VAR RT 07/07/2025 DD 10/07/21	100.0000	277,619.93	297.16	277,000.03	0.38	-619.90
81,000.000	MACQUARIE GROUP LTD 144A	97.3441	79,597.86	512.00	78,848.68		-749.18
55608JAR9	VAR RT 01/12/2027 DD 01/12/21	97.3441	79,597.86	512.00	78,848.68	0.11	-749.18
105,000.000	WESTPAC BANKING CORP	108.2090	114,005.94	479.08	113,619.43		-386.51
961214DF7	VAR RT 11/23/2031 DD 11/23/16	108.2090	114,005.94	479.08	113,619.43	0.16	-386.51

HB2F20000002 - STERLING CORE FIXED

12/31/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL AUSTRALIA			641,419.44	1,885.69	639,841.66		-1,577.78
			641,419.44	1,885.69	639,841.66	0.88	-1,577.78
BERMUDA							
140,000.000	ASPEN INSURANCE HOLDINGS LTD	106.0680	149,167.17	831.78	148,495.15		-672.02
04530DAD4	4.650% 11/15/2023 DD 11/13/13	106.0680	149,167.17	831.78	148,495.15	0.20	-672.02
208,000.000	ATHENE HOLDING LTD	108.2711	227,959.54	821.71	225,203.83		-2,755.71
04686JAD3	3.950% 05/25/2051 DD 05/25/21	108.2711	227,959.54	821.71	225,203.83	0.31	-2,755.71
160,000.000	BACARDI LTD 144A	108.4094	174,005.98	909.82	173,454.96		-551.02
067316AE9	4.450% 05/15/2025 DD 04/30/18	108.4094	174,005.98	909.82	173,454.96	0.24	-551.02
185,000.000	ENSTAR GROUP LTD	98.1331	180,178.53	2,036.65	181,546.23		1,367.70
29359UAC3	3.100% 09/01/2031 DD 08/24/21	98.1331	180,178.53	2,036.65	181,546.23	0.25	1,367.70
SUBTOTAL BERMUDA			731,311.22	4,599.96	728,700.17		-2,611.05
			731,311.22	4,599.96	728,700.17	1.00	-2,611.05
BRITISH VIRGIN ISLANDS							
200,000.000	TSMC GLOBAL LTD 144A	98.0106	196,833.09	477.90	196,021.26		-811.83
872882AH8	1.250% 04/23/2026 DD 04/23/21	98.0106	196,833.09	477.90	196,021.26	0.27	-811.83
CANADA							
231,000.000	CANADIAN IMPERIAL BANK OF COMM	99.3527	230,135.50	27.90	229,504.78		-630.72
13607HVC3	0.450% 06/22/2023 DD 06/22/21	99.3527	230,135.50	27.90	229,504.78	0.31	-630.72
81,000.000	CANADIAN PACIFIC RAILWAY CO	102.5551	80,578.38	195.90	83,069.66		2,491.28
13645RBG8	3.000% 12/02/2041 DD 12/02/21	102.5551	80,578.38	195.90	83,069.66	0.11	2,491.28
192,000.000	WASTE CONNECTIONS INC	98.8312	190,867.86	1,598.79	189,755.92		-1,111.94
94106BAD3	2.950% 01/15/2052 DD 09/20/21	98.8312	190,867.86	1,598.79	189,755.92	0.26	-1,111.94
200,000.000	BANK OF MONTREAL	96.7991	194,920.36	842.56	193,598.21		-1,322.15
06368EDC3	VAR RT 01/22/2027 DD 01/22/21	96.7991	194,920.36	842.56	193,598.21	0.26	-1,322.15
179,000.000	ROYAL BANK OF CANADA	99.8708	179,466.19	390.42	178,768.82		-697.37
78016EZR1	VAR RT 04/27/2026 DD 04/27/21	99.8708	179,466.19	390.42	178,768.82	0.24	-697.37
205,000.000	TORONTO-DOMINION BANK/THE	107.4847	221,875.83	2,205.46	220,343.65		-1,532.18
891160MJ9	VAR RT 09/15/2031 DD 09/15/16	107.4847	221,875.83	2,205.46	220,343.65	0.30	-1,532.18
SUBTOTAL CANADA			1,097,844.12	5,261.03	1,095,041.04		-2,803.08
			1,097,844.12	5,261.03	1,095,041.04	1.48	-2,803.08
CAYMAN ISLANDS							
184,000.000	AVOLON HOLDINGS FUNDING L 144A	102.1899	188,140.70	2,010.62	188,029.35		-111.35
05401AAH4	2.875% 02/15/2025 DD 01/14/20	102.1899	188,140.70	2,010.62	188,029.35	0.26	-111.35
IRELAND							

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				Local/Base			Local/Base
235,000.000	AERCAP IRELAND CAPITAL DAC / A	107.6711	255,101.75	2,638.72	253,027.01		-2,074.74
00774MAGO	4.450% 10/01/2025 DD 08/21/18	107.6711	255,101.75	2,638.72	253,027.01	0.35	-2,074.74
JAPAN							
171,000.000	MITSUBISHI UFJ FINANCIAL GROUP	104.2971	179,248.92	2,783.93	178,348.05		-900.87
606822BA1	3.761% 07/26/2023 DD 07/26/18	104.2971	179,248.92	2,783.93	178,348.05	0.24	-900.87
155,000.000	SUMITOMO MITSUI FINANCIAL GROU	101.7236	157,918.32	883.33	157,671.58		-246.74
86562MAU4	2.778% 10/18/2022 DD 10/18/17	101.7236	157,918.32	883.33	157,671.58	0.22	-246.74
55,000.000	SUMITOMO MITSUI FINANCIAL GROU	112.7273	62,382.43	499.08	62,000.01		-382.42
86562MBG4	4.306% 10/16/2028 DD 10/16/18	112.7273	62,382.43	499.08	62,000.01	0.08	-382.42
SUBTOTAL JAPAN			399,549.67	4,166.34	398,019.64		-1,530.03
			399,549.67	4,166.34	398,019.64	0.54	-1,530.03
SWITZERLAND							
250,000.000	CREDIT SUISSE GROUP AG 144A	102.1367	256,657.94	1,996.10	255,341.79		-1,316.15
225401AM0	VAR RT 09/11/2025 DD 09/11/19	102.1367	256,657.94	1,996.10	255,341.79	0.35	-1,316.15
229,000.000	UBS GROUP AG 144A	100.4378	230,129.86	330.66	230,002.65		-127.21
90352JAD5	VAR RT 08/15/2023 DD 08/15/17	100.4378	230,129.86	330.66	230,002.65	0.31	-127.21
SUBTOTAL SWITZERLAND			486,787.80	2,326.76	485,344.44		-1,443.36
			486,787.80	2,326.76	485,344.44	0.66	-1,443.36
UNITED KINGDOM							
200,000.000	LLOYDS BANKING GROUP PLC	109.1348	220,425.70	541.86	218,269.62		-2,156.08
539439AM1	4.582% 12/10/2025 DD 06/10/16	109.1348	220,425.70	541.86	218,269.62	0.30	-2,156.08
301,000.000	NATWEST MARKETS PLC 144A	102.2313	308,108.40	2,813.83	307,716.24		-392.16
63906AAA8	3.625% 09/29/2022 DD 03/29/19	102.2313	308,108.40	2,813.83	307,716.24	0.42	-392.16
SUBTOTAL UNITED KINGDOM			528,534.10	3,355.69	525,985.86		-2,548.24
			528,534.10	3,355.69	525,985.86	0.72	-2,548.24
UNITED STATES							
251,000.000	AT&T INC	104.8916	258,846.14	805.38	263,277.82		4,431.68
00206RKB7	3.850% 06/01/2060 DD 05/28/20	104.8916	258,846.14	805.38	263,277.82	0.36	4,431.68
103,000.000	AT&T INC	97.9629	100,835.65	712.11	100,901.78		66.13
00206RKG6	1.650% 02/01/2028 DD 08/04/20	97.9629	100,835.65	712.11	100,901.78	0.14	66.13
350,000.000	AT&T INC	100.7641	348,987.21	3,687.28	352,674.47		3,687.26
00206RLJ9	3.550% 09/15/2055 DD 03/15/21	100.7641	348,987.21	3,687.28	352,674.47	0.48	3,687.26
630,000.000	ARI FLEET LEASE TRUS A A3 144A	100.9003	637,893.38	518.16	635,671.70		-2,221.68
00217TAC9	1.800% 08/15/2028 DD 02/27/20	100.9003	637,893.38	518.16	635,671.70	0.87	-2,221.68
197,000.000	ABBVIE INC	129.1207	254,293.70	1,253.98	254,367.70		74.00
00287YBD0	4.875% 11/14/2048 DD 09/18/18	129.1207	254,293.70	1,253.98	254,367.70	0.35	74.00

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				Local/Base			Local/Base
120,000.000	ALBEMARLE CORP	130.4537	153,470.61	544.98	156,544.40		3,073.79
012725AD9	5.450% 12/01/2044 DD 11/24/14	130.4537	153,470.61	544.98	156,544.40	0.21	3,073.79
96,000.000	HESS CORP	135.4206	129,633.72	1,907.52	130,003.75		370.03
023551AF1	7.875% 10/01/2029 DD 10/01/99	135.4206	129,633.72	1,907.52	130,003.75	0.18	370.03
440,000.000	AMERICAN EXPRESS CREDIT AC 7 A	101.4353	448,356.82	472.60	446,315.28		-2,041.54
02582JHL7	2.350% 05/15/2025 DD 10/30/17	101.4353	448,356.82	472.60	446,315.28	0.61	-2,041.54
110,000.000	AMERICAN TOWER TRUST #1 144A	104.8328	115,918.20	183.60	115,316.10		-602.10
03027WAK8	3.652% 03/15/2048 DD 03/29/18	104.8328	115,918.20	183.60	115,316.10	0.16	-602.10
143,428.410	AMERICREDIT AUTOMOBILE REC 4 C	100.2774	144,043.88	140.28	143,826.22		-217.66
03066FAG6	2.600% 09/18/2023 DD 11/15/17	100.2774	144,043.88	140.28	143,826.22	0.20	-217.66
127,000.000	ANHEUSER-BUSCH INBEV WORLDWIDE	145.1332	182,950.79	3,249.94	184,319.22		1,368.43
03523TBW7	5.800% 01/23/2059 DD 01/23/19	145.1332	182,950.79	3,249.94	184,319.22	0.25	1,368.43
350,000.000	ARI FLEET LEASE TRUS A A3 144A	101.5419	357,414.67	404.60	355,396.51		-2,018.16
04033JAD3	2.530% 11/15/2027 DD 06/19/19	101.5419	357,414.67	404.60	355,396.51	0.49	-2,018.16
218,000.000	ATHENE GLOBAL FUNDING 144A	102.6257	224,571.46	2,540.91	223,724.08		-847.38
04685A2L4	2.500% 01/14/2025 DD 01/14/20	102.6257	224,571.46	2,540.91	223,724.08	0.31	-847.38
500,000.000	AVIS BUDGET RENTAL C 2A A 144A	102.0309	513,291.70	479.04	510,154.30		-3,137.40
05377RCU6	2.970% 03/20/2024 DD 12/13/17	102.0309	513,291.70	479.04	510,154.30	0.70	-3,137.40
500,000.000	AVIS BUDGET RENTAL C 1A A 144A	98.2199	493,968.48	222.60	491,099.30		-2,869.18
05377REH3	1.380% 08/20/2027 DD 05/18/21	98.2199	493,968.48	222.60	491,099.30	0.67	-2,869.18
400,000.000	BBCMS MORTGAGE TRUST 201 C2 A5	113.5766	456,372.96	1,438.09	454,306.56		-2,066.40
05491UBD9	4.314% 12/15/2051 DD 12/01/18	113.5766	456,372.96	1,438.09	454,306.56	0.62	-2,066.40
106,000.000	BBCMS MORTGAGE TRUST 202 C7 A5	98.8284	104,705.67	179.80	104,758.10		52.43
05492VAF2	2.037% 04/15/2053 DD 06/01/20	98.8284	104,705.67	179.80	104,758.10	0.14	52.43
90,000.000	BAT CAPITAL CORP	104.9078	93,301.20	1,552.98	94,417.00		1,115.80
05526DBF1	4.540% 08/15/2047 DD 08/15/18	104.9078	93,301.20	1,552.98	94,417.00	0.13	1,115.80
178,000.000	BAT CAPITAL CORP	110.0707	197,629.96	2,087.81	195,925.90		-1,704.06
05526DBP9	4.700% 04/02/2027 DD 04/02/20	110.0707	197,629.96	2,087.81	195,925.90	0.27	-1,704.06
201,000.000	BAIN CAPITAL SPECIALTY FINANCE	99.7492	202,859.73	1,842.07	200,495.93		-2,363.80
05684BAB3	2.950% 03/10/2026 DD 03/10/21	99.7492	202,859.73	1,842.07	200,495.93	0.27	-2,363.80
196,000.000	BAKER HUGHES HOLDINGS LLC / BA	100.9743	196,260.22	249.78	197,909.70		1,649.48
05724BAD1	2.061% 12/15/2026 DD 12/09/21	100.9743	196,260.22	249.78	197,909.70	0.27	1,649.48
462,000.000	BANK 2020-BNK27 BN27 A5	99.9847	460,401.17	825.53	461,929.41		1,528.24
06539XAH7	2.144% 04/15/2063 DD 06/01/20	99.9847	460,401.17	825.53	461,929.41	0.63	1,528.24
74,000.000	BANK 2020-BNK29 BN29 A4	98.6805	72,594.35	123.07	73,023.55		429.20
06541TBF5	1.997% 11/15/2053 DD 11/01/20	98.6805	72,594.35	123.07	73,023.55	0.10	429.20

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				Local/Base			Local/Base
180,000.000	BARINGS BDC INC 144A	98.9614	178,587.06	627.07	178,130.60		-456.46
06759LAA1	3.300% 11/23/2026 DD 11/23/21	98.9614	178,587.06	627.07	178,130.60	0.24	-456.46
179,000.000	BENCHMARK 2020-B18 MORT B18 A5	97.9264	175,127.76	287.06	175,288.26		160.50
08163AAE3	1.925% 07/15/2053 DD 07/01/20	97.9264	175,127.76	287.06	175,288.26	0.24	160.50
143,000.000	BENCHMARK 2020-B21 MORT B21 A5	98.1571	139,997.29	235.60	140,364.58		367.29
08163LAG4	1.978% 12/17/2053 DD 11/01/20	98.1571	139,997.29	235.60	140,364.58	0.19	367.29
201,000.000	BLACKROCK INC	98.6555	197,833.08	1,632.16	198,297.57		464.49
09247XAR2	1.900% 01/28/2031 DD 05/06/20	98.6555	197,833.08	1,632.16	198,297.57	0.27	464.49
193,000.000	BLUE OWL FINANCE LLC 144A	100.5390	195,494.68	1,875.99	194,040.22		-1,454.46
09581JAC0	4.125% 10/07/2051 DD 10/07/21	100.5390	195,494.68	1,875.99	194,040.22	0.27	-1,454.46
230,000.000	BOEING CO/THE	128.7469	295,248.43	2,188.96	296,117.90		869.47
097023CV5	5.705% 05/01/2040 DD 05/04/20	128.7469	295,248.43	2,188.96	296,117.90	0.40	869.47
242,000.000	BRIGHTHOUSE FINANCIAL GLO 144A	98.6892	240,659.82	385.42	238,827.98		-1,831.84
10921U2C1	1.550% 05/24/2026 DD 05/24/21	98.6892	240,659.82	385.42	238,827.98	0.33	-1,831.84
205,000.000	BRIXMOR OPERATING PARTNERSHIP	110.8779	227,800.82	1,080.47	227,299.68		-501.14
11120VAH6	4.125% 05/15/2029 DD 05/10/19	110.8779	227,800.82	1,080.47	227,299.68	0.31	-501.14
185,000.000	BROADCOM INC	111.0173	202,815.59	981.12	205,382.06		2,566.47
11135FAQ4	4.150% 11/15/2030 DD 05/08/20	111.0173	202,815.59	981.12	205,382.06	0.28	2,566.47
9,000.000	BROADCOM INC 144A	99.9898	8,829.78	36.67	8,999.09		169.31
11135FBQ3	3.187% 11/15/2036 DD 09/30/21	99.9898	8,829.78	36.67	8,999.09	0.01	169.31
180,000.000	BURLINGTON NORTHERN SANTA FE L	128.3034	231,896.40	2,644.20	230,946.06		-950.34
12189LAG6	4.950% 09/15/2041 DD 08/22/11	128.3034	231,896.40	2,644.20	230,946.06	0.32	-950.34
140,000.000	CMS ENERGY CORP	120.3073	169,697.22	1,678.74	168,430.24		-1,266.98
125896BL3	4.700% 03/31/2043 DD 03/22/13	120.3073	169,697.22	1,678.74	168,430.24	0.23	-1,266.98
400,000.000	COMM 2014-CCRE16 MORTG CR16 A4	105.5291	426,674.12	1,350.36	422,116.24		-4,557.88
12591VAE1	4.051% 04/10/2047 DD 04/01/14	105.5291	426,674.12	1,350.36	422,116.24	0.58	-4,557.88
125,000.000	COMM 2013-CCRE11 MORTG CR11 A4	104.7138	131,932.00	443.61	130,892.24		-1,039.76
12626LAE2	4.258% 08/10/2050 DD 10/01/13	104.7138	131,932.00	443.61	130,892.24	0.18	-1,039.76
371,000.000	CSAIL 2015-C3 COMMERCIAL C3 A4	106.3357	398,181.81	1,149.48	394,505.60		-3,676.21
12635FAT1	3.718% 08/15/2048 DD 08/01/15	106.3357	398,181.81	1,149.48	394,505.60	0.54	-3,676.21
310,000.000	CSAIL 2015-C4 COMMERCIAL C4 A4	107.0291	335,764.61	983.63	331,790.09		-3,974.52
12635RAX6	3.808% 11/15/2048 DD 11/01/15	107.0291	335,764.61	983.63	331,790.09	0.45	-3,974.52
279,866.200	COMM 2015-LC23 MORTGAG LC23 A2	100.6456	282,112.59	751.13	281,673.10		-439.49
12636FBF9	3.221% 10/10/2048 DD 11/01/15	100.6456	282,112.59	751.13	281,673.10	0.38	-439.49
228,000.000	CVS HEALTH CORP	96.5924	217,803.00	2,237.40	220,230.58		2,427.58
126650DP2	2.700% 08/21/2040 DD 08/21/20	96.5924	217,803.00	2,237.40	220,230.58	0.30	2,427.58

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				Local/Base			Local/Base
300,000.000	CALIFORNIA ST UNIV REVENUE	98.3104	294,690.00	680.58	294,931.17		241.17
13077DQF2	1.361% 11/01/2027 DD 07/29/21	98.3104	294,690.00	680.58	294,931.17	0.40	241.17
233,000.000	CAPITAL ONE FINANCIAL CORP	105.2685	246,571.43	1,322.91	245,275.57		-1,295.86
14040HBT1	3.300% 10/30/2024 DD 10/31/17	105.2685	246,571.43	1,322.91	245,275.57	0.34	-1,295.86
367,000.000	CAPITAL ONE MULTI-ASSET A3 A3	102.8353	379,480.62	345.44	377,405.59		-2,075.03
14041NFV8	2.060% 08/15/2028 DD 09/05/19	102.8353	379,480.62	345.44	377,405.59	0.52	-2,075.03
188,000.000	SABRA HEALTH CARE LP	110.0834	207,542.40	3,662.20	206,956.76		-585.64
14162VAB2	5.125% 08/15/2026 DD 07/14/16	110.0834	207,542.40	3,662.20	206,956.76	0.28	-585.64
81,000.000	CARGILL INC 144A	120.5310	96,666.21	331.40	97,630.13		963.92
141781BJ2	3.875% 05/23/2049 DD 05/23/19	120.5310	96,666.21	331.40	97,630.13	0.13	963.92
200,000.000	CARLYLE FINANCE LLC 144A	135.7555	274,435.84	3,353.71	271,510.91		-2,924.93
14314CAA3	5.650% 09/15/2048 DD 09/14/18	135.7555	274,435.84	3,353.71	271,510.91	0.37	-2,924.93
405,668.410	CARMAX AUTO OWNER TRUST 2 4 A3	100.9880	410,142.56	374.51	409,676.45		-466.11
14315WAD2	2.020% 11/15/2024 DD 10/23/19	100.9880	410,142.56	374.51	409,676.45	0.56	-466.11
184,000.000	CENTERPOINT ENERGY INC	103.2665	190,888.74	1,822.00	190,010.32		-878.42
15189TAX5	2.950% 03/01/2030 DD 08/14/19	103.2665	190,888.74	1,822.00	190,010.32	0.26	-878.42
175,000.000	CHENIERE CORPUS CHRISTI HOLDIN	107.2111	187,419.41	828.81	187,619.42		200.01
16412XAJ4	3.700% 11/15/2029 DD 05/15/20	107.2111	187,419.41	828.81	187,619.42	0.26	200.01
471,300.530	CHESAPEAKE FUNDING 1A A1 144A	100.1152	473,160.50	187.34	471,843.42		-1,317.08
165183CJ1	0.870% 08/16/2032 DD 07/22/20	100.1152	473,160.50	187.34	471,843.42	0.64	-1,317.08
400,000.000	CITIGROUP COMMERCIAL MOR P7 A4	108.1041	436,547.72	1,237.21	432,416.44		-4,131.28
17325HBP8	3.712% 04/14/2050 DD 04/01/17	108.1041	436,547.72	1,237.21	432,416.44	0.59	-4,131.28
400,000.000	CITIGROUP COMMERCIAL MOR B2 A4	110.8896	447,175.80	1,336.41	443,558.56		-3,617.24
17327FAD8	4.009% 03/10/2051 DD 03/01/18	110.8896	447,175.80	1,336.41	443,558.56	0.61	-3,617.24
206,000.000	CNO GLOBAL FUNDING 144A	98.8490	204,487.78	849.42	203,628.91		-858.87
18977W2A7	1.750% 10/07/2026 DD 10/07/21	98.8490	204,487.78	849.42	203,628.91	0.28	-858.87
175,000.000	COMCAST CORP	106.2597	185,908.82	1,382.29	185,954.39		45.57
20030NCRO	3.700% 04/15/2024 DD 10/05/18	106.2597	185,908.82	1,382.29	185,954.39	0.25	45.57
287,000.000	COMCAST CORP 144A	97.0970	276,912.33	1,380.97	278,668.31		1,755.98
20030NDR9	2.887% 11/01/2051 DD 08/19/21	97.0970	276,912.33	1,380.97	278,668.31	0.38	1,755.98
96,000.000	DBJPM 20-C9 MORTGAGE TRU C9 A5	98.0071	93,954.73	154.07	94,086.85		132.12
233063AT3	1.926% 08/15/2053 DD 08/01/20	98.0071	93,954.73	154.07	94,086.85	0.13	132.12
186,000.000	DAIMLER TRUCKS FINANCE NO 144A	100.4887	185,198.46	180.00	186,909.03		1,710.57
233853AF7	2.000% 12/14/2026 DD 12/14/21	100.4887	185,198.46	180.00	186,909.03	0.26	1,710.57
190,000.000	DEERE & CO	118.5521	228,243.42	1,520.60	225,249.00		-2,994.42
244199BK0	3.750% 04/15/2050 DD 03/30/20	118.5521	228,243.42	1,520.60	225,249.00	0.31	-2,994.42

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				Local/Base			Local/Base
187,000.000	DELL INTERNATIONAL LLC / 144A	96.1617	186,758.64	329.46	179,822.45		-6,936.19
24703DBG5	3.450% 12/15/2051 DD 12/13/21	96.1617	186,758.64	329.46	179,822.45	0.25	-6,936.19
222,000.000	DEVON ENERGY CORP	125.7437	279,232.20	5,761.42	279,151.01		-81.19
25179MAL7	5.600% 07/15/2041 DD 07/12/11	125.7437	279,232.20	5,761.42	279,151.01	0.38	-81.19
118,000.000	DEVON ENERGY CORP	108.3297	128,779.61	316.88	127,829.03		-950.58
25179MBE2	5.875% 06/15/2028 DD 12/15/21	108.3297	128,779.61	316.88	127,829.03	0.17	-950.58
324,000.000	DISCOVERY COMMUNICATIONS LLC	124.3476	402,754.05	4,768.42	402,886.12		132.07
25470DAT6	5.200% 09/20/2047 DD 09/21/17	124.3476	402,754.05	4,768.42	402,886.12	0.55	132.07
158,000.000	DUKE ENERGY PROGRESS LLC	110.5729	174,835.62	1,688.04	174,705.13		-130.49
26442UAE4	3.600% 09/15/2047 DD 09/08/17	110.5729	174,835.62	1,688.04	174,705.13	0.24	-130.49
197,000.000	ERAC USA FINANCE LLC 144A	117.9937	231,769.03	1,378.84	232,447.66		678.63
26884TAS1	4.200% 11/01/2046 DD 10/18/16	117.9937	231,769.03	1,378.84	232,447.66	0.32	678.63
190,000.000	ENTERGY LOUISIANA LLC	110.8431	212,218.61	1,709.98	210,601.80		-1,616.81
29364WAK4	5.400% 11/01/2024 DD 11/16/09	110.8431	212,218.61	1,709.98	210,601.80	0.29	-1,616.81
225,325.450	ENTERPRISE FLEET FUN 1 A2 144A	99.4475	224,975.25	32.04	224,080.41		-894.84
29374EAB2	0.440% 12/21/2026 DD 02/24/21	99.4475	224,975.25	32.04	224,080.41	0.31	-894.84
405,689.470	ENTERPRISE FLEET FIN 2 A2 144A	99.7359	405,876.78	79.80	404,618.13		-1,258.65
29375MAB3	0.610% 07/20/2026 DD 09/30/20	99.7359	405,876.78	79.80	404,618.13	0.55	-1,258.65
180,000.000	ENTERPRISE PRODUCTS OPERATING	133.0513	243,278.88	4,487.44	239,492.34		-3,786.54
29379VAT0	5.950% 02/01/2041 DD 01/13/11	133.0513	243,278.88	4,487.44	239,492.34	0.33	-3,786.54
184,000.000	FMC CORP	106.5737	196,741.84	1,601.53	196,095.57		-646.27
302491AU9	3.450% 10/01/2029 DD 09/20/19	106.5737	196,741.84	1,601.53	196,095.57	0.27	-646.27
184,000.000	FS KKR CAPITAL CORP	101.0446	185,807.64	1,120.57	185,922.05		114.41
302635AC1	4.750% 05/15/2022 DD 04/30/15	101.0446	185,807.64	1,120.57	185,922.05	0.25	114.41
218,000.000	F&G GLOBAL FUNDING 144A	97.3064	213,593.14	1,204.14	212,127.86		-1,465.28
30321L2C5	2.000% 09/20/2028 DD 09/22/21	97.3064	213,593.14	1,204.14	212,127.86	0.29	-1,465.28
437,803.660	FNMA GTD REMIC P/T 12-55 PD	104.5700	460,430.29	1,094.61	457,811.07		-2,619.22
3136A53R5	3.000% 05/25/2042 DD 04/01/12	104.5700	460,430.29	1,094.61	457,811.07	0.63	-2,619.22
367,000.000	FNMA GTD REMIC P/T 17-M11 A2	108.3519	396,464.96	911.40	397,651.62		1,186.66
3136AX3J2	2.980% 08/25/2029 DD 09/01/17	108.3519	396,464.96	911.40	397,651.62	0.54	1,186.66
221,000.000	FEDERAL REALTY INVESTMENT TRUS	106.6848	237,347.19	644.49	235,773.30		-1,573.89
313747BA4	3.500% 06/01/2030 DD 05/11/20	106.6848	237,347.19	644.49	235,773.30	0.32	-1,573.89
680,418.300	FNMA POOL #0AM7018	111.1251	755,158.28	2,197.77	756,115.41		957.13
3138L7YQ3	3.751% 10/01/2029 DD 10/01/14	111.1251	755,158.28	2,197.77	756,115.41	1.03	957.13
970,897.150	FNMA POOL #0AM8408	108.9056	1,054,752.21	2,616.84	1,057,361.62		2,609.41
3138L9KW1	3.130% 04/01/2030 DD 04/01/15	108.9056	1,054,752.21	2,616.84	1,057,361.62	1.44	2,609.41

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				Local/Base			Local/Base
456,184.330	FNMA POOL #0AN5877	105.9118	485,463.87	1,205.97	483,152.96		-2,310.91
3138LJQ78	3.070% 06/01/2027 DD 06/01/17	105.9118	485,463.87	1,205.97	483,152.96	0.66	-2,310.91
301,368.440	FNMA POOL #0AS9837	105.4065	319,675.52	753.36	317,661.85		-2,013.67
3138WK4X0	3.000% 06/01/2032 DD 06/01/17	105.4065	319,675.52	753.36	317,661.85	0.43	-2,013.67
155,867.290	FNMA POOL #0BM3900	106.9160	168,143.20	519.56	166,647.10		-1,496.10
3140J8KN2	4.000% 04/01/2048 DD 04/01/18	106.9160	168,143.20	519.56	166,647.10	0.23	-1,496.10
106,637.650	FNMA POOL #0BM5822	104.6013	112,764.17	266.60	111,544.38		-1,219.79
3140JAPG7	3.000% 11/01/2048 DD 04/01/19	104.6013	112,764.17	266.60	111,544.38	0.15	-1,219.79
236,294.980	FNMA POOL #0BO1766	107.2640	256,021.95	886.04	253,459.33		-2,562.62
3140JV6C1	4.500% 07/01/2049 DD 07/01/19	107.2640	256,021.95	886.04	253,459.33	0.35	-2,562.62
589,983.050	FNMA POOL #0BP9342	102.1970	605,232.66	1,229.15	602,945.11		-2,287.55
3140KHLY5	2.500% 07/01/2050 DD 06/01/20	102.1970	605,232.66	1,229.15	602,945.11	0.82	-2,287.55
839,992.790	FNMA POOL #0BQ2863	102.1964	861,713.88	1,749.95	858,442.62		-3,271.26
3140KNFD5	2.500% 09/01/2050 DD 09/01/20	102.1964	861,713.88	1,749.95	858,442.62	1.17	-3,271.26
166,354.860	FNMA POOL #0CA0241	106.9349	179,381.47	554.59	177,891.36		-1,490.11
3140Q7HT7	4.000% 08/01/2047 DD 08/01/17	106.9349	179,381.47	554.59	177,891.36	0.24	-1,490.11
166,237.580	FNMA POOL #0CA4431	105.4870	175,956.95	484.84	175,359.03		-597.92
3140QB4R6	3.500% 10/01/2049 DD 09/01/19	105.4870	175,956.95	484.84	175,359.03	0.24	-597.92
25,500.200	FNMA POOL #0CA6307	102.4204	26,226.57	53.07	26,117.42		-109.15
3140QEAH5	2.500% 07/01/2050 DD 06/01/20	102.4204	26,226.57	53.07	26,117.42	0.04	-109.15
362,412.570	FNMA POOL #0CA6613	104.0689	379,600.76	906.13	377,158.85		-2,441.91
3140QEK35	3.000% 08/01/2050 DD 07/01/20	104.0689	379,600.76	906.13	377,158.85	0.52	-2,441.91
313,658.640	FNMA POOL #0CA6799	100.2060	314,311.02	522.66	314,304.83		-6.19
3140QERV6	2.000% 08/01/2050 DD 08/01/20	100.2060	314,311.02	522.66	314,304.83	0.43	-6.19
833,189.150	FNMA POOL #0CA7019	99.8309	831,165.56	1,388.74	831,780.13		614.57
3140QEYR7	2.000% 09/01/2050 DD 08/01/20	99.8309	831,165.56	1,388.74	831,780.13	1.14	614.57
283,464.942	FNMA POOL #0CB2170	104.4819	297,005.36	719.33	296,169.50		-835.86
3140QMMU5	3.000% 11/01/2051 DD 10/01/21	104.4819	297,005.36	719.33	296,169.50	0.40	-835.86
206,997.680	FNMA POOL #0FM2714	103.6762	215,878.36	517.39	214,607.37		-1,270.99
3140X6AQ4	3.000% 03/01/2050 DD 03/01/20	103.6762	215,878.36	517.39	214,607.37	0.29	-1,270.99
660,979.090	FNMA POOL #0FM6523	102.2008	677,862.25	1,377.08	675,525.69		-2,336.56
3140XAG97	2.500% 03/01/2051 DD 03/01/21	102.2008	677,862.25	1,377.08	675,525.69	0.92	-2,336.56
658,415.530	FNMA POOL #0FM7346	103.6762	686,781.27	1,646.10	682,620.34		-4,160.93
3140XBEU0	3.000% 05/01/2051 DD 05/01/21	103.6762	686,781.27	1,646.10	682,620.34	0.93	-4,160.93
322,247.970	FNMA POOL #0MA1510	109.0725	351,931.73	1,074.15	351,483.96		-447.77
31418AVC9	4.000% 07/01/2043 DD 06/01/13	109.0725	351,931.73	1,074.15	351,483.96	0.48	-447.77

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131,731.410	FNMA POOL #0MA2079	108.7910	144,002.54	438.96	143,311.91		-690.63
31418BJZ0	4.000% 11/01/2034 DD 10/01/14	108.7910	144,002.54	438.96	143,311.91	0.20	-690.63
297,023.520	FNMA POOL #0MA2923	105.7391	315,747.22	866.45	314,070.03		-1,677.19
31418CG99	3.500% 03/01/2037 DD 02/01/17	105.7391	315,747.22	866.45	314,070.03	0.43	-1,677.19
167,338.360	FNMA POOL #0MA3333	106.2853	179,249.22	557.69	177,856.12		-1,393.10
31418CV35	4.000% 03/01/2048 DD 03/01/18	106.2853	179,249.22	557.69	177,856.12	0.24	-1,393.10
890,337.590	FNMA POOL #0MA4381	106.0475	949,613.40	2,596.87	944,180.96		-5,432.44
31418D2P6	3.500% 06/01/2051 DD 06/01/21	106.0475	949,613.40	2,596.87	944,180.96	1.29	-5,432.44
540,057.060	FNMA POOL #0MA4334	103.2956	555,890.00	1,124.99	557,855.32		1,965.32
31418DY89	2.500% 05/01/2041 DD 04/01/21	103.2956	555,890.00	1,124.99	557,855.32	0.76	1,965.32
96,000.000	FEDEX CORP	122.2286	117,960.78	586.39	117,339.45		-621.33
31428XBE5	4.750% 11/15/2045 DD 10/23/15	122.2286	117,960.78	586.39	117,339.45	0.16	-621.33
145,000.000	FIDELITY & GUARANTY LIFE 144A	111.6994	162,394.95	1,329.14	161,964.06		-430.89
315786AC7	5.500% 05/01/2025 DD 04/20/18	111.6994	162,394.95	1,329.14	161,964.06	0.22	-430.89
670,000.000	FORD CREDIT AUTO OWNE 2 A 144A	98.0101	661,872.80	324.53	656,667.47		-5,205.33
34532JAA2	1.060% 04/15/2033 DD 10/09/20	98.0101	661,872.80	324.53	656,667.47	0.90	-5,205.33
355,042.940	GNMA II POOL #0MA0219	104.9188	373,485.03	887.53	372,506.64		-978.39
36179MG46	3.000% 07/20/2042 DD 07/01/12	104.9188	373,485.03	887.53	372,506.64	0.51	-978.39
206,000.000	GS MORTGAGE SECURITIES GC47 A5	101.4250	209,207.44	407.96	208,935.42		-272.02
36258RBA0	2.377% 05/12/2053 DD 05/01/20	101.4250	209,207.44	407.96	208,935.42	0.29	-272.02
850,000.000	GS MORTGAGE SECURITIES GSA2 A5	98.0904	830,322.86	1,425.07	833,768.49		3,445.63
36264KAV2	2.012% 12/12/2053 DD 12/01/20	98.0904	830,322.86	1,425.07	833,768.49	1.14	3,445.63
114,000.000	GENERAL MOTORS FINANCIAL CO IN	107.6295	123,456.96	1,140.93	122,697.58		-759.38
37045XCK0	4.350% 04/09/2025 DD 04/10/18	107.6295	123,456.96	1,140.93	122,697.58	0.17	-759.38
193,000.000	GENERAL MOTORS FINANCIAL CO IN	103.2315	199,929.35	171.24	199,236.78		-692.57
37045XCX2	2.750% 06/20/2025 DD 06/22/20	103.2315	199,929.35	171.24	199,236.78	0.27	-692.57
111,000.000	GLOBAL ATLANTIC FIN CO 144A	99.0989	110,569.26	158.44	109,999.77		-569.49
37959GAB3	3.125% 06/15/2031 DD 06/17/21	99.0989	110,569.26	158.44	109,999.77	0.15	-569.49
186,000.000	GOLDMAN SACHS GROUP INC/THE	145.7372	271,178.46	4,870.78	271,071.21		-107.25
38141GGM0	6.250% 02/01/2041 DD 01/28/11	145.7372	271,178.46	4,870.78	271,071.21	0.37	-107.25
240,000.000	GOLDMAN SACHS BDC INC	102.4721	244,299.96	3,197.90	245,932.93		1,632.97
38147UAD9	2.875% 01/15/2026 DD 11/24/20	102.4721	244,299.96	3,197.90	245,932.93	0.34	1,632.97
221,240.320	GNMA GTD REMIC P/T 08-49 PB	107.4145	239,641.30	875.75	237,644.12		-1,997.18
38375XGH1	4.750% 06/20/2038 DD 06/01/08	107.4145	239,641.30	875.75	237,644.12	0.32	-1,997.18
323,668.250	GNMA GTD REMIC P/T 10-105 BH	103.1511	336,700.23	809.10	333,867.46		-2,832.77
38377DZ74	3.000% 01/16/2040 DD 08/01/10	103.1511	336,700.23	809.10	333,867.46	0.46	-2,832.77

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				Local/Base			Local/Base
220,000.000	GREATAMERICA LEASING 1 A3 144A	99.1363	218,969.82	34.17	218,099.82		-870.00
39154TBJ6	0.340% 08/15/2024 DD 02/10/21	99.1363	218,969.82	34.17	218,099.82	0.30	-870.00
203,000.000	HCA INC	107.5460	219,635.59	3,011.95	218,318.38		-1,317.21
404119BN8	5.000% 03/15/2024 DD 03/17/14	107.5460	219,635.59	3,011.95	218,318.38	0.30	-1,317.21
171,000.000	L3HARRIS TECHNOLOGIES INC	106.6515	183,927.48	4,456.32	182,374.10		-1,553.38
413875AR6	3.832% 04/27/2025 DD 04/27/15	106.6515	183,927.48	4,456.32	182,374.10	0.25	-1,553.38
775,000.000	HERTZ VEHICLE FINANC 2A A 144A	98.5271	768,285.26	245.00	763,584.64		-4,700.62
42806MAE9	1.680% 12/27/2027 DD 06/30/21	98.5271	768,285.26	245.00	763,584.64	1.04	-4,700.62
86,000.000	HESS CORP	128.1345	113,101.92	1,258.80	110,195.64		-2,906.28
42809HAH0	5.800% 04/01/2047 DD 09/28/16	128.1345	113,101.92	1,258.80	110,195.64	0.15	-2,906.28
123,000.000	HOLLYFRONTIER CORP	112.2022	139,869.54	1,823.48	138,008.71		-1,860.83
436106AA6	5.875% 04/01/2026 DD 03/22/16	112.2022	139,869.54	1,823.48	138,008.71	0.19	-1,860.83
95,000.000	HOLLYFRONTIER CORP	107.8067	103,275.65	1,078.79	102,416.34		-859.31
436106AC2	4.500% 10/01/2030 DD 09/28/20	107.8067	103,275.65	1,078.79	102,416.34	0.14	-859.31
315,000.000	HOUSTON TX ARPT SYS REVENUE	99.7977	317,051.13	2,170.90	314,362.72		-2,688.41
442349EM4	1.372% 07/01/2025 DD 10/20/20	99.7977	317,051.13	2,170.90	314,362.72	0.43	-2,688.41
179,000.000	ISTAR INC	103.5000	186,117.12	3,742.42	185,265.00		-852.12
45031UCJ8	5.500% 02/15/2026 DD 09/01/20	103.5000	186,117.12	3,742.42	185,265.00	0.25	-852.12
100,000.000	JPMD COMMERCIAL MORTG COR7 A5	99.9027	99,801.66	181.66	99,902.70		101.04
46652JAW2	2.180% 05/13/2053 DD 06/01/20	99.9027	99,801.66	181.66	99,902.70	0.14	101.04
122,000.000	JEFFERIES GROUP LLC / JEFFERIE	110.9656	135,451.14	2,233.77	135,377.97		-73.17
47233JBH0	4.150% 01/23/2030 DD 01/23/18	110.9656	135,451.14	2,233.77	135,377.97	0.18	-73.17
140,000.000	JONES LANG LASALLE INC	102.0979	143,168.94	787.12	142,937.12		-231.82
48020QAA5	4.400% 11/15/2022 DD 11/09/12	102.0979	143,168.94	787.12	142,937.12	0.20	-231.82
193,000.000	KANSAS CITY SOUTHERN/OLD	118.2122	227,009.90	1,035.81	228,149.56		1,139.66
485170BC7	4.200% 11/15/2069 DD 11/18/19	118.2122	227,009.90	1,035.81	228,149.56	0.31	1,139.66
160,000.000	KEYSIGHT TECHNOLOGIES INC	108.1400	174,212.43	1,252.41	173,024.00		-1,188.43
49338LAB9	4.550% 10/30/2024 DD 10/30/15	108.1400	174,212.43	1,252.41	173,024.00	0.24	-1,188.43
176,000.000	KINDER MORGAN INC	108.1063	191,682.85	630.54	190,267.09		-1,415.76
49456BAF8	4.300% 06/01/2025 DD 11/26/14	108.1063	191,682.85	630.54	190,267.09	0.26	-1,415.76
150,000.000	LYB INTERNATIONAL FINANCE III	115.9872	173,458.28	1,050.14	173,980.87		522.59
50249AAD5	4.200% 05/01/2050 DD 04/20/20	115.9872	173,458.28	1,050.14	173,980.87	0.24	522.59
125,000.000	LXP INDUSTRIAL TRUST	99.1560	125,014.41	1,001.67	123,944.97		-1,069.44
529043AE1	2.700% 09/15/2030 DD 08/28/20	99.1560	125,014.41	1,001.67	123,944.97	0.17	-1,069.44
95,000.000	LOEWS CORP	106.4003	101,142.51	388.31	101,080.26		-62.25
540424AT5	3.200% 05/15/2030 DD 05/08/20	106.4003	101,142.51	388.31	101,080.26	0.14	-62.25

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
500,000.000	LOS ANGELES CNTY CA MET TRANSP	109.2695	548,456.81	2,054.06	546,347.55		-2,109.26
5447122J0	4.930% 06/01/2024 DD 11/16/10	109.2695	548,456.81	2,054.06	546,347.55	0.75	-2,109.26
126,000.000	MPLX LP	109.4721	138,520.80	1,745.91	137,934.84		-585.96
55336VAK6	4.125% 03/01/2027 DD 02/10/17	109.4721	138,520.80	1,745.91	137,934.84	0.19	-585.96
670,000.000	MERCEDES-BENZ AUTO RECEIV 1 A3	99.9436	671,724.45	168.47	669,621.99		-2,102.46
58769VAC4	0.550% 02/18/2025 DD 06/23/20	99.9436	671,724.45	168.47	669,621.99	0.91	-2,102.46
190,000.000	MET TRANSPRTN AUTH NY REVENUE	136.8923	255,202.01	1,256.29	260,095.33		4,893.32
59261AG76	5.175% 11/15/2049 DD 05/14/20	136.8923	255,202.01	1,256.29	260,095.33	0.36	4,893.32
425,000.000	MORGAN STANLEY CAPITAL BNK2 A4	105.4847	450,409.52	1,079.73	448,309.89		-2,099.63
61690YBU5	3.049% 11/15/2049 DD 11/01/16	105.4847	450,409.52	1,079.73	448,309.89	0.61	-2,099.63
250,000.000	MORGAN STANLEY BANK OF C32 A4	108.3103	272,454.82	775.00	270,775.80		-1,679.02
61691GAS9	3.720% 12/15/2049 DD 12/01/16	108.3103	272,454.82	775.00	270,775.80	0.37	-1,679.02
238,000.000	MORGAN STANLEY CAPITAL HR8 A4	98.4860	234,370.59	404.86	234,396.70		26.11
61692BBP4	2.041% 07/15/2053 DD 07/01/20	98.4860	234,370.59	404.86	234,396.70	0.32	26.11
425,000.000	MORGAN STANLEY BANK OF C29 A4	105.7875	453,648.08	1,177.69	449,596.79		-4,051.29
61766EBE4	3.325% 05/15/2049 DD 05/01/16	105.7875	453,648.08	1,177.69	449,596.79	0.61	-4,051.29
220,000.000	NATIONWIDE MUTUAL INSURAN 144A	114.9365	253,199.76	1,646.49	252,860.22		-339.54
638671AN7	4.350% 04/30/2050 DD 04/30/20	114.9365	253,199.76	1,646.49	252,860.22	0.35	-339.54
250,000.000	NEW YORK CITY NY TRANSITIONAL	97.8982	246,340.97	562.57	244,745.38		-1,595.59
64971XSX7	1.350% 05/01/2027 DD 09/24/20	97.8982	246,340.97	562.57	244,745.38	0.33	-1,595.59
400,000.000	NEW YORK CITY NY TRANSITIONAL	103.9613	417,822.82	6,339.72	415,845.00		-1,977.82
64972HW24	3.420% 07/15/2023 DD 10/25/18	103.9613	417,822.82	6,339.72	415,845.00	0.57	-1,977.82
400,000.000	NEW YORK ST URBAN DEV CORP REV	106.3129	426,255.46	3,858.17	425,251.64		-1,003.82
6500358N1	3.250% 03/15/2025 DD 01/16/19	106.3129	426,255.46	3,858.17	425,251.64	0.58	-1,003.82
141,000.000	NEXTERA ENERGY CAPITAL HOLDING	100.3380	140,960.90	175.75	141,476.58		515.68
65339KBZ2	2.440% 01/15/2032 DD 12/13/21	100.3380	140,960.90	175.75	141,476.58	0.19	515.68
275,000.000	NORTH CAROLINA ST UNIV AT RALE	99.2604	271,670.85	1,217.28	272,966.16		1,295.31
658289K51	1.754% 10/01/2029 DD 07/07/20	99.2604	271,670.85	1,217.28	272,966.16	0.37	1,295.31
89,000.000	NVIDIA CORP	114.4284	100,046.10	785.79	101,841.30		1,795.20
67066GAH7	3.500% 04/01/2050 DD 03/31/20	114.4284	100,046.10	785.79	101,841.30	0.14	1,795.20
175,000.000	OMNICOM GROUP INC	101.4479	176,189.68	1,906.42	177,533.89		1,344.21
681919BD7	2.600% 08/01/2031 DD 05/03/21	101.4479	176,189.68	1,906.42	177,533.89	0.24	1,344.21
49,000.000	ONEOK INC	110.4837	54,393.58	1,031.80	54,137.01		-256.57
682680AU7	4.550% 07/15/2028 DD 07/02/18	110.4837	54,393.58	1,031.80	54,137.01	0.07	-256.57
830,000.000	ONEMAIN FINANCIAL I 1A A1 144A	98.5834	820,176.56	622.44	818,242.47		-1,934.09
68269MAA2	1.550% 06/16/2036 DD 05/26/21	98.5834	820,176.56	622.44	818,242.47	1.12	-1,934.09

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				Local/Base			Local/Base
245,000.000	OWL ROCK CAPITAL CORP	101.6614	251,970.76	3,860.41	249,070.48		-2,900.28
69121KAE4	3.400% 07/15/2026 DD 12/08/20	101.6614	251,970.76	3,860.41	249,070.48	0.34	-2,900.28
177,000.000	PNC FINANCIAL SERVICES GROUP I	104.7248	186,243.45	2,733.28	185,362.85		-880.60
693475AV7	3.500% 01/23/2024 DD 01/23/19	104.7248	186,243.45	2,733.28	185,362.85	0.25	-880.60
205,000.000	PNC FINANCIAL SERVICES GROUP I	102.9034	211,127.83	2,320.88	210,952.05		-175.78
693475AZ8	2.550% 01/22/2030 DD 01/22/20	102.9034	211,127.83	2,320.88	210,952.05	0.29	-175.78
105,000.000	PACIFIC LIFECORP 144A	107.9101	111,157.98	1,044.04	113,305.63		2,147.65
694476AE2	3.350% 09/15/2050 DD 09/15/20	107.9101	111,157.98	1,044.04	113,305.63	0.15	2,147.65
126,000.000	PHILIP MORRIS INTERNATIONAL IN	114.5111	144,395.10	758.88	144,284.02		-111.08
718172BL2	4.250% 11/10/2044 DD 11/10/14	114.5111	144,395.10	758.88	144,284.02	0.20	-111.08
125,000.000	PHYSICIANS REALTY LP	111.0318	139,335.24	1,595.18	138,789.80		-545.44
71951QAA0	4.300% 03/15/2027 DD 03/07/17	111.0318	139,335.24	1,595.18	138,789.80	0.19	-545.44
80,000.000	PITTSBURGH PA	98.0793	79,179.82	319.32	78,463.41		-716.41
725209PA2	1.189% 09/01/2026 DD 08/27/20	98.0793	79,179.82	319.32	78,463.41	0.11	-716.41
166,000.000	PLAINS ALL AMERICAN PIPELINE L	108.8359	181,442.72	3,091.82	180,667.57		-775.15
72650RBH4	4.900% 02/15/2045 DD 12/09/14	108.8359	181,442.72	3,091.82	180,667.57	0.25	-775.15
95,000.000	ROPER TECHNOLOGIES INC	97.7482	93,595.21	281.83	92,860.76		-734.45
776743AM8	1.000% 09/15/2025 DD 09/01/20	97.7482	93,595.21	281.83	92,860.76	0.13	-734.45
199,000.000	SBL HOLDINGS INC 144A	105.7497	209,732.93	3,699.28	210,441.92		708.99
78397DAB4	5.000% 02/18/2031 DD 02/16/21	105.7497	209,732.93	3,699.28	210,441.92	0.29	708.99
258,000.000	SABINE PASS LIQUEFACTION LLC	111.0620	288,126.84	4,871.16	286,539.96		-1,586.88
785592AM8	5.625% 03/01/2025 DD 09/01/15	111.0620	288,126.84	4,871.16	286,539.96	0.39	-1,586.88
211,000.000	SAMMONS FINANCIAL GROUP I 144A	100.8694	218,351.25	1,488.88	212,834.45		-5,516.80
79588TAD2	3.350% 04/16/2031 DD 04/16/21	100.8694	218,351.25	1,488.88	212,834.45	0.29	-5,516.80
300,000.000	SAN FRANCISCO CALIF CITY &CNTY	103.1297	310,276.55	1,573.07	309,389.01		-887.54
79766DLS6	3.146% 05/01/2023 DD 02/07/19	103.1297	310,276.55	1,573.07	309,389.01	0.42	-887.54
570,000.000	SANTANDER DRIVE AUTO RECEI 3 B	100.0622	570,664.39	179.69	570,354.60		-309.79
80285WAE7	0.690% 03/17/2025 DD 09/23/20	100.0622	570,664.39	179.69	570,354.60	0.78	-309.79
775,000.000	SANTANDER DRIVE AUTO RECEI 3 B	99.6216	773,219.36	212.50	772,067.48		-1,151.88
80287EAD7	0.600% 12/15/2025 DD 07/21/21	99.6216	773,219.36	212.50	772,067.48	1.05	-1,151.88
235,000.000	SEMPRA ENERGY	109.9816	259,321.48	3,741.94	258,456.69		-864.79
816851BH1	3.800% 02/01/2038 DD 01/12/18	109.9816	259,321.48	3,741.94	258,456.69	0.35	-864.79
199,000.000	SMITHFIELD FOODS INC 144A	114.3097	226,744.52	2,611.08	227,476.28		731.76
832248BB3	5.200% 04/01/2029 DD 04/01/19	114.3097	226,744.52	2,611.08	227,476.28	0.31	731.76
200,000.000	SODEXO INC 144A	99.1138	199,150.98	688.34	198,227.54		-923.44
833794AA8	1.634% 04/16/2026 DD 04/16/21	99.1138	199,150.98	688.34	198,227.54	0.27	-923.44

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				Local/Base			Local/Base
96,000.000	SOUTHERN COPPER CORP	102.0000	98,081.88	494.52	97,920.00		-161.88
84265VAF2	3.500% 11/08/2022 DD 11/08/12	102.0000	98,081.88	494.52	97,920.00	0.13	-161.88
88,000.000	STORE CAPITAL CORP	99.2750	87,679.24	289.17	87,362.04		-317.20
862121AC4	2.750% 11/18/2030 DD 11/18/20	99.2750	87,679.24	289.17	87,362.04	0.12	-317.20
182,000.000	T-MOBILE USA INC	105.9897	193,680.72	1,359.35	192,901.34		-779.38
87264ABB0	3.500% 04/15/2025 DD 04/15/21	105.9897	193,680.72	1,359.35	192,901.34	0.26	-779.38
181,000.000	T-MOBILE USA INC 144A	99.8852	179,958.76	2,361.71	180,792.25		833.49
87264ACM5	3.400% 10/15/2052 DD 08/13/21	99.8852	179,958.76	2,361.71	180,792.25	0.25	833.49
260,000.000	TIME WARNER CABLE LLC	131.0978	346,698.21	2,838.48	340,854.21		-5,844.00
88732JAJ7	6.550% 05/01/2037 DD 04/09/07	131.0978	346,698.21	2,838.48	340,854.21	0.47	-5,844.00
260,000.000	TOYOTA AUTO LOAN EXT 1A A 144A	103.2720	270,573.11	125.23	268,507.17		-2,065.94
89231XAA9	2.560% 11/25/2031 DD 06/19/19	103.2720	270,573.11	125.23	268,507.17	0.37	-2,065.94
155,000.000	TOYOTA AUTO LOAN EXT 1A A 144A	99.7489	155,533.03	39.34	154,610.83		-922.20
89237JAA4	1.350% 05/25/2033 DD 06/08/20	99.7489	155,533.03	39.34	154,610.83	0.21	-922.20
120,000.000	TRANSATLANTIC HOLDINGS INC	157.1554	188,141.64	826.78	188,586.50		444.86
893521AB0	8.000% 11/30/2039 DD 11/23/09	157.1554	188,141.64	826.78	188,586.50	0.26	444.86
1,704,100.000	U S TREASURY BOND	110.3789	1,862,190.74	16,137.21	1,880,966.94		18,776.20
912810RK6	2.500% 02/15/2045 DD 02/15/15	110.3789	1,862,190.74	16,137.21	1,880,966.94	2.57	18,776.20
1,391,200.000	U S TREASURY BOND	88.0156	1,190,439.68	7,225.36	1,224,473.38		34,033.70
912810SP4	1.375% 08/15/2050 DD 08/15/20	88.0156	1,190,439.68	7,225.36	1,224,473.38	1.67	34,033.70
4,824,400.000	U S TREASURY NOTE	101.7305	4,923,908.04	10,178.55	4,907,884.75		-16,023.29
912828R36	1.625% 05/15/2026 DD 05/15/16	101.7305	4,923,908.04	10,178.55	4,907,884.75	6.70	-16,023.29
402,200.000	U S TREASURY NOTE	97.0352	391,636.49	420.78	390,275.40		-1,361.09
91282CAB7	0.250% 07/31/2025 DD 07/31/20	97.0352	391,636.49	420.78	390,275.40	0.53	-1,361.09
838,200.000	U S TREASURY NOTE	99.8320	838,200.00	179.45	836,792.08		-1,407.92
91282CAR2	0.125% 10/31/2022 DD 10/31/20	99.8320	838,200.00	179.45	836,792.08	1.14	-1,407.92
148,900.000	U S TREASURY NOTE	97.2930	145,215.86	389.45	144,869.23		-346.63
91282CCP4	0.625% 07/31/2026 DD 07/31/21	97.2930	145,215.86	389.45	144,869.23	0.20	-346.63
96,000.000	RAYTHEON TECHNOLOGIES CORP	124.6289	117,575.03	359.91	119,643.71		2,068.68
913017BT5	4.500% 06/01/2042 DD 06/01/12	124.6289	117,575.03	359.91	119,643.71	0.16	2,068.68
140,000.000	VIATRIS INC 144A	106.1839	149,658.62	144.90	148,657.40		-1,001.22
91533BAE0	3.850% 06/22/2040 DD 06/22/20	106.1839	149,658.62	144.90	148,657.40	0.20	-1,001.22
181,000.000	VERIZON COMMUNICATIONS INC	125.6847	222,553.89	2,584.59	227,489.37		4,935.48
92343VDR2	4.812% 03/15/2039 DD 02/03/17	125.6847	222,553.89	2,584.59	227,489.37	0.31	4,935.48
167,000.000	VERIZON COMMUNICATIONS INC	95.0710	155,648.40	858.33	158,768.54		3,120.14
92343VFW9	2.987% 10/30/2056 DD 04/30/21	95.0710	155,648.40	858.33	158,768.54	0.22	3,120.14

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				Local/Base			Local/Base
208,000.000	VERIZON COMMUNICATIONS INC	99.5463	207,876.71	853.34	207,056.37		-820.34
92343VGG3	1.450% 03/20/2026 DD 03/22/21	99.5463	207,876.71	853.34	207,056.37	0.28	-820.34
148,000.000	VIACOMCBS INC	105.3093	156,397.12	1,447.21	155,857.72		-539.40
92553PAX0	3.875% 04/01/2024 DD 03/11/14	105.3093	156,397.12	1,447.21	155,857.72	0.21	-539.40
176,000.000	VONTIER CORP 144A	99.0550	172,955.32	1,310.14	174,336.80		1,381.48
928881AE1	2.950% 04/01/2031 DD 03/10/21	99.0550	172,955.32	1,310.14	174,336.80	0.24	1,381.48
600,000.000	WFRBS COMMERCIAL MORTGA C20 A5	104.7610	636,361.25	1,997.64	628,566.24		-7,795.01
92890FAU0	3.995% 05/15/2047 DD 05/01/14	104.7610	636,361.25	1,997.64	628,566.24	0.86	-7,795.01
107,000.000	WFRBS COMMERCIAL MORTGA C20 AS	104.4568	112,912.04	372.31	111,768.81		-1,143.23
92890FBB1	4.176% 05/15/2047 DD 05/01/14	104.4568	112,912.04	372.31	111,768.81	0.15	-1,143.23
400,000.000	WFRBS COMMERCIAL MORTGA C22 A5	105.0914	425,108.79	1,250.54	420,365.72		-4,743.07
92890KBA2	3.752% 09/15/2057 DD 09/01/14	105.0914	425,108.79	1,250.54	420,365.72	0.57	-4,743.07
96,000.000	VULCAN MATERIALS CO	123.1734	117,580.96	197.37	118,246.49		665.53
929160AV1	4.500% 06/15/2047 DD 06/15/17	123.1734	117,580.96	197.37	118,246.49	0.16	665.53
154,000.000	WELLS FARGO COMMERCIAL C56 A5	101.9326	156,732.38	314.03	156,976.20		243.82
95002RAX6	2.448% 06/15/2053 DD 06/01/20	101.9326	156,732.38	314.03	156,976.20	0.21	243.82
327,000.000	WELLS FARGO COMMERCIAL C57 A4	99.5136	324,433.39	577.22	325,409.57		976.18
95002XBD6	2.118% 08/15/2053 DD 08/01/20	99.5136	324,433.39	577.22	325,409.57	0.44	976.18
60,000.000	WESTLAKE CHEMICAL CORP	97.5728	57,789.57	636.57	58,543.68		754.11
960413AY8	2.875% 08/15/2041 DD 08/19/21	97.5728	57,789.57	636.57	58,543.68	0.08	754.11
650,000.000	WHEELS SPV 2 LLC 1A A3 144A	99.0904	648,328.72	129.96	644,087.47		-4,241.25
96328DBU7	0.620% 08/20/2029 DD 09/21/20	99.0904	648,328.72	129.96	644,087.47	0.88	-4,241.25
329,000.000	BX COMMERCIAL MORT ACNT C 144A	99.6480	328,219.93	250.13	327,842.05		-377.88
05609QAE6	VAR RT 11/15/2026 DD 11/19/21	99.6480	328,219.93	250.13	327,842.05	0.45	-377.88
381,000.000	BANK OF AMERICA CORP	106.8425	407,177.79	420.24	407,069.94		-107.85
06051GHD4	VAR RT 12/20/2028 DD 12/20/17	106.8425	407,177.79	420.24	407,069.94	0.56	-107.85
395,000.000	BANK OF AMERICA CORP	95.8107	376,799.15	3,307.88	378,452.21		1,653.06
06051GJF7	VAR RT 07/23/2031 DD 07/23/20	95.8107	376,799.15	3,307.88	378,452.21	0.52	1,653.06
177,000.000	BANK OF AMERICA CORP	100.3486	178,406.88	243.72	177,617.03		-789.85
06051GJU4	VAR RT 04/22/2025 DD 04/22/21	100.3486	178,406.88	243.72	177,617.03	0.24	-789.85
327,000.000	BX TRUST 2021-RISE RISE C 144A	99.8142	327,000.00	239.35	326,392.37		-607.63
12434EAE0	VAR RT 11/15/2036 DD 12/15/21	99.8142	327,000.00	239.35	326,392.37	0.45	-607.63
383,000.000	BX COMMERCIAL MORTG CIP A 144A	99.9699	382,451.80	119.49	382,884.53		432.73
12434FAA5	VAR RT 12/15/2028 DD 12/21/21	99.9699	382,451.80	119.49	382,884.53	0.52	432.73
415,000.000	CD 2016-CD2 MORTGAGE TR CD2 A4	107.2540	448,997.33	1,219.54	445,104.22		-3,893.11
12515ABE9	VAR RT 11/10/2049 DD 12/01/16	107.2540	448,997.33	1,219.54	445,104.22	0.61	-3,893.11

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122,000.000	CITIGROUP INC	132.4974	161,010.58	1,726.56	161,646.89		636.31
172967MMO	VAR RT 03/26/2041 DD 03/26/20	132.4974	161,010.58	1,726.56	161,646.89	0.22	636.31
343,000.000	CITIGROUP INC	100.6965	345,523.84	397.23	345,388.99		-134.85
172967MW8	VAR RT 05/01/2025 DD 05/04/21	100.6965	345,523.84	397.23	345,388.99	0.47	-134.85
221,000.000	DOMINION ENERGY INC	103.5307	231,242.48	2,579.52	228,802.89		-2,439.59
25746UDB2	STEP 08/15/2024 DD 05/15/2019	103.5307	231,242.48	2,579.52	228,802.89	0.31	-2,439.59
114,000.000	FIRST CITIZENS BANCSHARES INC/	101.6263	115,428.24	1,141.82	115,854.03		425.79
31946MAA1	VAR RT 03/15/2030 DD 03/04/20	101.6263	115,428.24	1,141.82	115,854.03	0.16	425.79
175,000.000	GS MORTGAGE SECURITIES GS4 A4	106.7674	188,392.78	501.89	186,842.92		-1,549.86
36251XAR8	VAR RT 11/10/2049 DD 11/01/16	106.7674	188,392.78	501.89	186,842.92	0.26	-1,549.86
366,000.000	GOLDMAN SACHS GROUP INC/THE	97.4949	357,410.23	247.25	356,831.36		-578.87
38141GXM1	VAR RT 12/09/2026 DD 12/09/20	97.4949	357,410.23	247.25	356,831.36	0.49	-578.87
232,000.000	MORGAN STANLEY	102.0046	237,345.54	900.75	236,650.71		-694.83
6174468Q5	VAR RT 04/28/2026 DD 04/28/20	102.0046	237,345.54	900.75	236,650.71	0.32	-694.83
223,000.000	MORGAN STANLEY	114.2348	254,166.05	3,931.62	254,743.54		577.49
61744YAL2	VAR RT 07/22/2038 DD 07/24/17	114.2348	254,166.05	3,931.62	254,743.54	0.35	577.49
354,000.000	OPG TRUST 2021-POR PORT B 144A	98.5735	351,174.29	137.58	348,950.05		-2,224.24
67118AAG0	VAR RT 10/15/2036 DD 10/07/21	98.5735	351,174.29	137.58	348,950.05	0.48	-2,224.24
260,000.000	SBA TOWER TRUST 2A C 144A	103.5386	269,442.29	459.68	269,200.31		-241.98
78403DAH3	VAR RT 10/15/2049 DD 10/15/14	103.5386	269,442.29	459.68	269,200.31	0.37	-241.98
191,000.000	CHARLES SCHWAB CORP/THE	100.2788	191,982.84	149.76	191,532.47		-450.37
808513BQ7	VAR RT 05/13/2026 DD 05/13/21	100.2788	191,982.84	149.76	191,532.47	0.26	-450.37
394,000.000	WELLS FARGO & CO	102.8374	402,259.96	2,079.57	405,179.55		2,919.59
95000U2Q5	VAR RT 04/30/2041 DD 04/30/20	102.8374	402,259.96	2,079.57	405,179.55	0.55	2,919.59
SUBTOTAL UNITED STATES			68,081,234.42	300,725.45	67,955,661.43		-125,572.99
			68,081,234.42	300,725.45	67,955,661.43	92.83	-125,572.99
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			72,606,756.31	327,448.16	72,465,671.86		-141,084.45
			72,606,756.31	327,448.16	72,465,671.86	98.99	-141,084.45
TOTAL FIXED INCOME SECURITIES			72,606,756.31	327,448.16	72,465,671.86	98.99	-141,084.45
PREFERRED SECURITIES							
U.S. DOLLAR							
UNITED STATES							
202,000.000	PNC FINANCIAL SERVICES GROUP I	99.5099	202,000.00	3,267.53	201,009.95		-990.05
693475AK1	VAR RT 12/31/2049 DD 07/27/11	99.5099	202,000.00	3,267.53	201,009.95	0.27	-990.05
TOTAL ASSETS - BASE:			73,346,058.89	330,729.31	73,203,984.39	99.99	-142,074.50
NET ASSETS - BASE:					73,534,713.70		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
143,593.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	143,593.10	143,593.10	5	0.00
		143,593.10	143,593.10	5	0.00
INSURANCE POLICIES/ANNUITIES					
189,285.2953	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,552,512.21	2,503,416.62	95	0.00
		2,552,512.21	2,503,416.62	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
862.62	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	862.62	862.62	0	3.29
		862.62	862.62	0	3.29
COMMON STOCK					
1,600	CUSIP # 09260D107 BLACKSTONE INC	207,024.00	184,024.90	3	0.00
500	CUSIP # 22160K105 COSTCO WHOLESALE CORP	283,850.00	223,474.90	4	0.00
500	CUSIP # 29414B104 EPAM SYSTEMS INC	334,225.00	224,118.70	4	0.00
950	CUSIP # 34959E109 FORTINET INC	341,430.00	227,835.87	5	0.00
700	CUSIP # 461202103 INTUIT INC	450,254.00	355,192.37	6	0.00
2,400	CUSIP # 571748102 MARSH & MCLENNAN COS INC	417,168.00	370,411.78	6	0.00
1,000	CUSIP # 594918104 MICROSOFT CORPORATION	336,320.00	337,907.00	5	0.00
1,100	CUSIP # 631103108 NASDAQ OMX GROUP INC	231,011.00	213,267.20	3	0.00
		2,601,282.00	2,136,232.72	35	0.00
MUTUAL FUNDS - FIXED INCOME					
17,000	CUSIP # 72201R718 PIMCO ENHANCED LOW DURATION ETF	1,710,030.00	1,737,270.80	23	1,258.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,000	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	507,800.00	510,031.43	7	188.25
54,000	CUSIP # 92189F379 VANECK VECTORS CAMC CHINA BOND	1,332,720.00	1,305,522.70	18	0.00
		3,550,550.00	3,552,824.93	48	1,446.25
MUTUAL FUNDS - EQUITY					
1,350	CUSIP # 46090E103 INVESCO QQQ TRUST SERIES 1 ETF	537,097.50	436,309.00	7	0.00
100	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	14,556.00	11,532.50	0	0.00
9,400	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	593,986.00	597,736.28	8	4,310.93
		1,145,639.50	1,045,577.78	15	4,310.93
COMMON TRUST FUNDS - FIXED INCOME					
145,684.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	145,684.65	145,684.65	2	0.00
		145,684.65	145,684.65	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
299.72	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	299.72	299.72	0	3.54
		299.72	299.72	0	3.54
COMMON STOCK					
3,400	CUSIP # 09260D107 BLACKSTONE INC	439,926.00	391,050.10	4	0.00
1,100	CUSIP # 22160K105 COSTCO WHOLESALE CORP	624,470.00	491,641.78	5	0.00
1,400	CUSIP # 29414B104 EPAM SYSTEMS INC	935,830.00	627,527.86	8	0.00
2,350	CUSIP # 34959E109 FORTINET INC	844,590.00	563,590.31	7	0.00
1,800	CUSIP # 461202103 INTUIT INC	1,157,796.00	913,347.88	10	0.00
5,200	CUSIP # 571748102 MARSH & MCLENNAN COS INC	903,864.00	802,555.94	8	0.00
3,300	CUSIP # 594918104 MICROSOFT CORPORATION	1,109,856.00	1,115,087.35	9	0.00
2,500	CUSIP # 631103108 NASDAQ OMX GROUP INC	525,025.00	484,695.00	4	0.00
		6,541,357.00	5,389,496.22	56	0.00
MUTUAL FUNDS - FIXED INCOME					
10,200	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,317,840.00	1,331,572.50	11	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
40,600	CUSIP # 92189F379 VANECK VECTORS CAMC CHINA BOND	1,002,008.00	1,001,235.04	9	0.00
		2,319,848.00	2,332,807.54	20	0.00
MUTUAL FUNDS - EQUITY					
23,600	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	1,491,284.00	1,500,695.82	13	10,823.20
8,800	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,001,616.00	1,005,490.50	9	179.52
		2,492,900.00	2,506,186.32	21	11,002.72
COMMON TRUST FUNDS - FIXED INCOME					
351,220.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	351,220.07	351,220.07	3	0.00
		351,220.07	351,220.07	3	0.00

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-18,055.89	0.00	-18,055.89		0.00
			-18,055.89	0.00	-18,055.89	-0.07	0.00
	PAYABLE FOR TRUSTEE FEES		-1,838.08	0.00	-1,838.08		0.00
			-1,838.08	0.00	-1,838.08	-0.01	0.00
	REBATE RECEIVABLE		9,119.80	0.00	9,119.80		0.00
			9,119.80	0.00	9,119.80	0.03	0.00
	MSC PAYABLE - CLASS C2		-20,682.97	0.00	-20,682.97		0.00
			-20,682.97	0.00	-20,682.97	-0.08	0.00
	CASH		2,013.90	0.00	2,013.90		0.00
			2,013.90	0.00	2,013.90	0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-12,706.42	0.00	-12,706.42		0.00
			-12,706.42	0.00	-12,706.42	-0.05	0.00
1,827,202.130	BLACKROCK LIQ TREAS TR INSTL	100.0000	1,827,202.13	10.56	1,827,202.13		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	1,827,202.13	10.56	1,827,202.13	6.74	0.00
SUBTOTAL UNITED STATES			1,785,052.47	10.56	1,785,052.47		0.00
			1,785,052.47	10.56	1,785,052.47	6.57	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			1,785,052.47	10.56	1,785,052.47		0.00
			1,785,052.47	10.56	1,785,052.47	6.57	0.00
TOTAL CASH & CASH EQUIVALENTS			1,785,052.47	10.56	1,785,052.47	6.57	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
1,112,159.441	ULLICO SEPARATE ACCOUNT J	16.8765	17,058,721.16	0.00	18,769,364.37		1,710,643.21
99VVBW47		16.8765	17,058,721.16	0.00	18,769,364.37	69.22	1,710,643.21
EQUITY							
U.S. DOLLAR							
UNITED STATES							
41,035.340	BANK OF NEW YORK MELLON EMPLOY	159.9039	5,961,330.20	0.00	6,561,712.26		600,382.06
06427F819	BK OF NY MELLON/AGGREGATE BD	159.9039	5,961,330.20	0.00	6,561,712.26	24.20	600,382.06
TOTAL ASSETS - BASE:			24,805,103.83	10.56	27,116,129.10	99.99	2,311,025.27
NET ASSETS - BASE:					27,116,139.66		



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
32,349.59	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	32,349.59	32,349.59	1	0.00
		32,349.59	32,349.59	1	0.00
MUTUAL FUNDS - FIXED INCOME					
3,511	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	361,352.12	345,888.53	12	0.00
3,696	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	323,843.52	313,113.90	11	0.00
7,371	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	595,797.93	588,178.47	20	0.00
12,106	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	667,766.96	676,558.07	22	0.00
6,265	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	331,042.60	327,905.83	11	0.00
		2,279,803.13	2,251,644.80	76	0.00
MUTUAL FUNDS - EQUITY					
3,407	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	173,961.42	113,075.32	6	0.00
1,161	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	57,423.06	40,511.63	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
567	CUSIP # 922908736 VANGUARD GROWTH ETF	181,950.30	93,251.17	6	0.00
905	CUSIP # 922908744 VANGUARD VALUE ETF	133,134.55	81,954.33	4	0.00
198	CUSIP # 922908751 VANGUARD SMALL CAP ETF	44,749.98	23,092.57	1	0.00
		591,219.31	351,885.02	20	0.00
COMMON TRUST FUNDS - FIXED INCOME					
102,101.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	102,101.32	102,101.32	3	0.00
		102,101.32	102,101.32	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
127,431.62	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	127,431.62	127,431.62	1	0.00
		127,431.62	127,431.62	1	0.00
MUTUAL FUNDS - FIXED INCOME					
11,317	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,164,745.64	1,091,501.82	9	0.00
11,921	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,044,518.02	1,016,670.38	8	0.00
23,514	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,900,636.62	1,890,206.26	15	0.00
38,871	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,144,124.36	2,187,138.37	17	0.00
20,071	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,060,551.64	1,059,437.10	8	0.00
		7,314,576.28	7,244,953.93	57	0.00
MUTUAL FUNDS - EQUITY					
29,008	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,481,148.48	1,150,764.91	12	0.00
10,256	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	507,261.76	425,215.41	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,866	CUSIP # 922908736 VANGUARD GROWTH ETF	1,561,499.40	765,354.53	12	0.00
7,608	CUSIP # 922908744 VANGUARD VALUE ETF	1,119,212.88	765,696.70	9	0.00
1,563	CUSIP # 922908751 VANGUARD SMALL CAP ETF	353,253.63	213,810.25	3	0.00
		5,022,376.15	3,320,841.80	39	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
258,110.34	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	258,110.34	258,110.34	2	0.00
		258,110.34	258,110.34	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
453,047.08	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	453,047.08	453,047.08	1	0.00
		453,047.08	453,047.08	1	0.00
MUTUAL FUNDS - FIXED INCOME					
28,131	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,895,242.52	2,703,547.12	6	0.00
30,407	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,664,261.34	2,610,433.45	5	0.00
61,898	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	5,003,215.34	4,976,471.75	10	0.00
100,478	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,542,366.48	5,476,968.96	11	0.00
51,774	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,735,738.16	2,737,276.68	6	0.00
		18,840,823.84	18,504,697.96	38	0.00
MUTUAL FUNDS - EQUITY					
169,925	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,676,370.50	6,149,599.19	17	0.00
59,460	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,940,891.60	2,125,709.03	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
28,126	CUSIP # 922908736 VANGUARD GROWTH ETF	9,025,633.40	3,256,139.03	18	0.00
44,874	CUSIP # 922908744 VANGUARD VALUE ETF	6,601,414.14	4,246,777.28	13	0.00
9,149	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,067,765.49	1,056,867.62	4	0.00
		29,312,075.13	16,835,092.15	59	0.00
COMMON TRUST FUNDS - FIXED INCOME					
990,728.04	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	990,728.04	990,728.04	2	0.00
		990,728.04	990,728.04	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
131,960.27	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	131,960.27	131,960.27	1	0.00
		131,960.27	131,960.27	1	0.00
MUTUAL FUNDS - FIXED INCOME					
6,273	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	645,617.16	590,666.30	4	0.00
6,607	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	578,905.34	561,753.13	4	0.00
13,507	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,091,770.81	1,073,543.36	8	0.00
22,453	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,238,507.48	1,239,088.10	9	0.00
12,020	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	635,136.80	628,520.64	4	0.00
		4,189,937.59	4,093,571.53	29	0.00
MUTUAL FUNDS - EQUITY					
57,628	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,942,485.68	2,404,707.45	20	0.00
19,708	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	974,757.68	841,996.35	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,147	CUSIP # 922908736 VANGUARD GROWTH ETF	2,935,272.30	1,171,813.40	20	0.00
16,167	CUSIP # 922908744 VANGUARD VALUE ETF	2,378,327.37	1,597,810.18	16	0.00
3,111	CUSIP # 922908751 VANGUARD SMALL CAP ETF	703,117.11	426,859.34	5	0.00
		9,933,960.14	6,443,186.72	68	0.00
COMMON TRUST FUNDS - FIXED INCOME					
247,800.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	247,800.84	247,800.84	2	0.00
		247,800.84	247,800.84	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
206,426.56	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	206,426.56	206,426.56	1	0.00
		206,426.56	206,426.56	1	0.00
MUTUAL FUNDS - FIXED INCOME					
7,154	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	736,289.68	714,821.71	3	0.00
7,385	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	647,073.70	634,138.72	3	0.00
15,295	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,236,294.85	1,218,902.23	5	0.00
25,030	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,380,654.80	1,382,966.44	6	0.00
12,873	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	680,209.32	675,736.62	3	0.00
		4,680,522.35	4,626,565.72	19	0.00
MUTUAL FUNDS - EQUITY					
113,718	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	5,806,441.08	4,457,924.06	24	0.00
38,976	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,927,752.96	1,678,412.58	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,399	CUSIP # 922908736 VANGUARD GROWTH ETF	5,904,239.10	2,264,713.90	24	0.00
30,681	CUSIP # 922908744 VANGUARD VALUE ETF	4,513,481.91	2,921,084.78	18	0.00
6,168	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,394,029.68	771,074.86	6	0.00
		19,545,944.73	12,093,210.18	79	0.00
COMMON TRUST FUNDS - FIXED INCOME					
264,990.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	264,990.08	264,990.08	1	0.00
		264,990.08	264,990.08	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
66,746.41	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	66,746.41	66,746.41	1	0.00
		66,746.41	66,746.41	1	0.00
MUTUAL FUNDS - EQUITY					
50,905	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,599,209.30	1,961,374.59	29	0.00
17,676	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	874,254.96	712,195.64	10	0.00
8,435	CUSIP # 922908736 VANGUARD GROWTH ETF	2,706,791.50	1,136,581.45	30	0.00
13,427	CUSIP # 922908744 VANGUARD VALUE ETF	1,975,245.97	1,222,126.14	22	0.00
2,726	CUSIP # 922908751 VANGUARD SMALL CAP ETF	616,103.26	332,812.48	7	0.00
		8,771,604.99	5,365,090.30	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
177,916.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	177,916.43	177,916.43	2	0.00
		177,916.43	177,916.43	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2021 through 12/31/2021
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
18,470.63	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	18,470.63	18,470.63	1	0.00
		18,470.63	18,470.63	1	0.00
MUTUAL FUNDS - FIXED INCOME					
2,322	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	238,980.24	231,632.68	15	0.00
2,448	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	214,493.76	213,921.51	14	0.00
4,863	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	393,076.29	392,506.79	25	0.00
8,010	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	441,831.60	465,428.82	28	0.00
4,142	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	218,863.28	220,480.30	14	0.00
		1,507,245.17	1,523,970.10	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
33,759.52	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	33,759.52	33,759.52	2	0.00
		33,759.52	33,759.52	2	0.00

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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: 0.878349

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		131.210	Local	1.000000	131.21	1.000000	131.21	0.00	100.00
			Base	1.144730	150.20	1.138500	149.38	-0.82	0.00

INTERNATIONAL Total

		131.210	Local	131.21	131.21	0.00	100.00
			Base	150.20	149.38	-0.82	0.00

EURO CURRENCY Total

		131.210	Local	131.21	131.21	0.00	100.00
			Base	150.20	149.38	-0.82	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	
		1,220,299.950	Local	1.000000	1,220,299.95	1.000000	1,220,299.95	0.00	0.27
			Base	1.000000	1,220,299.95	1.000000	1,220,299.95	0.00	0.27

US DOLLAR Total

		1,220,299.950	Local	1,220,299.95	1,220,299.95	0.00	0.27
			Base	1,220,299.95	1,220,299.95	0.00	0.27

CASH Total

		1,220,431.160	Base	1,220,450.15	1,220,449.33	-0.82	0.27
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
7839989D1	SSC GOVERNMENT MM GVMXX				0.025076	31 Dec 2030			
		731,125.400	Local	100.000000	731,125.40	100.000000	731,125.40	0.00	0.16
			Base	100.000000	731,125.40	100.000000	731,125.40	0.00	0.16

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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								
		731,125.400	Local	731,125.40		731,125.40	0.00	0.16
			Base	731,125.40		731,125.40	0.00	0.16
CASH EQUIVALENT Total								
		731,125.400	Base	731,125.40		731,125.40	0.00	0.16
FIXED INCOME								
US DOLLAR								
							Exchange Rate:	1.000000
00192NAA5	AVENUE OF AMERICAS AOA 2021 1177 A 144A				0.984400	15 Oct 2038		
		580,000.000	Local	579,280.44	99.788740	578,774.69	-505.75	0.13
Original Face:		580,000.000	Base	579,280.44	99.788740	578,774.69	-505.75	0.13
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.550000	15 Aug 2041		
		30,000.000	Local	39,822.67	131.647010	39,494.10	-328.57	0.01
			Base	39,822.67	131.647010	39,494.10	-328.57	0.01
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
		42,000.000	Local	36,709.34	113.065826	47,487.65	10,778.31	0.01
			Base	36,709.34	113.065826	47,487.65	10,778.31	0.01
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8				3.800000	15 Feb 2027		
		130,000.000	Local	134,480.76	108.661113	141,259.45	6,778.69	0.03
			Base	134,480.76	108.661113	141,259.45	6,778.69	0.03
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3				2.300000	01 Jun 2027		
		130,000.000	Local	130,144.03	101.801388	132,341.80	2,197.77	0.03
			Base	130,144.03	101.801388	132,341.80	2,197.77	0.03
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1				3.100000	01 Feb 2043		
		200,000.000	Local	198,503.00	97.508790	195,017.58	-3,485.42	0.04
			Base	198,503.00	97.508790	195,017.58	-3,485.42	0.04
00206RKE1	AT+T INC SR UNSECURED 02/52 3.3				3.300000	01 Feb 2052		
		30,000.000	Local	29,265.46	98.308405	29,492.52	227.06	0.01
			Base	29,265.46	98.308405	29,492.52	227.06	0.01

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

Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65					1.650000	01 Feb 2028		
	130,000.000	Local		99.896492	129,865.44	97.962889	127,351.76	-2,513.68	0.03
		Base		99.896492	129,865.44	97.962889	127,351.76	-2,513.68	0.03
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
	170,000.000	Local		96.385206	163,854.85	96.751128	164,476.92	622.07	0.04
		Base		96.385206	163,854.85	96.751128	164,476.92	622.07	0.04
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5					3.500000	15 Sep 2053		
	60,000.000	Local		103.637533	62,182.52	101.282769	60,769.66	-1,412.86	0.01
		Base		103.637533	62,182.52	101.282769	60,769.66	-1,412.86	0.01
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
	153,000.000	Local		90.684529	138,747.33	100.764133	154,169.12	15,421.79	0.03
		Base		90.684529	138,747.33	100.764133	154,169.12	15,421.79	0.03
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000	15 Sep 2059		
	20,000.000	Local		101.762900	20,352.58	101.411702	20,282.34	-70.24	0.00
		Base		101.762900	20,352.58	101.411702	20,282.34	-70.24	0.00
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55					2.550000	01 Dec 2033		
	10,000.000	Local		100.039700	10,003.97	97.941479	9,794.15	-209.82	0.00
		Base		100.039700	10,003.97	97.941479	9,794.15	-209.82	0.00
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000	01 Dec 2057		
	10,000.000	Local		104.746700	10,474.67	104.528282	10,452.83	-21.84	0.00
		Base		104.746700	10,474.67	104.528282	10,452.83	-21.84	0.00
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	106,000.000	Local		99.985764	105,984.91	110.565916	117,199.87	11,214.96	0.03
		Base		99.985764	105,984.91	110.565916	117,199.87	11,214.96	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	30,000.000	Local		106.443033	31,932.91	127.805014	38,341.50	6,408.59	0.01
		Base		106.443033	31,932.91	127.805014	38,341.50	6,408.59	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	50,000.000	Local		105.852840	52,926.42	137.163848	68,581.92	15,655.50	0.02
		Base		105.852840	52,926.42	137.163848	68,581.92	15,655.50	0.02

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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, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00287YAAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
	110,000.000	Local		98.075418	107,882.96	106.371097	117,008.21	9,125.25	0.03
		Base		98.075418	107,882.96	106.371097	117,008.21	9,125.25	0.03
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
	20,000.000	Local		104.240100	20,848.02	104.706442	20,941.29	93.27	0.00
		Base		104.240100	20,848.02	104.706442	20,941.29	93.27	0.00
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000	21 Nov 2022		
	230,000.000	Local		99.970348	229,931.80	101.404625	233,230.64	3,298.84	0.05
		Base		99.970348	229,931.80	101.404625	233,230.64	3,298.84	0.05
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	50,000.000	Local		99.914400	49,957.20	105.433825	52,716.91	2,759.71	0.01
		Base		99.914400	49,957.20	105.433825	52,716.91	2,759.71	0.01
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	260,000.000	Local		103.881131	270,090.94	107.019273	278,250.11	8,159.17	0.06
		Base		103.881131	270,090.94	107.019273	278,250.11	8,159.17	0.06
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
	240,000.000	Local		99.993788	239,985.09	103.788495	249,092.39	9,107.30	0.05
		Base		99.993788	239,985.09	103.788495	249,092.39	9,107.30	0.05
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	330,000.000	Local		120.142597	396,470.57	119.882929	395,613.67	-856.90	0.09
		Base		120.142597	396,470.57	119.882929	395,613.67	-856.90	0.09
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
	110,000.000	Local		105.359145	115,895.06	106.486901	117,135.59	1,240.53	0.03
		Base		105.359145	115,895.06	106.486901	117,135.59	1,240.53	0.03
00388WAJ0	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/28 2					2.000000	29 Apr 2028		
	330,000.000	Local		99.817206	329,396.78	98.875000	326,287.50	-3,109.28	0.07
		Base		99.817206	329,396.78	98.875000	326,287.50	-3,109.28	0.07
00388WAK7	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/51 3.4					3.400000	29 Apr 2051		
	210,000.000	Local		100.000000	210,000.00	104.500000	219,450.00	9,450.00	0.05
		Base		100.000000	210,000.00	104.500000	219,450.00	9,450.00	0.05

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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, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.350000	03 May 2026			
		50,000.000	Local 98.016320	49,008.16	107.266729	53,633.36	4,625.20		0.01
			Base 98.016320	49,008.16	107.266729	53,633.36	4,625.20		0.01
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3				2.300000	01 Feb 2030			
		100,000.000	Local 99.751270	99,751.27	102.308539	102,308.54	2,557.27		0.02
			Base 99.751270	99,751.27	102.308539	102,308.54	2,557.27		0.02
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45				2.450000	29 Oct 2026			
		470,000.000	Local 100.218257	471,025.81	100.886193	474,165.11	3,139.30		0.10
			Base 100.218257	471,025.81	100.886193	474,165.11	3,139.30		0.10
00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3				3.000000	29 Oct 2028			
		190,000.000	Local 101.160216	192,204.41	101.500485	192,850.92	646.51		0.04
			Base 101.160216	192,204.41	101.500485	192,850.92	646.51		0.04
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3				3.300000	30 Jan 2032			
		390,000.000	Local 101.537044	395,994.47	102.080358	398,113.40	2,118.93		0.09
			Base 101.537044	395,994.47	102.080358	398,113.40	2,118.93		0.09
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875000	15 Aug 2047			
		10,000.000	Local 99.708800	9,970.88	111.615501	11,161.55	1,190.67		0.00
			Base 99.708800	9,970.88	111.615501	11,161.55	1,190.67		0.00
00833LAA4	AFFIRM ASSET SECURITIZATION TR AFFRM 2020 A A 144A				2.100000	18 Feb 2025			
		410,000.000	Local 100.403368	411,653.81	100.241690	410,990.93	-662.88		0.09
Original Face:		410,000.000	Base 100.403368	411,653.81	100.241690	410,990.93	-662.88		0.09
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025			
		50,000.000	Local 99.266160	49,633.08	104.386273	52,193.14	2,560.06		0.01
			Base 99.266160	49,633.08	104.386273	52,193.14	2,560.06		0.01
01F020612	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE				2.000000	25 Jul 2051			
		100,000.000	Local 99.394530	99,394.53	99.742188	99,742.19	347.66		0.02
Original Face:		100,000.000	Base 99.394530	99,394.53	99.742188	99,742.19	347.66		0.02
01F020620	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE				2.000000	14 Feb 2052			
		200,000.000	Local 99.628905	199,257.81	99.543440	199,086.88	-170.93		0.04
Original Face:		200,000.000	Base 99.628905	199,257.81	99.543440	199,086.88	-170.93		0.04

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
01F022618	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	25 Jul 2051		
	2,000,000.000	Local		102.058751	2,041,175.01	102.074219	2,041,484.38	309.37	0.45
Original Face:	2,000,000.000	Base		102.058751	2,041,175.01	102.074219	2,041,484.38	309.37	0.45
01F022626	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	11 Feb 2051		
	600,000.000	Local		101.691407	610,148.44	101.844221	611,065.33	916.89	0.13
Original Face:	600,000.000	Base		101.691407	610,148.44	101.844221	611,065.33	916.89	0.13
01F030611	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	13 Jan 2052		
	500,000.000	Local		103.648436	518,242.18	103.644531	518,222.66	-19.52	0.11
Original Face:	500,000.000	Base		103.648436	518,242.18	103.644531	518,222.66	-19.52	0.11
01F030629	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	14 Feb 2052		
	100,000.000	Local		103.324220	103,324.22	103.500962	103,500.96	176.74	0.02
Original Face:	100,000.000	Base		103.324220	103,324.22	103.500962	103,500.96	176.74	0.02
01F032625	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	11 Feb 2051		
	200,000.000	Local		105.218750	210,437.50	105.187306	210,374.61	-62.89	0.05
Original Face:	200,000.000	Base		105.218750	210,437.50	105.187306	210,374.61	-62.89	0.05
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
	40,000.000	Local		99.762575	39,905.03	94.656632	37,862.65	-2,042.38	0.01
		Base		99.762575	39,905.03	94.656632	37,862.65	-2,042.38	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
	60,000.000	Local		99.183933	59,510.36	89.629503	53,777.70	-5,732.66	0.01
		Base		99.183933	59,510.36	89.629503	53,777.70	-5,732.66	0.01
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	20,000.000	Local		99.928450	19,985.69	97.742377	19,548.48	-437.21	0.00
		Base		99.928450	19,985.69	97.742377	19,548.48	-437.21	0.00
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	30,000.000	Local		99.726400	29,917.92	96.900429	29,070.13	-847.79	0.01
		Base		99.726400	29,917.92	96.900429	29,070.13	-847.79	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	135,000.000	Local		100.363919	135,491.29	110.059988	148,580.98	13,089.69	0.03
		Base		100.363919	135,491.29	110.059988	148,580.98	13,089.69	0.03

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WESTERN ASSET CORE BOND CIF
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02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	300,000.000	Local		134.566903	403,700.71	125.169942	375,509.83	-28,190.88	0.08
		Base		134.566903	403,700.71	125.169942	375,509.83	-28,190.88	0.08
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	20,000.000	Local		101.260650	20,252.13	130.797658	26,159.53	5,907.40	0.01
		Base		101.260650	20,252.13	130.797658	26,159.53	5,907.40	0.01
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
	20,000.000	Local		99.971250	19,994.25	102.389626	20,477.93	483.68	0.00
		Base		99.971250	19,994.25	102.389626	20,477.93	483.68	0.00
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
	30,000.000	Local		98.140400	29,442.12	95.057119	28,517.14	-924.98	0.01
		Base		98.140400	29,442.12	95.057119	28,517.14	-924.98	0.01
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
	10,000.000	Local		115.876700	11,587.67	136.892467	13,689.25	2,101.58	0.00
		Base		115.876700	11,587.67	136.892467	13,689.25	2,101.58	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	110,000.000	Local		97.092873	106,802.16	108.072844	118,880.13	12,077.97	0.03
		Base		97.092873	106,802.16	108.072844	118,880.13	12,077.97	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	100,000.000	Local		96.934680	96,934.68	117.684612	117,684.61	20,749.93	0.03
		Base		96.934680	96,934.68	117.684612	117,684.61	20,749.93	0.03
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	20,000.000	Local		139.639750	27,927.95	128.572094	25,714.42	-2,213.53	0.01
		Base		139.639750	27,927.95	128.572094	25,714.42	-2,213.53	0.01
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
	80,000.000	Local		99.973138	79,978.51	98.893912	79,115.13	-863.38	0.02
		Base		99.973138	79,978.51	98.893912	79,115.13	-863.38	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	100,000.000	Local		99.993440	99,993.44	98.667802	98,667.80	-1,325.64	0.02
		Base		99.993440	99,993.44	98.667802	98,667.80	-1,325.64	0.02

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023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	50,000.000	Local		99.905380	49,952.69	97.011789	48,505.89	-1,446.80	0.01
		Base		99.905380	49,952.69	97.011789	48,505.89	-1,446.80	0.01
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	420,000.000	Local		101.659655	426,970.55	95.605397	401,542.67	-25,427.88	0.09
		Base		101.659655	426,970.55	95.605397	401,542.67	-25,427.88	0.09
023135BZ8	AMAZON.COM INC SR UNSECURED 05/31 2.1					2.100000	12 May 2031		
	40,000.000	Local		100.105275	40,042.11	101.441328	40,576.53	534.42	0.01
		Base		100.105275	40,042.11	101.441328	40,576.53	534.42	0.01
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
	40,000.000	Local		99.058875	39,623.55	101.902700	40,761.08	1,137.53	0.01
		Base		99.058875	39,623.55	101.902700	40,761.08	1,137.53	0.01
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	30,000.000	Local		100.412000	30,123.60	106.869725	32,060.92	1,937.32	0.01
		Base		100.412000	30,123.60	106.869725	32,060.92	1,937.32	0.01
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	250,000.000	Local		99.828820	249,572.05	103.332927	258,332.32	8,760.27	0.06
		Base		99.828820	249,572.05	103.332927	258,332.32	8,760.27	0.06
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
	40,000.000	Local		100.337450	40,134.98	103.153909	41,261.56	1,126.58	0.01
		Base		100.337450	40,134.98	103.153909	41,261.56	1,126.58	0.01
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.000000	13 Dec 2051		
	0.000	Local		0.000000	-105.50	0.000000	0.00	105.50	0.00
		Base		0.000000	-105.50	0.000000	0.00	105.50	0.00
030288AC8	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65					2.650000	15 Jan 2032		
	50,000.000	Local		101.428760	50,714.38	101.047439	50,523.72	-190.66	0.01
		Base		101.428760	50,714.38	101.047439	50,523.72	-190.66	0.01
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	250,000.000	Local		99.875312	249,688.28	111.283480	278,208.70	28,520.42	0.06
		Base		99.875312	249,688.28	111.283480	278,208.70	28,520.42	0.06

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03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	70,000.000	Local		96.613457	67,629.42	107.416128	75,191.29	7,561.87	0.02
		Base		96.613457	67,629.42	107.416128	75,191.29	7,561.87	0.02
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	70,000.000	Local		100.617771	70,432.44	138.795089	97,156.56	26,724.12	0.02
		Base		100.617771	70,432.44	138.795089	97,156.56	26,724.12	0.02
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	220,000.000	Local		98.434441	216,555.77	111.312770	244,888.09	28,332.32	0.05
		Base		98.434441	216,555.77	111.312770	244,888.09	28,332.32	0.05
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	60,000.000	Local		109.035767	65,421.46	116.488329	69,893.00	4,471.54	0.02
		Base		109.035767	65,421.46	116.488329	69,893.00	4,471.54	0.02
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
	100,000.000	Local		99.940560	99,940.56	117.832179	117,832.18	17,891.62	0.03
		Base		99.940560	99,940.56	117.832179	117,832.18	17,891.62	0.03
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
	310,000.000	Local		109.376590	339,067.43	123.715423	383,517.81	44,450.38	0.08
		Base		109.376590	339,067.43	123.715423	383,517.81	44,450.38	0.08
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	30,000.000	Local		99.821000	29,946.30	109.713040	32,913.91	2,967.61	0.01
		Base		99.821000	29,946.30	109.713040	32,913.91	2,967.61	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	100,000.000	Local		96.513890	96,513.89	109.780299	109,780.30	13,266.41	0.02
		Base		96.513890	96,513.89	109.780299	109,780.30	13,266.41	0.02
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	20,000.000	Local		99.985150	19,997.03	105.663936	21,132.79	1,135.76	0.00
		Base		99.985150	19,997.03	105.663936	21,132.79	1,135.76	0.00
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	40,000.000	Local		99.399600	39,759.84	101.950378	40,780.15	1,020.31	0.01
		Base		99.399600	39,759.84	101.950378	40,780.15	1,020.31	0.01

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037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	110,000.000	Local		102.780845	113,058.93	115.000000	126,500.00	13,441.07	0.03
		Base		102.780845	113,058.93	115.000000	126,500.00	13,441.07	0.03
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	18,000.000	Local		99.952444	17,991.44	99.875000	17,977.50	-13.94	0.00
		Base		99.952444	17,991.44	99.875000	17,977.50	-13.94	0.00
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	440,000.000	Local		94.447061	415,567.07	110.000000	484,000.00	68,432.93	0.11
		Base		94.447061	415,567.07	110.000000	484,000.00	68,432.93	0.11
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	170,000.000	Local		88.643294	150,693.60	101.250000	172,125.00	21,431.40	0.04
		Base		88.643294	150,693.60	101.250000	172,125.00	21,431.40	0.04
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	290,000.000	Local		95.260762	276,256.21	104.486586	303,011.10	26,754.89	0.07
		Base		95.260762	276,256.21	104.486586	303,011.10	26,754.89	0.07
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	70,000.000	Local		94.900214	66,430.15	118.896388	83,227.47	16,797.32	0.02
		Base		94.900214	66,430.15	118.896388	83,227.47	16,797.32	0.02
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	170,000.000	Local		100.256418	170,435.91	99.728970	169,539.25	-896.66	0.04
		Base		100.256418	170,435.91	99.728970	169,539.25	-896.66	0.04
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	05 Jun 2049		
	485,100.000	Local		100.000000	485,100.00	101.102000	490,445.80	5,345.80	0.11
	Original Face: 490,000.000	Base		100.000000	485,100.00	101.102000	490,445.80	5,345.80	0.11
038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75					1.750000	01 Jun 2030		
	80,000.000	Local		99.673513	79,738.81	97.963923	78,371.14	-1,367.67	0.02
		Base		99.673513	79,738.81	97.963923	78,371.14	-1,367.67	0.02
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
	50,000.000	Local		115.685460	57,842.73	137.768000	68,884.00	11,041.27	0.02
		Base		115.685460	57,842.73	137.768000	68,884.00	11,041.27	0.02

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04650NAB0	AT+T INC SR UNSECURED 09/40 5.35				5.350000	01 Sep 2040			
		30,000.000	Local 128.292300	38,487.69	127.207956	38,162.39	-325.30	0.01	
			Base 128.292300	38,487.69	127.207956	38,162.39	-325.30	0.01	
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A				3.350000	22 Sep 2025			
		0.000	Local 0.000000	0.02	0.000000	0.00	-0.02	0.00	
			Base 0.000000	0.02	0.000000	0.00	-0.02	0.00	
05377REH3	AVIS BUDGET RENTAL CAR FUNDING AESOP 2021 1A A 144A				1.380000	20 Aug 2027			
		419,000.000	Local 99.969356	418,871.60	98.219860	411,541.21	-7,330.39	0.09	
Original Face:		419,000.000	Base 99.969356	418,871.60	98.219860	411,541.21	-7,330.39	0.09	
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027			
		150,000.000	Local 107.635760	161,453.64	104.947531	157,421.30	-4,032.34	0.03	
			Base 107.635760	161,453.64	104.947531	157,421.30	-4,032.34	0.03	
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043			
		130,000.000	Local 110.223362	143,290.37	132.621675	172,408.18	29,117.81	0.04	
			Base 110.223362	143,290.37	132.621675	172,408.18	29,117.81	0.04	
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A				1.359750	15 Jul 2035			
		260,000.000	Local 99.896688	259,731.39	99.935820	259,833.13	101.74	0.06	
Original Face:		260,000.000	Base 99.896688	259,731.39	99.935820	259,833.13	101.74	0.06	
05606FAA1	BX TRUST 2019 OC11 BX 2019 OC11 A 144A				3.202000	09 Dec 2041			
		110,000.000	Local 106.224309	116,846.74	105.375970	115,913.57	-933.17	0.03	
Original Face:		110,000.000	Base 106.224309	116,846.74	105.375970	115,913.57	-933.17	0.03	
05608WAA2	BX TRUST BX 2021 SOAR A 144A				0.780000	15 Jun 2038			
		180,000.000	Local 100.000000	180,000.00	99.438660	178,989.59	-1,010.41	0.04	
Original Face:		180,000.000	Base 100.000000	180,000.00	99.438660	178,989.59	-1,010.41	0.04	
05609KAA7	BX TRUST BX 2021 XL2 A 144A				0.798500	15 Oct 2038			
		590,000.000	Local 99.505176	587,080.54	99.379620	586,339.76	-740.78	0.13	
Original Face:		590,000.000	Base 99.505176	587,080.54	99.379620	586,339.76	-740.78	0.13	
05609VAA3	BX TRUST BX 2021 VOLT A 144A				0.809760	15 Sep 2036			
		350,000.000	Local 100.076783	350,268.74	99.658830	348,805.91	-1,462.83	0.08	
Original Face:		350,000.000	Base 100.076783	350,268.74	99.658830	348,805.91	-1,462.83	0.08	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
	400,000.000	Local	100.953983	403,815.93	103.403200	413,612.80		9,796.87	0.09
		Base	100.953983	403,815.93	103.403200	413,612.80		9,796.87	0.09
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	90,000.000	Local	100.439744	90,395.77	102.743498	92,469.15		2,073.38	0.02
		Base	100.439744	90,395.77	102.743498	92,469.15		2,073.38	0.02
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	200,000.000	Local	104.747170	209,494.34	131.695360	263,390.72		53,896.38	0.06
		Base	104.747170	209,494.34	131.695360	263,390.72		53,896.38	0.06
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	710,000.000	Local	99.801608	708,591.42	110.405506	783,879.09		75,287.67	0.17
		Base	99.801608	708,591.42	110.405506	783,879.09		75,287.67	0.17
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	10,000.000	Local	101.414000	10,141.40	110.150595	11,015.06		873.66	0.00
		Base	101.414000	10,141.40	110.150595	11,015.06		873.66	0.00
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	110,000.000	Local	100.039836	110,043.82	107.699507	118,469.46		8,425.64	0.03
		Base	100.039836	110,043.82	107.699507	118,469.46		8,425.64	0.03
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	60,000.000	Local	98.695000	59,217.00	102.072980	61,243.79		2,026.79	0.01
		Base	98.695000	59,217.00	102.072980	61,243.79		2,026.79	0.01
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	150,000.000	Local	94.568713	141,853.07	106.842504	160,263.76		18,410.69	0.04
		Base	94.568713	141,853.07	106.842504	160,263.76		18,410.69	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	102.979575	30,893.87		893.87	0.01
		Base	100.000000	30,000.00	102.979575	30,893.87		893.87	0.01
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	150,000.000	Local	100.858367	151,287.55	111.582712	167,374.07		16,086.52	0.04
		Base	100.858367	151,287.55	111.582712	167,374.07		16,086.52	0.04

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	70,000.000	Local		100.000000	70,000.00	110.247895	77,173.53	7,173.53	0.02
		Base		100.000000	70,000.00	110.247895	77,173.53	7,173.53	0.02
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	340,000.000	Local		107.631429	365,946.86	120.565781	409,923.66	43,976.80	0.09
		Base		107.631429	365,946.86	120.565781	409,923.66	43,976.80	0.09
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	580,000.000	Local		104.425710	605,669.12	101.121228	586,503.12	-19,166.00	0.13
		Base		104.425710	605,669.12	101.121228	586,503.12	-19,166.00	0.13
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	160,000.000	Local		100.000000	160,000.00	98.981747	158,370.80	-1,629.20	0.03
		Base		100.000000	160,000.00	98.981747	158,370.80	-1,629.20	0.03
06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR					2.572000	20 Oct 2032		
	150,000.000	Local		99.835167	149,752.75	100.599714	150,899.57	1,146.82	0.03
		Base		99.835167	149,752.75	100.599714	150,899.57	1,146.82	0.03
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	30,000.000	Local		100.483567	30,145.07	105.905400	31,771.62	1,626.55	0.01
	Original Face: 30,000.000	Base		100.483567	30,145.07	105.905400	31,771.62	1,626.55	0.01
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	130,000.000	Local		99.948692	129,933.30	101.519636	131,975.53	2,042.23	0.03
		Base		99.948692	129,933.30	101.519636	131,975.53	2,042.23	0.03
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
	40,000.000	Local		99.974500	39,989.80	100.959984	40,383.99	394.19	0.01
		Base		99.974500	39,989.80	100.959984	40,383.99	394.19	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	70,000.000	Local		99.845543	69,891.88	99.463617	69,624.53	-267.35	0.02
		Base		99.845543	69,891.88	99.463617	69,624.53	-267.35	0.02
06540WBG7	BANK BANK 2019 BN19 C					4.033486	15 Aug 2061		
	210,000.000	Local		104.258752	218,943.38	104.154980	218,725.46	-217.92	0.05
	Original Face: 210,000.000	Base		104.258752	218,943.38	104.154980	218,725.46	-217.92	0.05

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Holdings

WESTERN ASSET CORE BOND CIF
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FUND: HBQ1



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06541WAW2	BANK BANK 2017 BNK5 A4				3.131000	15 Jun 2060			
		130,000.000	Local	108.058146	140,475.59	105.604530	137,285.89	-3,189.70	0.03
Original Face:		130,000.000	Base	108.058146	140,475.59	105.604530	137,285.89	-3,189.70	0.03
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030			
		200,000.000	Local	112.377625	224,755.25	113.531551	227,063.10	2,307.85	0.05
			Base	112.377625	224,755.25	113.531551	227,063.10	2,307.85	0.05
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7				1.700000	12 May 2022			
		200,000.000	Local	99.984990	199,969.98	100.339281	200,678.56	708.58	0.04
			Base	99.984990	199,969.98	100.339281	200,678.56	708.58	0.04
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.250000	01 Apr 2042			
		20,000.000	Local	107.309600	21,461.92	130.027744	26,005.55	4,543.63	0.01
			Base	107.309600	21,461.92	130.027744	26,005.55	4,543.63	0.01
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.950000	15 Oct 2039			
		140,000.000	Local	109.576393	153,406.95	136.381638	190,934.29	37,527.34	0.04
			Base	109.576393	153,406.95	136.381638	190,934.29	37,527.34	0.04
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734000	15 Dec 2024			
		2,000.000	Local	102.492500	2,049.85	106.315346	2,126.31	76.46	0.00
			Base	102.492500	2,049.85	106.315346	2,126.31	76.46	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044			
		8,000.000	Local	108.575625	8,686.05	125.857973	10,068.64	1,382.59	0.00
			Base	108.575625	8,686.05	125.857973	10,068.64	1,382.59	0.00
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363000	06 Jun 2024			
		100,000.000	Local	98.412440	98,412.44	104.713194	104,713.19	6,300.75	0.02
			Base	98.412440	98,412.44	104.713194	104,713.19	6,300.75	0.02
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25				4.250000	15 Jan 2049			
		120,000.000	Local	99.031200	118,837.44	123.217424	147,860.91	29,023.47	0.03
			Base	99.031200	118,837.44	123.217424	147,860.91	29,023.47	0.03
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR				4.705000	10 Jan 2025			
		230,000.000	Local	100.000000	230,000.00	106.477689	244,898.68	14,898.68	0.05
			Base	100.000000	230,000.00	106.477689	244,898.68	14,898.68	0.05

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09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	200,000.000	Local		100.292170	200,584.34	116.439152	232,878.30	32,293.96	0.05
		Base		100.292170	200,584.34	116.439152	232,878.30	32,293.96	0.05
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
	400,000.000	Local		101.394288	405,577.15	100.973964	403,895.86	-1,681.29	0.09
		Base		101.394288	405,577.15	100.973964	403,895.86	-1,681.29	0.09
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	50,000.000	Local		97.713280	48,856.64	102.089738	51,044.87	2,188.23	0.01
		Base		97.713280	48,856.64	102.089738	51,044.87	2,188.23	0.01
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	50,000.000	Local		99.075140	49,537.57	103.005926	51,502.96	1,965.39	0.01
		Base		99.075140	49,537.57	103.005926	51,502.96	1,965.39	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	40,000.000	Local		99.969525	39,987.81	104.244429	41,697.77	1,709.96	0.01
		Base		99.969525	39,987.81	104.244429	41,697.77	1,709.96	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	20,000.000	Local		99.811150	19,962.23	101.740369	20,348.07	385.84	0.00
		Base		99.811150	19,962.23	101.740369	20,348.07	385.84	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	130,000.000	Local		100.371985	130,483.58	100.909453	131,182.29	698.71	0.03
		Base		100.371985	130,483.58	100.909453	131,182.29	698.71	0.03
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	40,000.000	Local		99.192450	39,676.98	104.303900	41,721.56	2,044.58	0.01
		Base		99.192450	39,676.98	104.303900	41,721.56	2,044.58	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	109.450622	240,791.37	20,791.37	0.05
		Base		100.000000	220,000.00	109.450622	240,791.37	20,791.37	0.05
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	130,000.000	Local		108.722577	141,339.35	128.746913	167,370.99	26,031.64	0.04
		Base		108.722577	141,339.35	128.746913	167,370.99	26,031.64	0.04

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097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	300,000.000	Local		105.792373	317,377.12	135.850474	407,551.42	90,174.30	0.09
		Base		105.792373	317,377.12	135.850474	407,551.42	90,174.30	0.09
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	40,000.000	Local		100.000000	40,000.00	139.285390	55,714.16	15,714.16	0.01
		Base		100.000000	40,000.00	139.285390	55,714.16	15,714.16	0.01
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
	210,000.000	Local		105.094390	220,698.22	116.618181	244,898.18	24,199.96	0.05
		Base		105.094390	220,698.22	116.618181	244,898.18	24,199.96	0.05
097023DE2	BOEING CO SR UNSECURED 02/24 1.433					1.433000	04 Feb 2024		
	120,000.000	Local		100.000000	120,000.00	99.863770	119,836.52	-163.48	0.03
		Base		100.000000	120,000.00	99.863770	119,836.52	-163.48	0.03
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79					3.790000	06 Feb 2024		
	10,000.000	Local		101.850900	10,185.09	105.284499	10,528.45	343.36	0.00
		Base		101.850900	10,185.09	105.284499	10,528.45	343.36	0.00
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	220,000.000	Local		96.915173	213,213.38	105.777663	232,710.86	19,497.48	0.05
		Base		96.915173	213,213.38	105.777663	232,710.86	19,497.48	0.05
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	60,000.000	Local		100.007150	60,004.29	106.716492	64,029.90	4,025.61	0.01
		Base		100.007150	60,004.29	106.716492	64,029.90	4,025.61	0.01
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	180,000.000	Local		98.752789	177,755.02	97.846618	176,123.91	-1,631.11	0.04
		Base		98.752789	177,755.02	97.846618	176,123.91	-1,631.11	0.04
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
	140,000.000	Local		107.871493	151,020.09	110.540239	154,756.33	3,736.24	0.03
		Base		107.871493	151,020.09	110.540239	154,756.33	3,736.24	0.03
10569EAA9	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2021 NQM2 A1 144A					0.970000	25 Mar 2060		
	86,333.690	Local		99.998981	86,332.81	99.399080	85,814.89	-517.92	0.02
	Original Face:	120,000.000	Base	99.998981	86,332.81	99.399080	85,814.89	-517.92	0.02

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110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
	70,000.000	Local		99.965414	69,975.79	100.828891	70,580.22	604.43	0.02
		Base		99.965414	69,975.79	100.828891	70,580.22	604.43	0.02
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	103,000.000	Local		100.349068	103,359.54	104.663305	107,803.20	4,443.66	0.02
		Base		100.349068	103,359.54	104.663305	107,803.20	4,443.66	0.02
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2					3.200000	15 Jun 2026		
	60,000.000	Local		99.821883	59,893.13	107.583765	64,550.26	4,657.13	0.01
		Base		99.821883	59,893.13	107.583765	64,550.26	4,657.13	0.01
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875					3.875000	15 Aug 2025		
	198,000.000	Local		104.666914	207,240.49	108.251277	214,337.53	7,097.04	0.05
		Base		104.666914	207,240.49	108.251277	214,337.53	7,097.04	0.05
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	76,000.000	Local		126.045789	95,794.80	133.250896	101,270.68	5,475.88	0.02
		Base		126.045789	95,794.80	133.250896	101,270.68	5,475.88	0.02
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
	67,000.000	Local		112.601642	75,443.10	111.017332	74,381.61	-1,061.49	0.02
		Base		112.601642	75,443.10	111.017332	74,381.61	-1,061.49	0.02
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137					3.137000	15 Nov 2035		
	400,000.000	Local		99.856715	399,426.86	100.748706	402,994.82	3,567.96	0.09
		Base		99.856715	399,426.86	100.748706	402,994.82	3,567.96	0.09
11135FBQ3	BROADCOM INC SR UNSECURED 144A 11/36 3.187					3.187000	15 Nov 2036		
	3,000.000	Local		100.183000	3,005.49	99.989837	2,999.70	-5.79	0.00
		Base		100.183000	3,005.49	99.989837	2,999.70	-5.79	0.00
12189LBH3	BURLINGTN NORTH SANTA FE SR UNSECURED 06/52 2.875					2.875000	15 Jun 2052		
	20,000.000	Local		102.890850	20,578.17	100.430402	20,086.08	-492.09	0.00
		Base		102.890850	20,578.17	100.430402	20,086.08	-492.09	0.00
12433AAA7	BX TRUST BX 2020 FOX A 144A					1.110000	15 Nov 2032		
	615,246.700	Local		100.000000	615,246.70	99.969730	615,060.46	-186.24	0.13
	Original Face: 730,000.000	Base		100.000000	615,246.70	99.969730	615,060.46	-186.24	0.13

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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
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA					0.917747	13 Nov 2050		
	997,251.440	Local		3.405219	33,958.60	3.625730	36,157.64	2,199.04	0.01
Original Face:	1,070,000.000	Base		3.405219	33,958.60	3.625730	36,157.64	2,199.04	0.01
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C					4.349700	10 May 2050		
	24,000.000	Local		102.578750	24,618.90	104.993510	25,198.44	579.54	0.01
Original Face:	24,000.000	Base		102.578750	24,618.90	104.993510	25,198.44	579.54	0.01
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75					3.750000	15 Jul 2023		
	11,000.000	Local		103.110727	11,342.18	104.000161	11,440.02	97.84	0.00
		Base		103.110727	11,342.18	104.000161	11,440.02	97.84	0.00
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
	200,000.000	Local		116.501165	233,002.33	113.740091	227,480.18	-5,522.15	0.05
		Base		116.501165	233,002.33	113.740091	227,480.18	-5,522.15	0.05
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
	150,000.000	Local		131.438693	197,158.04	129.644248	194,466.37	-2,691.67	0.04
		Base		131.438693	197,158.04	129.644248	194,466.37	-2,691.67	0.04
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4					4.421600	15 Nov 2051		
	1,170,000.000	Local		102.718574	1,201,807.32	113.202110	1,324,464.69	122,657.37	0.29
Original Face:	1,170,000.000	Base		102.718574	1,201,807.32	113.202110	1,324,464.69	122,657.37	0.29
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A					3.023000	25 Aug 2060		
	197,795.120	Local		99.998504	197,792.16	100.547800	198,878.64	1,086.48	0.04
Original Face:	250,000.000	Base		99.998504	197,792.16	100.547800	198,878.64	1,086.48	0.04
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C					4.609183	10 Oct 2048		
	57,000.000	Local		102.781035	58,585.19	104.984830	59,841.35	1,256.16	0.01
Original Face:	57,000.000	Base		102.781035	58,585.19	104.984830	59,841.35	1,256.16	0.01
126405AA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL4 A1 144A					2.000000	25 Jan 2060		
	169,943.280	Local		103.106172	175,222.01	100.595020	170,954.48	-4,267.53	0.04
Original Face:	250,000.000	Base		103.106172	175,222.01	100.595020	170,954.48	-4,267.53	0.04
12655GAA5	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ A 144A					1.360000	15 Jan 2034		
	144,536.940	Local		100.000000	144,536.94	100.442360	145,176.31	639.37	0.03
Original Face:	850,000.000	Base		100.000000	144,536.94	100.442360	145,176.31	639.37	0.03

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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								
12656KAA5	COMM MORTGAGE TRUST COMM 2020 CX A 144A					2.173000	10 Nov 2046		
	210,000.000	Local	102.858176	216,002.17	98.614510	207,090.47	-8,911.70	0.05	
Original Face:	210,000.000	Base	102.858176	216,002.17	98.614510	207,090.47	-8,911.70	0.05	
12656TAA6	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1 144A					2.000000	25 Jan 2060		
	96,530.960	Local	103.703081	100,105.58	100.165060	96,690.29	-3,415.29	0.02	
Original Face:	120,000.000	Base	103.703081	100,105.58	100.165060	96,690.29	-3,415.29	0.02	
12657GAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL6 A1 144A					2.000000	25 Oct 2060		
	198,369.710	Local	102.156922	202,648.39	99.910240	198,191.65	-4,456.74	0.04	
Original Face:	220,000.000	Base	102.156922	202,648.39	99.910240	198,191.65	-4,456.74	0.04	
12657LAA2	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A1 144A					0.830000	25 Mar 2056		
	109,784.530	Local	99.998880	109,783.30	98.714060	108,372.77	-1,410.53	0.02	
Original Face:	140,000.000	Base	99.998880	109,783.30	98.714060	108,372.77	-1,410.53	0.02	
12657LAC8	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A3 144A					1.169000	25 Mar 2056		
	94,101.030	Local	99.998852	94,099.95	98.671860	92,851.24	-1,248.71	0.02	
Original Face:	120,000.000	Base	99.998852	94,099.95	98.671860	92,851.24	-1,248.71	0.02	
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A					1.844000	25 Jul 2047		
	214,761.010	Local	100.000000	214,761.01	99.691700	214,098.90	-662.11	0.05	
Original Face:	270,000.000	Base	100.000000	214,761.01	99.691700	214,098.90	-662.11	0.05	
12660LAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM3 A3 144A					1.632000	25 Apr 2066		
	93,018.830	Local	99.999978	93,018.81	98.803320	91,905.69	-1,113.12	0.02	
Original Face:	120,000.000	Base	99.999978	93,018.81	98.803320	91,905.69	-1,113.12	0.02	
12661GAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A					2.000000	25 Jan 2060		
	366,201.710	Local	101.509916	371,731.05	100.497110	368,022.14	-3,708.91	0.08	
Original Face:	460,000.000	Base	101.509916	371,731.05	100.497110	368,022.14	-3,708.91	0.08	
12662KAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM6 A3 144A					1.585000	25 Jul 2066		
	442,092.220	Local	99.999453	442,089.80	98.834720	436,940.61	-5,149.19	0.10	
Original Face:	470,000.000	Base	99.999453	442,089.80	98.834720	436,940.61	-5,149.19	0.10	
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
	50,000.000	Local	102.563560	51,281.78	107.512796	53,756.40	2,474.62	0.01	
		Base	102.563560	51,281.78	107.512796	53,756.40	2,474.62	0.01	

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126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	10,000.000	Local		114.713300	11,471.33	130.380290	13,038.03	1,566.70	0.00
		Base		114.713300	11,471.33	130.380290	13,038.03	1,566.70	0.00
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	121,000.000	Local		99.073579	119,879.03	112.300992	135,884.20	16,005.17	0.03
		Base		99.073579	119,879.03	112.300992	135,884.20	16,005.17	0.03
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	100,000.000	Local		120.697120	120,697.12	122.218860	122,218.86	1,521.74	0.03
		Base		120.697120	120,697.12	122.218860	122,218.86	1,521.74	0.03
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	290,000.000	Local		120.308028	348,893.28	131.169978	380,392.94	31,499.66	0.08
		Base		120.308028	348,893.28	131.169978	380,392.94	31,499.66	0.08
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
	20,000.000	Local		99.862550	19,972.51	108.576616	21,715.32	1,742.81	0.00
		Base		99.862550	19,972.51	108.576616	21,715.32	1,742.81	0.00
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
	40,000.000	Local		99.810350	39,924.14	109.740288	43,896.12	3,971.98	0.01
		Base		99.810350	39,924.14	109.740288	43,896.12	3,971.98	0.01
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
	20,000.000	Local		98.412000	19,682.40	115.103691	23,020.74	3,338.34	0.01
		Base		98.412000	19,682.40	115.103691	23,020.74	3,338.34	0.01
126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25					4.250000	01 Apr 2050		
	140,000.000	Local		112.853779	157,995.29	121.292692	169,809.77	11,814.48	0.04
		Base		112.853779	157,995.29	121.292692	169,809.77	11,814.48	0.04
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7					2.700000	21 Aug 2040		
	150,000.000	Local		97.657173	146,485.76	96.592359	144,888.54	-1,597.22	0.03
		Base		97.657173	146,485.76	96.592359	144,888.54	-1,597.22	0.03
126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125					2.125000	15 Sep 2031		
	80,000.000	Local		99.390100	79,512.08	98.044198	78,435.36	-1,076.72	0.02
		Base		99.390100	79,512.08	98.044198	78,435.36	-1,076.72	0.02

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126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					0.289750	15 Jul 2035		
	24,148.580	Local		96.071736	23,199.96	97.746610	23,604.42	404.46	0.01
Original Face:	2,010,000.000	Base		96.071736	23,199.96	97.746610	23,604.42	404.46	0.01
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9					3.900000	15 May 2027		
	300,000.000	Local		97.359210	292,077.63	107.528295	322,584.89	30,507.26	0.07
		Base		97.359210	292,077.63	107.528295	322,584.89	30,507.26	0.07
127097AH6	COTERRA ENERGY INC SR UNSECURED 144A 03/29 4.375					4.375000	15 Mar 2029		
	190,000.000	Local		112.840511	214,396.97	111.831337	212,479.54	-1,917.43	0.05
		Base		112.840511	214,396.97	111.831337	212,479.54	-1,917.43	0.05
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	140,000.000	Local		102.383864	143,337.41	104.230054	145,922.08	2,584.67	0.03
		Base		102.383864	143,337.41	104.230054	145,922.08	2,584.67	0.03
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	190,000.000	Local		106.732537	202,791.82	104.529371	198,605.80	-4,186.02	0.04
		Base		106.732537	202,791.82	104.529371	198,605.80	-4,186.02	0.04
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
	70,000.000	Local		99.972229	69,980.56	100.130960	70,091.67	111.11	0.02
		Base		99.972229	69,980.56	100.130960	70,091.67	111.11	0.02
13645RBF0	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/31 2.45					2.450000	02 Dec 2031		
	300,000.000	Local		100.328917	300,986.75	101.917209	305,751.63	4,764.88	0.07
		Base		100.328917	300,986.75	101.917209	305,751.63	4,764.88	0.07
13645RBG8	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/41 3					3.000000	02 Dec 2041		
	100,000.000	Local		101.996870	101,996.87	102.555135	102,555.14	558.27	0.02
		Base		101.996870	101,996.87	102.555135	102,555.14	558.27	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
	70,000.000	Local		100.059043	70,041.33	100.792857	70,555.00	513.67	0.02
		Base		100.059043	70,041.33	100.792857	70,555.00	513.67	0.02
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	10,000.000	Local		99.881900	9,988.19	101.675488	10,167.55	179.36	0.00
		Base		99.881900	9,988.19	101.675488	10,167.55	179.36	0.00

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14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	20,000.000	Local	100.161400	20,032.28	102.223415	20,444.68	412.40	0.00	
		Base	100.161400	20,032.28	102.223415	20,444.68	412.40	0.00	
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
	10,000.000	Local	101.695700	10,169.57	106.713182	10,671.32	501.75	0.00	
		Base	101.695700	10,169.57	106.713182	10,671.32	501.75	0.00	
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	100,000.000	Local	108.649670	108,649.67	110.050600	110,050.60	1,400.93	0.02	
		Base	108.649670	108,649.67	110.050600	110,050.60	1,400.93	0.02	
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	50,000.000	Local	96.341420	48,170.71	109.537288	54,768.64	6,597.93	0.01	
		Base	96.341420	48,170.71	109.537288	54,768.64	6,597.93	0.01	
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	130,000.000	Local	95.835162	124,585.71	119.289488	155,076.33	30,490.62	0.03	
		Base	95.835162	124,585.71	119.289488	155,076.33	30,490.62	0.03	
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	90,000.000	Local	127.721522	114,949.37	125.082406	112,574.17	-2,375.20	0.02	
		Base	127.721522	114,949.37	125.082406	112,574.17	-2,375.20	0.02	
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	700,000.000	Local	106.054567	742,381.97	114.574645	802,022.52	59,640.55	0.18	
		Base	106.054567	742,381.97	114.574645	802,022.52	59,640.55	0.18	
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
	30,000.000	Local	101.091000	30,327.30	112.330507	33,699.15	3,371.85	0.01	
		Base	101.091000	30,327.30	112.330507	33,699.15	3,371.85	0.01	
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	40,000.000	Local	97.959400	39,183.76	97.263156	38,905.26	-278.50	0.01	
		Base	97.959400	39,183.76	97.263156	38,905.26	-278.50	0.01	
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 2028		
	30,000.000	Local	113.596933	34,079.08	110.788776	33,236.63	-842.45	0.01	
		Base	113.596933	34,079.08	110.788776	33,236.63	-842.45	0.01	

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166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954000	16 May 2026			
		20,000.000	Local	99.856550	19,971.31	105.924551	21,184.91	1,213.60	0.00
			Base	99.856550	19,971.31	105.924551	21,184.91	1,213.60	0.00
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554				1.554000	11 May 2025			
		80,000.000	Local	100.011950	80,009.56	100.890000	80,712.00	702.44	0.02
			Base	100.011950	80,009.56	100.890000	80,712.00	702.44	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995				1.995000	11 May 2027			
		30,000.000	Local	100.314500	30,094.35	101.562418	30,468.73	374.38	0.01
			Base	100.314500	30,094.35	101.562418	30,468.73	374.38	0.01
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078				3.078000	11 May 2050			
		90,000.000	Local	100.212300	90,191.07	105.952375	95,357.14	5,166.07	0.02
			Base	100.212300	90,191.07	105.952375	95,357.14	5,166.07	0.02
168863DQ8	REPUBLIC OF CHILE SR UNSECURED 01/61 3.1				3.100000	22 Jan 2061			
		460,000.000	Local	92.174580	424,003.07	92.736000	426,585.60	2,582.53	0.09
			Base	92.174580	424,003.07	92.736000	426,585.60	2,582.53	0.09
168863DS4	REPUBLIC OF CHILE SR UNSECURED 05/41 3.1				3.100000	07 May 2041			
		300,000.000	Local	97.128673	291,386.02	97.850000	293,550.00	2,163.98	0.06
			Base	97.128673	291,386.02	97.850000	293,550.00	2,163.98	0.06
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.900000	01 Apr 2022			
		60,000.000	Local	99.859917	59,915.95	100.401911	60,241.15	325.20	0.01
			Base	99.859917	59,915.95	100.401911	60,241.15	325.20	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7				3.700000	01 Apr 2027			
		70,000.000	Local	98.854557	69,198.19	109.465553	76,625.89	7,427.70	0.02
			Base	98.854557	69,198.19	109.465553	76,625.89	7,427.70	0.02
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039			
		160,000.000	Local	155.321350	248,514.16	169.450770	271,121.23	22,607.07	0.06
			Base	155.321350	248,514.16	169.450770	271,121.23	22,607.07	0.06
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025			
		200,000.000	Local	103.184220	206,368.44	113.133186	226,266.37	19,897.93	0.05
			Base	103.184220	206,368.44	113.133186	226,266.37	19,897.93	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
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	35,000.000	Local	109.165600	38,207.96	126.492706	44,272.45	6,064.49	0.01	
		Base	109.165600	38,207.96	126.492706	44,272.45	6,064.49	0.01	
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	100,000.000	Local	100.523670	100,523.67	111.568890	111,568.89	11,045.22	0.02	
		Base	100.523670	100,523.67	111.568890	111,568.89	11,045.22	0.02	
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
	50,000.000	Local	100.000000	50,000.00	107.342731	53,671.37	3,671.37	0.01	
		Base	100.000000	50,000.00	107.342731	53,671.37	3,671.37	0.01	
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	610,000.000	Local	97.936182	597,410.71	110.364653	673,224.38	75,813.67	0.15	
		Base	97.936182	597,410.71	110.364653	673,224.38	75,813.67	0.15	
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	260,000.000	Local	99.413292	258,474.56	128.842204	334,989.73	76,515.17	0.07	
		Base	99.413292	258,474.56	128.842204	334,989.73	76,515.17	0.07	
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	90,000.000	Local	100.000000	90,000.00	114.316251	102,884.63	12,884.63	0.02	
		Base	100.000000	90,000.00	114.316251	102,884.63	12,884.63	0.02	
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
	50,000.000	Local	103.114540	51,557.27	104.875582	52,437.79	880.52	0.01	
		Base	103.114540	51,557.27	104.875582	52,437.79	880.52	0.01	
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
	80,000.000	Local	100.000000	80,000.00	101.117351	80,893.88	893.88	0.02	
		Base	100.000000	80,000.00	101.117351	80,893.88	893.88	0.02	
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
	220,000.000	Local	103.412964	227,508.52	100.969553	222,133.02	-5,375.50	0.05	
		Base	103.412964	227,508.52	100.969553	222,133.02	-5,375.50	0.05	
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR					2.520000	03 Nov 2032		
	320,000.000	Local	100.585325	321,873.04	100.000747	320,002.39	-1,870.65	0.07	
		Base	100.585325	321,873.04	100.000747	320,002.39	-1,870.65	0.07	

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191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375				3.375000	25 Mar 2027			
		30,000.000	Local	111.538267	33,461.48	108.084856	32,425.46	-1,036.02	0.01
			Base	111.538267	33,461.48	108.084856	32,425.46	-1,036.02	0.01
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45				1.450000	01 Jun 2027			
		50,000.000	Local	100.367640	50,183.82	99.481971	49,740.99	-442.83	0.01
			Base	100.367640	50,183.82	99.481971	49,740.99	-442.83	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5				2.500000	01 Jun 2040			
		120,000.000	Local	102.383050	122,859.66	100.668818	120,802.58	-2,057.08	0.03
			Base	102.383050	122,859.66	100.668818	120,802.58	-2,057.08	0.03
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A				1.009750	15 Nov 2037			
		638,943.840	Local	100.000000	638,943.84	99.909460	638,365.34	-578.50	0.14
		Original Face: 650,000.000	Base	100.000000	638,943.84	99.909460	638,365.34	-578.50	0.14
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2				5.200000	15 May 2049			
		650,000.000	Local	99.717763	648,165.46	91.974000	597,831.00	-50,334.46	0.13
			Base	99.717763	648,165.46	91.974000	597,831.00	-50,334.46	0.13
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25				3.250000	22 Apr 2032			
		330,000.000	Local	99.083315	326,974.94	89.875000	296,587.50	-30,387.44	0.06
			Base	99.083315	326,974.94	89.875000	296,587.50	-30,387.44	0.06
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.050000	15 Mar 2033			
		10,000.000	Local	125.383200	12,538.32	144.053227	14,405.32	1,867.00	0.00
			Base	125.383200	12,538.32	144.053227	14,405.32	1,867.00	0.00
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65				5.650000	15 Jun 2035			
		10,000.000	Local	119.610700	11,961.07	132.449531	13,244.95	1,283.88	0.00
			Base	119.610700	11,961.07	132.449531	13,244.95	1,283.88	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.150000	01 Mar 2026			
		40,000.000	Local	104.091625	41,636.65	106.668024	42,667.21	1,030.56	0.01
			Base	104.091625	41,636.65	106.668024	42,667.21	1,030.56	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4				3.400000	15 Jul 2046			
		10,000.000	Local	107.616500	10,761.65	106.293373	10,629.34	-132.31	0.00
			Base	107.616500	10,761.65	106.293373	10,629.34	-132.31	0.00

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20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
	60,000.000	Local		96.348017	57,808.81	103.627365	62,176.42	4,367.61	0.01
		Base		96.348017	57,808.81	103.627365	62,176.42	4,367.61	0.01
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	10,000.000	Local		112.535500	11,253.55	115.583328	11,558.33	304.78	0.00
		Base		112.535500	11,253.55	115.583328	11,558.33	304.78	0.00
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.700000	15 Apr 2024		
	50,000.000	Local		99.878140	49,939.07	106.259650	53,129.83	3,190.76	0.01
		Base		99.878140	49,939.07	106.259650	53,129.83	3,190.76	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	80,000.000	Local		102.236075	81,788.86	109.221812	87,377.45	5,588.59	0.02
		Base		102.236075	81,788.86	109.221812	87,377.45	5,588.59	0.02
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	250,000.000	Local		99.864448	249,661.12	113.613619	284,034.05	34,372.93	0.06
		Base		99.864448	249,661.12	113.613619	284,034.05	34,372.93	0.06
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	420,000.000	Local		108.908074	457,413.91	115.522689	485,195.29	27,781.38	0.11
		Base		108.908074	457,413.91	115.522689	485,195.29	27,781.38	0.11
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
	20,000.000	Local		101.674600	20,334.92	105.782707	21,156.54	821.62	0.00
		Base		101.674600	20,334.92	105.782707	21,156.54	821.62	0.00
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	40,000.000	Local		99.850025	39,940.01	109.246125	43,698.45	3,758.44	0.01
		Base		99.850025	39,940.01	109.246125	43,698.45	3,758.44	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	10,000.000	Local		109.466200	10,946.62	112.246053	11,224.61	277.99	0.00
		Base		109.466200	10,946.62	112.246053	11,224.61	277.99	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
	30,000.000	Local		110.075333	33,022.60	107.548768	32,264.63	-757.97	0.01
		Base		110.075333	33,022.60	107.548768	32,264.63	-757.97	0.01

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20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8					2.800000	15 Jan 2051		
	70,000.000	Local		93.225029	65,257.52	96.738217	67,716.75	2,459.23	0.01
		Base		93.225029	65,257.52	96.738217	67,716.75	2,459.23	0.01
20030NDR9	COMCAST CORP COMPANY GUAR 144A 11/51 2.887					2.887000	01 Nov 2051		
	80,000.000	Local		95.049913	76,039.93	97.096972	77,677.58	1,637.65	0.02
		Base		95.049913	76,039.93	97.096972	77,677.58	1,637.65	0.02
20030NDT5	COMCAST CORP COMPANY GUAR 144A 11/56 2.937					2.937000	01 Nov 2056		
	27,000.000	Local		99.875444	26,966.37	95.671741	25,831.37	-1,135.00	0.01
		Base		99.875444	26,966.37	95.671741	25,831.37	-1,135.00	0.01
200447AK6	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 07/33 3.875					3.875000	26 Jul 2033		
	300,000.000	Local		96.686413	290,059.24	98.051000	294,153.00	4,093.76	0.06
		Base		96.686413	290,059.24	98.051000	294,153.00	4,093.76	0.06
20825CAV6	CONOCOPHILLIPS COMPANY GUAR 144A 10/27 3.75					3.750000	01 Oct 2027		
	50,000.000	Local		103.304000	51,652.00	109.687555	54,843.78	3,191.78	0.01
		Base		103.304000	51,652.00	109.687555	54,843.78	3,191.78	0.01
20825CAX2	CONOCOPHILLIPS COMPANY GUAR 144A 08/28 4.3					4.300000	15 Aug 2028		
	120,000.000	Local		101.595908	121,915.09	112.393722	134,872.47	12,957.38	0.03
		Base		101.595908	121,915.09	112.393722	134,872.47	12,957.38	0.03
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
	20,000.000	Local		99.806750	19,961.35	107.645140	21,529.03	1,567.68	0.00
		Base		99.806750	19,961.35	107.645140	21,529.03	1,567.68	0.00
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
	30,000.000	Local		99.359000	29,807.70	114.652091	34,395.63	4,587.93	0.01
		Base		99.359000	29,807.70	114.652091	34,395.63	4,587.93	0.01
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	50,000.000	Local		102.047640	51,023.82	103.047000	51,523.50	499.68	0.01
		Base		102.047640	51,023.82	103.047000	51,523.50	499.68	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	60,000.000	Local		100.164850	60,098.91	104.346500	62,607.90	2,508.99	0.01
		Base		100.164850	60,098.91	104.346500	62,607.90	2,508.99	0.01

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212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044		
		80,000.000	Local 110.091225	88,072.98	110.825000	88,660.00	587.02	0.02
			Base 110.091225	88,072.98	110.825000	88,660.00	587.02	0.02
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028		
		130,000.000	Local 101.836469	132,387.41	108.105001	140,536.50	8,149.09	0.03
			Base 101.836469	132,387.41	108.105001	140,536.50	8,149.09	0.03
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75				5.750000	15 Jan 2031		
		10,000.000	Local 120.679800	12,067.98	117.762000	11,776.20	-291.78	0.00
			Base 120.679800	12,067.98	117.762000	11,776.20	-291.78	0.00
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625				3.625000	01 Aug 2027		
		230,000.000	Local 95.661804	220,022.15	106.758524	245,544.61	25,522.46	0.05
			Base 95.661804	220,022.15	106.758524	245,544.61	25,522.46	0.05
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375				1.375000	20 Jun 2027		
		120,000.000	Local 100.216508	120,259.81	99.296914	119,156.30	-1,103.51	0.03
			Base 100.216508	120,259.81	99.296914	119,156.30	-1,103.51	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6				1.600000	20 Apr 2030		
		10,000.000	Local 99.978400	9,997.84	96.978866	9,697.89	-299.95	0.00
			Base 99.978400	9,997.84	96.978866	9,697.89	-299.95	0.00
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75				1.750000	20 Apr 2032		
		50,000.000	Local 100.663340	50,331.67	97.281461	48,640.73	-1,690.94	0.01
			Base 100.663340	50,331.67	97.281461	48,640.73	-1,690.94	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	100.236025	250,590.06	590.06	0.05
			Base 100.000000	250,000.00	100.236025	250,590.06	590.06	0.05
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR				4.194000	01 Apr 2031		
		500,000.000	Local 104.494224	522,471.12	110.390591	551,952.96	29,481.84	0.12
			Base 104.494224	522,471.12	110.390591	551,952.96	29,481.84	0.12
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1				0.581880	25 Feb 2032		
		167,176.920	Local 97.360736	162,764.68	97.497030	162,992.53	227.85	0.04
Original Face:		16,100,000.000	Base 97.360736	162,764.68	97.497030	162,992.53	227.85	0.04

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22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
	250,000.000	Local		99.885384	249,713.46	104.716364	261,790.91	12,077.45	0.06
		Base		99.885384	249,713.46	104.716364	261,790.91	12,077.45	0.06
22550L2D2	CREDIT SUISSE NEW YORK SR UNSECURED 05/23 1					1.000000	05 May 2023		
	400,000.000	Local		99.895083	399,580.33	100.270084	401,080.34	1,500.01	0.09
		Base		99.895083	399,580.33	100.270084	401,080.34	1,500.01	0.09
22945EAU5	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2021 C20 A3					2.804800	15 Mar 2054		
	410,000.000	Local		102.930188	422,013.77	104.012390	426,450.80	4,437.03	0.09
	Original Face: 410,000.000	Base		102.930188	422,013.77	104.012390	426,450.80	4,437.03	0.09
22946DAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A1 144A					0.938000	25 May 2066		
	163,138.010	Local		99.999234	163,136.76	98.341810	160,432.87	-2,703.89	0.04
	Original Face: 180,000.000	Base		99.999234	163,136.76	98.341810	160,432.87	-2,703.89	0.04
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	280,000.000	Local		97.371650	272,640.62	122.685000	343,518.00	70,877.38	0.08
		Base		97.371650	272,640.62	122.685000	343,518.00	70,877.38	0.08
235851AW2	DANAHER CORP SR UNSECURED 12/51 2.8					2.800000	10 Dec 2051		
	80,000.000	Local		100.849888	80,679.91	99.138985	79,311.19	-1,368.72	0.02
		Base		100.849888	80,679.91	99.138985	79,311.19	-1,368.72	0.02
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	200,000.000	Local		99.997050	199,994.10	100.088597	200,177.19	183.09	0.04
		Base		99.997050	199,994.10	100.088597	200,177.19	183.09	0.04
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	99.869489	199,738.98	-261.02	0.04
		Base		100.000000	200,000.00	99.869489	199,738.98	-261.02	0.04
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
	10,000.000	Local		99.840000	9,984.00	107.879701	10,787.97	803.97	0.00
		Base		99.840000	9,984.00	107.879701	10,787.97	803.97	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
	170,000.000	Local		113.347324	192,690.45	118.552106	201,538.58	8,848.13	0.04
		Base		113.347324	192,690.45	118.552106	201,538.58	8,848.13	0.04

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	70,000.000	Local		122.267257	85,587.08	125.743700	88,020.59	2,433.51	0.02
		Base		122.267257	85,587.08	125.743700	88,020.59	2,433.51	0.02
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	60,000.000	Local		110.445033	66,267.02	116.089844	69,653.91	3,386.89	0.02
		Base		110.445033	66,267.02	116.089844	69,653.91	3,386.89	0.02
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	310,000.000	Local		111.518277	345,706.66	121.232515	375,820.80	30,114.14	0.08
		Base		111.518277	345,706.66	121.232515	375,820.80	30,114.14	0.08
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	60,000.000	Local		105.414450	63,248.67	114.388930	68,633.36	5,384.69	0.02
		Base		105.414450	63,248.67	114.388930	68,633.36	5,384.69	0.02
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	13,000.000	Local		105.112692	13,664.65	105.494424	13,714.28	49.63	0.00
		Base		105.112692	13,664.65	105.494424	13,714.28	49.63	0.00
25179MBF9	DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
	23,000.000	Local		108.036696	24,848.44	107.421282	24,706.89	-141.55	0.01
		Base		108.036696	24,848.44	107.421282	24,706.89	-141.55	0.01
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875000	11 May 2022		
	10,000.000	Local		100.313600	10,031.36	100.849684	10,084.97	53.61	0.00
		Base		100.313600	10,031.36	100.849684	10,084.97	53.61	0.00
25278XAM1	DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25					3.250000	01 Dec 2026		
	40,000.000	Local		106.397775	42,559.11	105.523536	42,209.41	-349.70	0.01
		Base		106.397775	42,559.11	105.523536	42,209.41	-349.70	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
	140,000.000	Local		106.662221	149,327.11	106.041032	148,457.44	-869.67	0.03
		Base		106.662221	149,327.11	106.041032	148,457.44	-869.67	0.03
25278XAR0	DIAMONDBACK ENERGY INC COMPANY GUAR 03/31 3.125					3.125000	24 Mar 2031		
	30,000.000	Local		103.894667	31,168.40	103.175840	30,952.75	-215.65	0.01
		Base		103.894667	31,168.40	103.175840	30,952.75	-215.65	0.01

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255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038			
		336,247.900	Local	99.990394	336,215.60	106.183200	357,038.78	20,823.18	0.08
	Original Face:	500,000.000	Base	99.990394	336,215.60	106.183200	357,038.78	20,823.18	0.08
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25				3.250000	15 Apr 2023			
		10,000.000	Local	102.450100	10,245.01	102.422803	10,242.28	-2.73	0.00
			Base	102.450100	10,245.01	102.422803	10,242.28	-2.73	0.00
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4				2.400000	15 Aug 2022			
		130,000.000	Local	99.335931	129,136.71	100.968115	131,258.55	2,121.84	0.03
			Base	99.335931	129,136.71	100.968115	131,258.55	2,121.84	0.03
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15				3.150000	15 Aug 2027			
		70,000.000	Local	95.848000	67,093.60	105.250838	73,675.59	6,581.99	0.02
			Base	95.848000	67,093.60	105.250838	73,675.59	6,581.99	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9				3.900000	01 Apr 2035			
		50,000.000	Local	112.731440	56,365.72	113.510164	56,755.08	389.36	0.01
			Base	112.731440	56,365.72	113.510164	56,755.08	389.36	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050			
		180,000.000	Local	125.209306	225,376.75	135.566864	244,020.36	18,643.61	0.05
			Base	125.209306	225,376.75	135.566864	244,020.36	18,643.61	0.05
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030			
		180,000.000	Local	114.142839	205,457.11	115.666692	208,200.05	2,742.94	0.05
			Base	114.142839	205,457.11	115.666692	208,200.05	2,742.94	0.05
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.750000	02 Nov 2022			
		90,000.000	Local	99.449711	89,504.74	101.866197	91,679.58	2,174.84	0.02
			Base	99.449711	89,504.74	101.866197	91,679.58	2,174.84	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042			
		30,000.000	Local	96.270200	28,881.06	117.231690	35,169.51	6,288.45	0.01
			Base	96.270200	28,881.06	117.231690	35,169.51	6,288.45	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045			
		510,000.000	Local	97.750137	498,525.70	95.626000	487,692.60	-10,833.10	0.11
			Base	97.750137	498,525.70	95.626000	487,692.60	-10,833.10	0.11

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283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
	50,000.000	Local	121.757100	60,878.55	143.268574	71,634.29	10,755.74	0.02	
		Base	121.757100	60,878.55	143.268574	71,634.29	10,755.74	0.02	
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	390,000.000	Local	99.188156	386,833.81	101.470000	395,733.00	8,899.19	0.09	
		Base	99.188156	386,833.81	101.470000	395,733.00	8,899.19	0.09	
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	500,000.000	Local	106.909564	534,547.82	102.042400	510,212.00	-24,335.82	0.11	
		Base	106.909564	534,547.82	102.042400	510,212.00	-24,335.82	0.11	
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7					1.700000	02 Mar 2031		
	200,000.000	Local	99.729895	199,459.79	97.200000	194,400.00	-5,059.79	0.04	
		Base	99.729895	199,459.79	97.200000	194,400.00	-5,059.79	0.04	
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95					4.950000	15 Jun 2028		
	10,000.000	Local	109.039800	10,903.98	112.573542	11,257.35	353.37	0.00	
		Base	109.039800	10,903.98	112.573542	11,257.35	353.37	0.00	
29278NAG8	ENERGY TRANSFER LP SR UNSECURED 04/29 5.25					5.250000	15 Apr 2029		
	60,000.000	Local	103.739250	62,243.55	114.634150	68,780.49	6,536.94	0.02	
		Base	103.739250	62,243.55	114.634150	68,780.49	6,536.94	0.02	
29278NAN3	ENERGY TRANSFER LP SR UNSECURED 06/27 5.5					5.500000	01 Jun 2027		
	70,000.000	Local	116.534357	81,574.05	114.075218	79,852.65	-1,721.40	0.02	
		Base	116.534357	81,574.05	114.075218	79,852.65	-1,721.40	0.02	
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9					2.900000	15 May 2025		
	50,000.000	Local	99.950460	49,975.23	103.224212	51,612.11	1,636.88	0.01	
		Base	99.950460	49,975.23	103.224212	51,612.11	1,636.88	0.01	
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75					3.750000	15 May 2030		
	230,000.000	Local	102.173935	235,000.05	106.067878	243,956.12	8,956.07	0.05	
		Base	102.173935	235,000.05	106.067878	243,956.12	8,956.07	0.05	
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
	190,000.000	Local	125.672874	238,778.46	131.019570	248,937.18	10,158.72	0.05	
		Base	125.672874	238,778.46	131.019570	248,937.18	10,158.72	0.05	

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29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		141.429200	14,142.92	149.271539	14,927.15	784.23	0.00
		Base		141.429200	14,142.92	149.271539	14,927.15	784.23	0.00
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	70,000.000	Local		113.384971	79,369.48	130.298226	91,208.76	11,839.28	0.02
		Base		113.384971	79,369.48	130.298226	91,208.76	11,839.28	0.02
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	20,000.000	Local		114.935050	22,987.01	120.701071	24,140.21	1,153.20	0.01
		Base		114.935050	22,987.01	120.701071	24,140.21	1,153.20	0.01
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
	100,000.000	Local		125.944220	125,944.22	123.668940	123,668.94	-2,275.28	0.03
		Base		125.944220	125,944.22	123.668940	123,668.94	-2,275.28	0.03
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	120,000.000	Local		106.165767	127,398.92	112.351846	134,822.22	7,423.30	0.03
		Base		106.165767	127,398.92	112.351846	134,822.22	7,423.30	0.03
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	20,000.000	Local		124.449500	24,889.90	122.103780	24,420.76	-469.14	0.01
		Base		124.449500	24,889.90	122.103780	24,420.76	-469.14	0.01
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	40,000.000	Local		109.420625	43,768.25	112.498077	44,999.23	1,230.98	0.01
		Base		109.420625	43,768.25	112.498077	44,999.23	1,230.98	0.01
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	160,000.000	Local		104.362906	166,980.65	104.365193	166,984.31	3.66	0.04
		Base		104.362906	166,980.65	104.365193	166,984.31	3.66	0.04
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	150,000.000	Local		101.983413	152,975.12	105.298230	157,947.35	4,972.23	0.03
		Base		101.983413	152,975.12	105.298230	157,947.35	4,972.23	0.03
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	20,000.000	Local		108.076950	21,615.39	108.408642	21,681.73	66.34	0.00
		Base		108.076950	21,615.39	108.408642	21,681.73	66.34	0.00

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29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4				3.778000	10 Sep 2058			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25				4.250000	03 Nov 2026			
		260,000.000	Local	98.485669	256,062.74	108.638800	282,460.88	26,398.14	0.06
			Base	98.485669	256,062.74	108.638800	282,460.88	26,398.14	0.06
29441WAD7	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 04/28 2.625				2.625000	28 Apr 2028			
		260,000.000	Local	99.907100	259,758.46	100.125000	260,325.00	566.54	0.06
			Base	99.907100	259,758.46	100.125000	260,325.00	566.54	0.06
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375				3.375000	05 Aug 2026			
		230,000.000	Local	94.307930	216,908.24	104.778153	240,989.75	24,081.51	0.05
			Base	94.307930	216,908.24	104.778153	240,989.75	24,081.51	0.05
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043000	01 Mar 2026			
		160,000.000	Local	103.685350	165,896.56	105.841817	169,346.91	3,450.35	0.04
			Base	103.685350	165,896.56	105.841817	169,346.91	3,450.35	0.04
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046			
		60,000.000	Local	100.074450	60,044.67	117.260496	70,356.30	10,311.63	0.02
			Base	100.074450	60,044.67	117.260496	70,356.30	10,311.63	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	102.660425	61,596.26	1,596.26	0.01
			Base	100.000000	60,000.00	102.660425	61,596.26	1,596.26	0.01
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050			
		10,000.000	Local	120.615700	12,061.57	123.221900	12,322.19	260.62	0.00
			Base	120.615700	12,061.57	123.221900	12,322.19	260.62	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992				2.992000	19 Mar 2025			
		180,000.000	Local	102.119811	183,815.66	105.133322	189,239.98	5,424.32	0.04
			Base	102.119811	183,815.66	105.133322	189,239.98	5,424.32	0.04
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482				3.482000	19 Mar 2030			
		60,000.000	Local	100.000000	60,000.00	109.617344	65,770.41	5,770.41	0.01
			Base	100.000000	60,000.00	109.617344	65,770.41	5,770.41	0.01

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30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571						1.571000	15 Apr 2023		
	10,000.000	Local		100.203000	10,020.30	101.135027		10,113.50	93.20	0.00
		Base		100.203000	10,020.30	101.135027		10,113.50	93.20	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452						3.452000	15 Apr 2051		
	150,000.000	Local		111.644873	167,467.31	108.773701		163,160.55	-4,306.76	0.04
		Base		111.644873	167,467.31	108.773701		163,160.55	-4,306.76	0.04
30711XAF1	FANNIE MAE CAS CAS 2014 C02 1M2						2.702750	25 May 2024		
	112,925.380	Local		102.056969	115,248.22	101.863520		115,029.77	-218.45	0.03
Original Face:	260,000.000	Base		102.056969	115,248.22	101.863520		115,029.77	-218.45	0.03
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2						5.002750	25 Nov 2024		
	259,888.140	Local		106.309134	276,284.83	104.122440		270,601.87	-5,682.96	0.06
Original Face:	907,000.000	Base		106.309134	276,284.83	104.122440		270,601.87	-5,682.96	0.06
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR						3.016000	01 Nov 2048		
	439,335.610	Local		103.910764	456,516.99	103.259896		453,657.49	-2,859.50	0.10
Original Face:	1,200,000.000	Base		103.910764	456,516.99	103.259896		453,657.49	-2,859.50	0.10
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR						2.875000	01 Nov 2047		
	168,932.590	Local		103.987318	175,668.47	103.268942		174,454.90	-1,213.57	0.04
Original Face:	400,000.000	Base		103.987318	175,668.47	103.268942		174,454.90	-1,213.57	0.04
31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR						3.090000	01 Feb 2050		
	273,094.440	Local		103.570428	282,845.08	103.327306		282,181.13	-663.95	0.06
Original Face:	800,000.000	Base		103.570428	282,845.08	103.327306		282,181.13	-663.95	0.06
3128MJZY9	FED HM LN PC POOL G08758 FG 04/47 FIXED 4						4.000000	01 Apr 2047		
	0.000	Local		0.000000	0.87	0.000000		0.00	-0.87	0.00
		Base		0.000000	0.87	0.000000		0.00	-0.87	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3						3.000000	01 Apr 2038		
	83,797.340	Local		98.181995	82,273.90	104.293528		87,395.20	5,121.30	0.02
Original Face:	300,000.000	Base		98.181995	82,273.90	104.293528		87,395.20	5,121.30	0.02
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3						3.000000	01 Feb 2038		
	77,194.210	Local		98.185045	75,793.17	104.532421		80,692.98	4,899.81	0.02
Original Face:	300,000.000	Base		98.185045	75,793.17	104.532421		80,692.98	4,899.81	0.02

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3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5						3.500000	01 Jun 2047		
	29,841.330	Local		100.503262	29,991.51	106.889089		31,897.13	1,905.62	0.01
Original Face:	100,000.000	Base		100.503262	29,991.51	106.889089		31,897.13	1,905.62	0.01
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5						5.000000	01 Nov 2048		
	172,750.570	Local		103.769516	179,262.43	110.006978		190,037.68	10,775.25	0.04
Original Face:	700,000.000	Base		103.769516	179,262.43	110.006978		190,037.68	10,775.25	0.04
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5						4.500000	01 Dec 2048		
	28,890.990	Local		110.281614	31,861.45	107.238772		30,982.34	-879.11	0.01
Original Face:	90,970.230	Base		110.281614	31,861.45	107.238772		30,982.34	-879.11	0.01
31325VKQ6	FREDDIEMAC STRIP FHS 334 S7						5.990250	15 Aug 2044		
	27,769.360	Local		14.171447	3,935.32	17.426430		4,839.21	903.89	0.00
Original Face:	100,000.000	Base		14.171447	3,935.32	17.426430		4,839.21	903.89	0.00
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4						4.000000	01 Mar 2048		
	40,946.990	Local		109.188417	44,709.37	107.961039		44,206.80	-502.57	0.01
Original Face:	135,854.730	Base		109.188417	44,709.37	107.961039		44,206.80	-502.57	0.01
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5						3.500000	01 Mar 2048		
	210,709.420	Local		106.708665	224,845.21	105.979867		223,309.56	-1,535.65	0.05
Original Face:	700,000.000	Base		106.708665	224,845.21	105.979867		223,309.56	-1,535.65	0.05
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5						3.500000	01 Jun 2048		
	181,608.740	Local		100.634127	182,760.37	106.357490		193,154.50	10,394.13	0.04
Original Face:	600,000.000	Base		100.634127	182,760.37	106.357490		193,154.50	10,394.13	0.04
3132A5G58	FED HM LN PC POOL ZS4720 FR 05/47 FIXED 4.5						4.500000	01 May 2047		
	32,564.710	Local		109.770208	35,746.35	108.118480		35,208.47	-537.88	0.01
Original Face:	200,000.000	Base		109.770208	35,746.35	108.118480		35,208.47	-537.88	0.01
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5						3.500000	01 Jan 2038		
	84,422.400	Local		108.193951	91,339.93	107.366616		90,641.47	-698.46	0.02
Original Face:	200,000.000	Base		108.193951	91,339.93	107.366616		90,641.47	-698.46	0.02
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3						3.000000	01 Jan 2046		
	57,687.470	Local		108.623276	62,662.02	106.192025		61,259.49	-1,402.53	0.01
Original Face:	100,000.000	Base		108.623276	62,662.02	106.192025		61,259.49	-1,402.53	0.01

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	Units								
3132ADUS5	FED HM LN PC POOL ZT1493 FR 09/48 FIXED 3					3.000000	01 Sep 2048		
	98,093.060	Local	101.247173	99,316.45	105.423995	103,413.62		4,097.17	0.02
Original Face:	200,000.000	Base	101.247173	99,316.45	105.423995	103,413.62		4,097.17	0.02
3132AEFK7	FED HM LN PC POOL ZT1970 FR 04/33 FIXED 3.5					3.500000	01 Apr 2033		
	51,397.470	Local	108.099095	55,560.20	106.383518	54,678.44		-881.76	0.01
Original Face:	100,000.000	Base	108.099095	55,560.20	106.383518	54,678.44		-881.76	0.01
3132D9GU2	FED HM LN PC POOL SC0211 FR 12/41 FIXED 2					2.000000	01 Dec 2041		
	100,000.000	Local	101.625000	101,625.00	101.692631	101,692.63		67.63	0.02
Original Face:	100,000.000	Base	101.625000	101,625.00	101.692631	101,692.63		67.63	0.02
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
	91,690.530	Local	100.167782	91,844.37	100.802620	92,426.46		582.09	0.02
Original Face:	100,000.000	Base	100.167782	91,844.37	100.802620	92,426.46		582.09	0.02
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	93,419.790	Local	100.912141	94,271.91	99.834252	93,264.95		-1,006.96	0.02
Original Face:	100,000.000	Base	100.912141	94,271.91	99.834252	93,264.95		-1,006.96	0.02
3132DMV28	FED HM LN PC POOL SD0633 FR 02/51 FIXED 3.5					3.500000	01 Feb 2051		
	78,848.630	Local	107.655846	84,885.16	106.157737	83,703.92		-1,181.24	0.02
Original Face:	100,000.000	Base	107.655846	84,885.16	106.157737	83,703.92		-1,181.24	0.02
3132DMWN1	FED HM LN PC POOL SD0653 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	97,304.960	Local	104.414297	101,600.29	102.733281	99,964.58		-1,635.71	0.02
Original Face:	100,000.000	Base	104.414297	101,600.29	102.733281	99,964.58		-1,635.71	0.02
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045		
	25,093.800	Local	105.841562	26,559.67	109.109755	27,379.78		820.11	0.01
Original Face:	162,728.000	Base	105.841562	26,559.67	109.109755	27,379.78		820.11	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

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3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5				3.500000	01 Jun 2046		
		32,099.180	Local 100.658708	32,310.62	107.246510	34,425.25	2,114.63	0.01
Original Face:		100,000.000	Base 100.658708	32,310.62	107.246510	34,425.25	2,114.63	0.01
3132WKL3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3				3.000000	01 Jan 2047		
		48,872.070	Local 99.876064	48,811.50	105.740556	51,677.60	2,866.10	0.01
Original Face:		100,000.000	Base 99.876064	48,811.50	105.740556	51,677.60	2,866.10	0.01
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4				4.000000	01 Jun 2047		
		160,642.340	Local 106.793707	171,555.91	107.473130	172,647.35	1,091.44	0.04
Original Face:		820,000.000	Base 106.793707	171,555.91	107.473130	172,647.35	1,091.44	0.04
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		
		1,341,984.390	Local 97.620978	1,310,058.28	105.741471	1,419,034.03	108,975.75	0.31
Original Face:		3,100,000.000	Base 97.620978	1,310,058.28	105.741471	1,419,034.03	108,975.75	0.31
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047		
		666,497.970	Local 97.314392	648,598.45	105.745415	704,791.04	56,192.59	0.15
Original Face:		1,400,000.000	Base 97.314392	648,598.45	105.745415	704,791.04	56,192.59	0.15
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047		
		62,200.140	Local 95.990443	59,706.19	105.972094	65,914.79	6,208.60	0.01
Original Face:		100,000.000	Base 95.990443	59,706.19	105.972094	65,914.79	6,208.60	0.01
3133A2BZ2	FED HM LN PC POOL QA7256 FR 02/50 FIXED 3				3.000000	01 Feb 2050		
		200,204.650	Local 105.271016	210,757.47	103.924992	208,062.67	-2,694.80	0.05
Original Face:		500,000.000	Base 105.271016	210,757.47	103.924992	208,062.67	-2,694.80	0.05
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5				2.500000	01 Nov 2050		
		91,307.310	Local 107.151585	97,837.23	102.773797	93,839.99	-3,997.24	0.02
Original Face:		100,000.000	Base 107.151585	97,837.23	102.773797	93,839.99	-3,997.24	0.02
3133AF4T5	FED HM LN PC POOL QB8934 FR 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		89,228.050	Local 106.141387	94,707.89	102.643069	91,586.41	-3,121.48	0.02
Original Face:		100,000.000	Base 106.141387	94,707.89	102.643069	91,586.41	-3,121.48	0.02

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	Units								
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	87,850.450	Local	103.494985	90,920.81	100.039444	87,885.10		-3,035.71	0.02
Original Face:	100,000.000	Base	103.494985	90,920.81	100.039444	87,885.10		-3,035.71	0.02
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	276,520.640	Local	103.260711	285,537.18	100.039444	276,629.71		-8,907.47	0.06
Original Face:	300,000.000	Base	103.260711	285,537.18	100.039444	276,629.71		-8,907.47	0.06
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	95,950.630	Local	100.106763	96,053.07	100.121567	96,067.27		14.20	0.02
Original Face:	100,000.000	Base	100.106763	96,053.07	100.121567	96,067.27		14.20	0.02
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	815,286.420	Local	99.878002	814,291.79	100.039444	815,608.00		1,316.21	0.18
Original Face:	871,789.000	Base	99.878002	814,291.79	100.039444	815,608.00		1,316.21	0.18
3133AN5F7	FED HM LN PC POOL QC4446 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	99,024.300	Local	104.441465	103,422.43	102.561717	101,561.02		-1,861.41	0.02
Original Face:	100,000.000	Base	104.441465	103,422.43	102.561717	101,561.02		-1,861.41	0.02
3133APLD9	FED HM LN PC POOL QC4824 FR 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	95,468.870	Local	104.395359	99,665.07	102.668073	98,016.05		-1,649.02	0.02
Original Face:	100,000.000	Base	104.395359	99,665.07	102.668073	98,016.05		-1,649.02	0.02
3133AWL77	FED HM LN PC POOL QD0350 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	99,810.350	Local	100.217713	100,027.65	99.857442	99,668.06		-359.59	0.02
Original Face:	100,000.000	Base	100.217713	100,027.65	99.857442	99,668.06		-359.59	0.02
3133AWWM2	FED HM LN PC POOL QD0652 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	99,809.920	Local	100.217704	100,027.21	99.936784	99,746.82		-280.39	0.02
Original Face:	100,000.000	Base	100.217704	100,027.21	99.936784	99,746.82		-280.39	0.02
3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5					4.500000	01 Jul 2049		
	14,244.620	Local	108.228791	15,416.78	108.992723	15,525.60		108.82	0.00
Original Face:	40,000.000	Base	108.228791	15,416.78	108.992723	15,525.60		108.82	0.00
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	117,618.260	Local	101.790793	119,724.56	105.008685	123,509.39		3,784.83	0.03
Original Face:	200,000.000	Base	101.790793	119,724.56	105.008685	123,509.39		3,784.83	0.03

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3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4						4.000000	01 Mar 2050		
		37,337.360	Local	105.740979	39,480.89	107.204195	40,027.22		546.33	0.01
Original Face:		100,000.000	Base	105.740979	39,480.89	107.204195	40,027.22		546.33	0.01
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5						3.500000	01 Mar 2050		
		42,281.190	Local	104.735250	44,283.31	105.411412	44,569.20		285.89	0.01
Original Face:		100,000.000	Base	104.735250	44,283.31	105.411412	44,569.20		285.89	0.01
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3						3.000000	01 Jul 2050		
		0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00		-0.01	0.00
3133KK3X5	FED HM LN PC POOL RA4414 FR 01/51 FIXED 2.5						2.500000	01 Jan 2051		
		87,920.060	Local	104.453671	91,835.73	102.664645	90,262.82		-1,572.91	0.02
Original Face:		100,000.000	Base	104.453671	91,835.73	102.664645	90,262.82		-1,572.91	0.02
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2						2.000000	01 Nov 2050		
		90,263.670	Local	100.320151	90,552.65	100.015402	90,277.57		-275.08	0.02
Original Face:		100,000.000	Base	100.320151	90,552.65	100.015402	90,277.57		-275.08	0.02
3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5						2.500000	01 Dec 2050		
		176,994.610	Local	106.486926	188,476.12	102.849324	182,037.76		-6,438.36	0.04
Original Face:		200,000.000	Base	106.486926	188,476.12	102.849324	182,037.76		-6,438.36	0.04
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2						2.000000	01 Jun 2051		
		96,904.070	Local	101.165699	98,033.68	100.116929	97,017.38		-1,016.30	0.02
Original Face:		100,000.000	Base	101.165699	98,033.68	100.116929	97,017.38		-1,016.30	0.02
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2						2.000000	01 Feb 2051		
		184,157.390	Local	103.192291	190,036.23	99.991409	184,141.57		-5,894.66	0.04
Original Face:		200,000.000	Base	103.192291	190,036.23	99.991409	184,141.57		-5,894.66	0.04
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2						2.000000	01 May 2051		
		476,081.160	Local	100.754972	479,675.44	100.116917	476,637.78		-3,037.66	0.10
Original Face:		500,000.000	Base	100.754972	479,675.44	100.116917	476,637.78		-3,037.66	0.10
3133KLWQ6	FED HM LN PC POOL RA5155 FR 05/51 FIXED 2						2.000000	01 May 2051		
		291,516.990	Local	100.713032	293,595.60	99.965533	291,416.51		-2,179.09	0.06
Original Face:		300,000.000	Base	100.713032	293,595.60	99.965533	291,416.51		-2,179.09	0.06

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3133KMFR1	FED HM LN PC POOL RA5576 FR 07/51 FIXED 2.5				2.500000	01 Jul 2051			
		387,558.240	Local	104.537354	405,143.13	102.852018	398,611.47	-6,531.66	0.09
Original Face:		400,000.000	Base	104.537354	405,143.13	102.852018	398,611.47	-6,531.66	0.09
3133KNGQ0	FED HM LN PC POOL RA6507 FR 12/51 FIXED 2				2.000000	01 Dec 2051			
		400,000.000	Local	99.883015	399,532.06	99.834113	399,336.45	-195.61	0.09
Original Face:		400,000.000	Base	99.883015	399,532.06	99.834113	399,336.45	-195.61	0.09
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2				2.000000	01 Sep 2041			
		391,095.200	Local	102.857575	402,271.04	101.660364	397,588.80	-4,682.24	0.09
Original Face:		400,000.000	Base	102.857575	402,271.04	101.660364	397,588.80	-4,682.24	0.09
3136A5LM6	FANNIE MAE FNR 2012 35 SC				6.398120	25 Apr 2042			
		12,470.240	Local	2.209901	275.58	19.235320	2,398.69	2,123.11	0.00
Original Face:		100,000.000	Base	2.209901	275.58	19.235320	2,398.69	2,123.11	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS				6.048120	25 Jun 2043			
		104,519.760	Local	7.084211	7,404.40	17.635500	18,432.58	11,028.18	0.00
Original Face:		400,000.000	Base	7.084211	7,404.40	17.635500	18,432.58	11,028.18	0.00
3136AFRX4	FANNIE MAE FNR 2013 73 IA				3.000000	25 Sep 2032			
		43,395.080	Local	4.837323	2,099.16	6.267370	2,719.73	620.57	0.00
Original Face:		200,000.000	Base	4.837323	2,099.16	6.267370	2,719.73	620.57	0.00
3136AHGQ7	FANNIE MAE FNR 2013 124 SB				5.848120	25 Dec 2043			
		88,767.010	Local	7.851532	6,969.57	17.533380	15,563.86	8,594.29	0.00
Original Face:		300,000.000	Base	7.851532	6,969.57	17.533380	15,563.86	8,594.29	0.00
3136AX4N2	FANNIE MAE FNR 2017 76 SB				5.998120	25 Oct 2057			
		39,552.780	Local	2.606846	1,031.08	18.266610	7,224.95	6,193.87	0.00
Original Face:		100,000.000	Base	2.606846	1,031.08	18.266610	7,224.95	6,193.87	0.00
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2				2.986000	25 Dec 2027			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3136AYSU8	FANNIE MAE FNR 2017 85 SC				6.098120	25 Nov 2047			
		40,222.540	Local	12.105004	4,868.94	17.176940	6,909.00	2,040.06	0.00
Original Face:		100,000.000	Base	12.105004	4,868.94	17.176940	6,909.00	2,040.06	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
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3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
	30,000.000	Local		102.765700	30,829.71	113.109080	33,932.72	3,103.01	0.01
Original Face:	30,000.000	Base		102.765700	30,829.71	113.109080	33,932.72	3,103.01	0.01
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673000	25 Sep 2028		
	0.000	Local		0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
	120,000.000	Local		101.090033	121,308.04	109.752310	131,702.77	10,394.73	0.03
Original Face:	120,000.000	Base		101.090033	121,308.04	109.752310	131,702.77	10,394.73	0.03
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
	170,000.000	Local		101.925894	173,274.02	110.882360	188,500.01	15,225.99	0.04
Original Face:	170,000.000	Base		101.925894	173,274.02	110.882360	188,500.01	15,225.99	0.04
3136B57A7	FANNIEMAE ACES FNA 2019 M19 A2					2.560000	25 Sep 2029		
	210,368.640	Local		101.608980	213,753.43	105.462170	221,859.33	8,105.90	0.05
Original Face:	224,000.000	Base		101.608980	213,753.43	105.462170	221,859.33	8,105.90	0.05
3136B7GA3	FANNIEMAE ACES FNA 2019 M28 AV					2.232000	25 Feb 2027		
	201,174.170	Local		100.225029	201,626.87	103.051540	207,313.08	5,686.21	0.05
Original Face:	250,000.000	Base		100.225029	201,626.87	103.051540	207,313.08	5,686.21	0.05
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
	103,042.880	Local		99.481449	102,508.55	92.390650	95,201.99	-7,306.56	0.02
Original Face:	100,000.000	Base		99.481449	102,508.55	92.390650	95,201.99	-7,306.56	0.02
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
	86,911.760	Local		8.992120	7,815.21	14.691980	12,769.06	4,953.85	0.00
Original Face:	100,000.000	Base		8.992120	7,815.21	14.691980	12,769.06	4,953.85	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
	87,024.530	Local		10.842024	9,435.22	14.492700	12,612.20	3,176.98	0.00
Original Face:	100,000.000	Base		10.842024	9,435.22	14.492700	12,612.20	3,176.98	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
	257,948.780	Local		9.659724	24,917.14	12.978780	33,478.60	8,561.46	0.01
Original Face:	300,000.000	Base		9.659724	24,917.14	12.978780	33,478.60	8,561.46	0.01

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3136BDEF1	FANNIE MAE FNR 2020 97 AI					2.000000	25 Jan 2051		
	284,447.130	Local		11.215887	31,903.27	13.319170	37,886.00	5,982.73	0.01
Original Face:	300,000.000	Base		11.215887	31,903.27	13.319170	37,886.00	5,982.73	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
	188,784.070	Local		12.157747	22,951.89	14.031760	26,489.73	3,537.84	0.01
Original Face:	200,000.000	Base		12.157747	22,951.89	14.031760	26,489.73	3,537.84	0.01
3136BDYC6	FANNIE MAE FNR 2021 3 IB					2.500000	25 Feb 2051		
	283,057.980	Local		13.875677	39,276.21	16.227550	45,933.38	6,657.17	0.01
Original Face:	300,000.000	Base		13.875677	39,276.21	16.227550	45,933.38	6,657.17	0.01
3136BGVA6	FANNIE MAE FNR 2021 61 KI					2.500000	25 Apr 2049		
	586,160.590	Local		10.729949	62,894.73	13.317480	78,061.82	15,167.09	0.02
Original Face:	600,000.000	Base		10.729949	62,894.73	13.317480	78,061.82	15,167.09	0.02
3136BJPW9	FANNIE MAE FNR 2021 69 IJ					2.500000	25 Jan 2049		
	396,803.550	Local		13.649308	54,160.94	13.278840	52,690.91	-1,470.03	0.01
Original Face:	400,000.000	Base		13.649308	54,160.94	13.278840	52,690.91	-1,470.03	0.01
3136FLFM3	FANNIEMAE STRIP FNS 409 C18					4.000000	25 Apr 2042		
	10,351.150	Local		11.744589	1,215.70	13.884866	1,437.24	221.54	0.00
Original Face:	100,000.000	Base		11.744589	1,215.70	13.884866	1,437.24	221.54	0.00
3137AJYN8	FREDDIE MAC FHR 3973 SA					6.380250	15 Dec 2041		
	49,606.040	Local		0.364814	180.97	19.066980	9,458.37	9,277.40	0.00
Original Face:	300,000.000	Base		0.364814	180.97	19.066980	9,458.37	9,277.40	0.00
3137F9CW9	FREDDIE MAC FHR 5069 MI					2.500000	25 Feb 2051		
	90,512.540	Local		11.188229	10,126.75	13.240240	11,984.08	1,857.33	0.00
Original Face:	100,000.000	Base		11.188229	10,126.75	13.240240	11,984.08	1,857.33	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	9,804.580	Local		96.538760	9,465.22	103.162740	10,114.67	649.45	0.00
Original Face:	100,000.000	Base		96.538760	9,465.22	103.162740	10,114.67	649.45	0.00
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
	75,034.840	Local		8.233562	6,178.04	12.773580	9,584.64	3,406.60	0.00
Original Face:	100,000.000	Base		8.233562	6,178.04	12.773580	9,584.64	3,406.60	0.00

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3137FVQG0	FREDDIE MAC FHR 5010 JI				2.500000	25 Sep 2050			
		177,949.350	Local	11.318148	20,140.57	14.503710	25,809.26	5,668.69	0.01
Original Face:		200,000.000	Base	11.318148	20,140.57	14.503710	25,809.26	5,668.69	0.01
3137FW3E8	FREDDIE MAC FHR 5013 IN				2.500000	25 Sep 2050			
		93,180.550	Local	8.675598	8,083.97	14.634880	13,636.86	5,552.89	0.00
Original Face:		100,000.000	Base	8.675598	8,083.97	14.634880	13,636.86	5,552.89	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI				2.000000	25 Oct 2050			
		184,654.850	Local	10.813840	19,968.28	12.652890	23,364.18	3,395.90	0.01
Original Face:		200,000.000	Base	10.813840	19,968.28	12.652890	23,364.18	3,395.90	0.01
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				4.002750	25 Dec 2027			
		63,820.330	Local	106.790955	68,154.34	100.507410	64,144.16	-4,010.18	0.01
Original Face:		270,000.000	Base	106.790955	68,154.34	100.507410	64,144.16	-4,010.18	0.01
3137H14D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K743 X1				0.925905	25 May 2028			
		4,000,000.000	Local	5.390709	215,628.36	5.397050	215,882.00	253.64	0.05
Original Face:		4,000,000.000	Base	5.390709	215,628.36	5.397050	215,882.00	253.64	0.05
3137H24R2	FREDDIE MAC FHR 5140 NI				2.500000	25 May 2049			
		196,790.070	Local	13.225362	26,026.20	13.491410	26,549.76	523.56	0.01
Original Face:		200,000.000	Base	13.225362	26,026.20	13.491410	26,549.76	523.56	0.01
3137H2UH5	FREDDIE MAC FHR 5148 BI				2.500000	25 Jan 2049			
		493,460.330	Local	12.868060	63,498.77	12.883110	63,573.04	74.27	0.01
Original Face:		500,000.000	Base	12.868060	63,498.77	12.883110	63,573.04	74.27	0.01
3137H2UN2	FREDDIE MAC FHR 5148 CI				2.000000	25 Jun 2049			
		198,597.120	Local	11.447583	22,734.57	11.552310	22,942.55	207.98	0.01
Original Face:		200,000.000	Base	11.447583	22,734.57	11.552310	22,942.55	207.98	0.01
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR				3.500000	01 Nov 2046			
		54,774.050	Local	106.939655	58,575.18	106.637144	58,409.48	-165.70	0.01
Original Face:		200,000.000	Base	106.939655	58,575.18	106.637144	58,409.48	-165.70	0.01
3138WCTK9	FNMA POOL AS3253 FN 09/44 FIXED 4				4.000000	01 Sep 2044			
		54,695.760	Local	109.368167	59,819.75	109.383204	59,827.97	8.22	0.01
Original Face:		400,000.000	Base	109.368167	59,819.75	109.383204	59,827.97	8.22	0.01

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3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3				3.000000	01 Jul 2046		
		194,556.560	Local 98.485957	191,610.89	105.464548	205,188.20	13,577.31	0.04
Original Face:		500,000.000	Base 98.485957	191,610.89	105.464548	205,188.20	13,577.31	0.04
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3				3.000000	01 Aug 2046		
		53,909.060	Local 95.869989	51,682.61	105.938764	57,110.59	5,427.98	0.01
Original Face:		100,000.000	Base 95.869989	51,682.61	105.938764	57,110.59	5,427.98	0.01
3138WJ5M6	FNMA POOL AS8951 FN 03/47 FIXED 3.5				3.500000	01 Mar 2047		
		64,330.930	Local 106.794399	68,701.83	106.496570	68,510.23	-191.60	0.02
Original Face:		200,000.000	Base 106.794399	68,701.83	106.496570	68,510.23	-191.60	0.02
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5				3.500000	01 Feb 2037		
		27,628.950	Local 106.846297	29,520.51	106.947842	29,548.57	28.06	0.01
Original Face:		100,000.000	Base 106.846297	29,520.51	106.947842	29,548.57	28.06	0.01
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4				4.000000	01 Apr 2047		
		81,383.130	Local 108.010112	87,902.01	108.012187	87,903.70	1.69	0.02
Original Face:		300,000.000	Base 108.010112	87,902.01	108.012187	87,903.70	1.69	0.02
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4				4.000000	01 May 2047		
		28,343.340	Local 105.128894	29,797.04	107.974976	30,603.71	806.67	0.01
Original Face:		100,000.000	Base 105.128894	29,797.04	107.974976	30,603.71	806.67	0.01
3138WKZ24	FNMA POOL AS9760 FN 06/47 FIXED 4.5				4.500000	01 Jun 2047		
		47,738.240	Local 110.128023	52,573.18	108.445242	51,769.85	-803.33	0.01
Original Face:		200,000.000	Base 110.128023	52,573.18	108.445242	51,769.85	-803.33	0.01
3138XZQF1	FNMA POOL AW9453 FN 08/44 FIXED 3.5				3.500000	01 Aug 2044		
		17,803.000	Local 107.313262	19,104.98	107.000372	19,049.28	-55.70	0.00
Original Face:		100,000.000	Base 107.313262	19,104.98	107.000372	19,049.28	-55.70	0.00
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5				3.500000	01 Apr 2045		
		40,099.760	Local 107.281016	43,019.43	107.360568	43,051.33	31.90	0.01
Original Face:		200,000.000	Base 107.281016	43,019.43	107.360568	43,051.33	31.90	0.01
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3				3.000000	01 May 2046		
		47,525.030	Local 95.902559	45,577.72	105.928416	50,342.51	4,764.79	0.01
Original Face:		100,000.000	Base 95.902559	45,577.72	105.928416	50,342.51	4,764.79	0.01

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3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5				3.500000	01 Dec 2046		
		40,867.840	Local 107.991687	44,133.87	106.991392	43,725.07	-408.80	0.01
Original Face:		100,000.000	Base 107.991687	44,133.87	106.991392	43,725.07	-408.80	0.01
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5				3.500000	01 Dec 2046		
		29,826.690	Local 106.597346	31,794.46	106.596972	31,794.35	-0.11	0.01
Original Face:		100,000.000	Base 106.597346	31,794.46	106.596972	31,794.35	-0.11	0.01
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3				3.000000	01 Feb 2032		
		125,804.200	Local 99.818408	125,575.75	105.140164	132,270.74	6,694.99	0.03
Original Face:		400,000.000	Base 99.818408	125,575.75	105.140164	132,270.74	6,694.99	0.03
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4				4.000000	01 Feb 2056		
		47,020.320	Local 101.961833	47,942.78	110.795051	52,096.19	4,153.41	0.01
Original Face:		100,000.000	Base 101.961833	47,942.78	110.795051	52,096.19	4,153.41	0.01
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4				4.000000	01 Aug 2056		
		92,329.060	Local 104.894136	96,847.77	110.305725	101,844.24	4,996.47	0.02
Original Face:		200,000.000	Base 104.894136	96,847.77	110.305725	101,844.24	4,996.47	0.02
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5				3.500000	01 Mar 2057		
		104,649.530	Local 103.292561	108,095.18	108.262365	113,296.06	5,200.88	0.02
Original Face:		200,000.000	Base 103.292561	108,095.18	108.262365	113,296.06	5,200.88	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4				4.000000	01 Jun 2057		
		47,065.840	Local 101.842674	47,933.11	109.916687	51,733.21	3,800.10	0.01
Original Face:		100,000.000	Base 101.842674	47,933.11	109.916687	51,733.21	3,800.10	0.01
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5				5.000000	01 Nov 2046		
		31,218.660	Local 108.043747	33,729.81	111.811732	34,906.12	1,176.31	0.01
Original Face:		100,000.000	Base 108.043747	33,729.81	111.811732	34,906.12	1,176.31	0.01
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5				4.500000	01 Sep 2057		
		48,547.460	Local 104.449399	50,707.53	111.045332	53,909.69	3,202.16	0.01
Original Face:		100,000.000	Base 104.449399	50,707.53	111.045332	53,909.69	3,202.16	0.01
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5				4.500000	01 Aug 2058		
		100,532.550	Local 113.701532	114,307.05	111.738961	112,334.03	-1,973.02	0.02
Original Face:		200,000.000	Base 113.701532	114,307.05	111.738961	112,334.03	-1,973.02	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
3140FXLU4	FNMA POOL BF0338 FN 01/59 FIXED 4.5					4.500000	01 Jan 2059		
	123,253.880	Local		113.534868	139,936.13	111.739240	137,722.95	-2,213.18	0.03
Original Face:	200,000.000	Base		113.534868	139,936.13	111.739240	137,722.95	-2,213.18	0.03
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
	116,614.210	Local		104.902267	122,330.95	107.262396	125,083.20	2,752.25	0.03
Original Face:	500,000.010	Base		104.902267	122,330.95	107.262396	125,083.20	2,752.25	0.03
3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
	24,062.140	Local		106.906160	25,723.91	107.131983	25,778.25	54.34	0.01
Original Face:	100,000.000	Base		106.906160	25,723.91	107.131983	25,778.25	54.34	0.01
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047		
	63,700.650	Local		106.492116	67,836.17	106.137902	67,610.53	-225.64	0.01
Original Face:	200,000.000	Base		106.492116	67,836.17	106.137902	67,610.53	-225.64	0.01
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	95,398.280	Local		98.188343	93,669.99	104.553872	99,742.60	6,072.61	0.02
Original Face:	300,000.000	Base		98.188343	93,669.99	104.553872	99,742.60	6,072.61	0.02
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
	79,967.620	Local		108.443267	86,719.50	107.683618	86,112.03	-607.47	0.02
Original Face:	400,000.000	Base		108.443267	86,719.50	107.683618	86,112.03	-607.47	0.02
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
	35,405.560	Local		109.122070	38,635.28	108.491296	38,411.95	-223.33	0.01
Original Face:	100,000.000	Base		109.122070	38,635.28	108.491296	38,411.95	-223.33	0.01
3140HFKV0	FNMA POOL BK2107 FN 02/40 FIXED 3					3.000000	01 Feb 2040		
	98,189.170	Local		105.110757	103,207.38	104.563433	102,669.97	-537.41	0.02
Original Face:	200,000.000	Base		105.110757	103,207.38	104.563433	102,669.97	-537.41	0.02
3140HJJQ5	FNMA POOL BK4770 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	302,274.240	Local		108.769841	328,783.21	107.467632	324,846.97	-3,936.24	0.07
Original Face:	1,400,000.000	Base		108.769841	328,783.21	107.467632	324,846.97	-3,936.24	0.07
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	110,268.170	Local		109.373902	120,604.60	108.994547	120,186.29	-418.31	0.03
Original Face:	300,000.000	Base		109.373902	120,604.60	108.994547	120,186.29	-418.31	0.03

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3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3				3.300000	01 Apr 2029			
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01		0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01		0.00
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16				3.160000	01 May 2029			
		77,308.650	Local 100.539487	77,725.72	109.239399	84,451.50	6,725.78		0.02
Original Face:		80,000.000	Base 100.539487	77,725.72	109.239399	84,451.50	6,725.78		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			
		96,673.600	Local 102.968142	99,543.01	104.214929	100,748.32	1,205.31		0.02
Original Face:		100,000.000	Base 102.968142	99,543.01	104.214929	100,748.32	1,205.31		0.02
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR				3.000000	01 Apr 2047			
		379,771.290	Local 97.329295	369,628.72	105.631901	401,159.63	31,530.91		0.09
Original Face:		800,000.000	Base 97.329295	369,628.72	105.631901	401,159.63	31,530.91		0.09
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR				6.000000	01 Jul 2041			
		39,673.320	Local 119.414508	47,375.70	115.445179	45,800.94	-1,574.76		0.01
Original Face:		100,000.000	Base 119.414508	47,375.70	115.445179	45,800.94	-1,574.76		0.01
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR				3.500000	01 Nov 2047			
		108,129.850	Local 98.624811	106,642.86	107.801096	116,565.16	9,922.30		0.03
Original Face:		200,000.000	Base 98.624811	106,642.86	107.801096	116,565.16	9,922.30		0.03
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR				3.500000	01 Jan 2048			
		289,616.890	Local 108.689918	314,784.36	107.261279	310,646.78	-4,137.58		0.07
Original Face:		700,000.000	Base 108.689918	314,784.36	107.261279	310,646.78	-4,137.58		0.07
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR				3.000000	01 Apr 2047			
		200,368.220	Local 96.001297	192,356.09	105.917604	212,225.22	19,869.13		0.05
Original Face:		300,000.000	Base 96.001297	192,356.09	105.917604	212,225.22	19,869.13		0.05
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR				3.500000	01 Mar 2043			
		134,180.050	Local 101.875465	136,696.55	107.997997	144,911.77	8,215.22		0.03
Original Face:		300,000.000	Base 101.875465	136,696.55	107.997997	144,911.77	8,215.22		0.03

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3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
	183,173.320	Local	101.907352	186,667.08	107.519101	196,946.31	10,279.23	0.04	
Original Face:	400,000.000	Base	101.907352	186,667.08	107.519101	196,946.31	10,279.23	0.04	
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
	36,080.620	Local	109.071574	39,353.70	109.008564	39,330.97	-22.73	0.01	
Original Face:	100,000.000	Base	109.071574	39,353.70	109.008564	39,330.97	-22.73	0.01	
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	76,750.240	Local	101.954873	78,250.61	105.932939	81,303.78	3,053.17	0.02	
Original Face:	120,000.000	Base	101.954873	78,250.61	105.932939	81,303.78	3,053.17	0.02	
3140JXFU7	FNMA POOL BO2878 FN 11/49 FIXED 3					3.000000	01 Nov 2049		
	32,101.720	Local	105.027270	33,715.56	103.954450	33,371.17	-344.39	0.01	
Original Face:	100,000.000	Base	105.027270	33,715.56	103.954450	33,371.17	-344.39	0.01	
3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140KGVF7	FNMA POOL BP8713 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
	88,162.950	Local	106.167058	93,600.01	104.322316	91,973.63	-1,626.38	0.02	
Original Face:	100,000.000	Base	106.167058	93,600.01	104.322316	91,973.63	-1,626.38	0.02	
3140KLH47	FNMA POOL BQ1150 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
	85,805.410	Local	105.881051	90,851.67	102.558081	88,000.38	-2,851.29	0.02	
Original Face:	100,000.000	Base	105.881051	90,851.67	102.558081	88,000.38	-2,851.29	0.02	
3140KRRC5	FNMA POOL BQ5882 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	86,441.080	Local	105.745116	91,407.22	102.295331	88,425.19	-2,982.03	0.02	
Original Face:	100,000.000	Base	105.745116	91,407.22	102.295331	88,425.19	-2,982.03	0.02	
3140KTG82	FNMA POOL BQ7422 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	99,153.230	Local	105.537893	104,644.23	103.432047	102,556.22	-2,088.01	0.02	
Original Face:	100,000.000	Base	105.537893	104,644.23	103.432047	102,556.22	-2,088.01	0.02	
3140KTHE8	FNMA POOL BQ7428 FN 09/51 FIXED 2.5					2.500000	01 Sep 2051		
	99,339.880	Local	105.538048	104,841.37	103.432043	102,749.27	-2,092.10	0.02	
Original Face:	100,000.000	Base	105.538048	104,841.37	103.432043	102,749.27	-2,092.10	0.02	

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3140KVHA1	FNMA POOL BQ9224 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
	93,437.000	Local		100.335467	93,750.45	99.843856	93,291.10	-459.35	0.02
Original Face:	100,000.000	Base		100.335467	93,750.45	99.843856	93,291.10	-459.35	0.02
3140KVHC7	FNMA POOL BQ9226 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
	91,537.480	Local		103.426443	94,673.96	99.906503	91,451.90	-3,222.06	0.02
Original Face:	100,000.000	Base		103.426443	94,673.96	99.906503	91,451.90	-3,222.06	0.02
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	92,832.430	Local		100.106751	92,931.53	99.966866	92,801.67	-129.86	0.02
Original Face:	100,000.000	Base		100.106751	92,931.53	99.966866	92,801.67	-129.86	0.02
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	85,695.730	Local		103.206904	88,443.91	100.204685	85,871.14	-2,572.77	0.02
Original Face:	100,000.000	Base		103.206904	88,443.91	100.204685	85,871.14	-2,572.77	0.02
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	87,351.610	Local		103.381266	90,305.20	100.396913	87,698.32	-2,606.88	0.02
Original Face:	100,000.000	Base		103.381266	90,305.20	100.396913	87,698.32	-2,606.88	0.02
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	89,611.900	Local		103.570776	92,811.74	100.802576	90,331.10	-2,480.64	0.02
Original Face:	100,000.000	Base		103.570776	92,811.74	100.802576	90,331.10	-2,480.64	0.02
3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	93,384.050	Local		100.076030	93,455.05	99.835288	93,230.24	-224.81	0.02
Original Face:	100,000.000	Base		100.076030	93,455.05	99.835288	93,230.24	-224.81	0.02
3140L2PV9	FNMA POOL BR4035 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	95,373.040	Local		103.374717	98,591.61	99.936948	95,312.91	-3,278.70	0.02
Original Face:	100,000.000	Base		103.374717	98,591.61	99.936948	95,312.91	-3,278.70	0.02
3140L2QJ5	FNMA POOL BR4056 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	93,549.190	Local		103.517700	96,839.97	99.965855	93,517.25	-3,322.72	0.02
Original Face:	100,000.000	Base		103.517700	96,839.97	99.965855	93,517.25	-3,322.72	0.02
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	90,873.240	Local		99.756001	90,651.51	100.180142	91,036.94	385.43	0.02
Original Face:	100,000.000	Base		99.756001	90,651.51	100.180142	91,036.94	385.43	0.02

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3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	88,234.330	Local		100.668923	88,824.55	100.118689	88,339.05	-485.50	0.02
Original Face:	100,000.000	Base		100.668923	88,824.55	100.118689	88,339.05	-485.50	0.02
3140L4H36	FNMA POOL BR5649 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	95,653.980	Local		100.729703	96,351.97	99.965850	95,621.31	-730.66	0.02
Original Face:	100,000.000	Base		100.729703	96,351.97	99.965850	95,621.31	-730.66	0.02
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	94,415.450	Local		100.729722	95,104.42	99.965857	94,383.21	-721.21	0.02
Original Face:	100,000.000	Base		100.729722	95,104.42	99.965857	94,383.21	-721.21	0.02
3140L57D2	FNMA POOL BR7191 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	97,090.870	Local		100.927440	97,991.33	99.911610	97,005.05	-986.28	0.02
Original Face:	100,000.000	Base		100.927440	97,991.33	99.911610	97,005.05	-986.28	0.02
3140LN5G8	FNMA POOL BT0846 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	98,011.400	Local		104.233242	102,160.46	102.577881	100,538.02	-1,622.44	0.02
Original Face:	100,000.000	Base		104.233242	102,160.46	102.577881	100,538.02	-1,622.44	0.02
3140LRT40	FNMA POOL BT3270 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	98,918.670	Local		104.395368	103,266.51	102.598931	101,489.50	-1,777.01	0.02
Original Face:	100,000.000	Base		104.395368	103,266.51	102.598931	101,489.50	-1,777.01	0.02
3140LRTA6	FNMA POOL BT3244 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	96,297.950	Local		104.233268	100,374.50	102.577866	98,780.38	-1,594.12	0.02
Original Face:	100,000.000	Base		104.233268	100,374.50	102.577866	98,780.38	-1,594.12	0.02
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
	421,532.750	Local		104.139455	438,981.91	109.382336	461,082.37	22,100.46	0.10
Original Face:	1,990,000.000	Base		104.139455	438,981.91	109.382336	461,082.37	22,100.46	0.10
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
	67,407.560	Local		108.697007	73,270.00	109.228887	73,628.53	358.53	0.02
Original Face:	200,000.000	Base		108.697007	73,270.00	109.228887	73,628.53	358.53	0.02
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	91,076.920	Local		109.051865	99,321.08	108.178513	98,525.66	-795.42	0.02
Original Face:	300,000.000	Base		109.051865	99,321.08	108.178513	98,525.66	-795.42	0.02

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3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		65,808.370	Local 108.701750	71,534.85	108.782833	71,588.21	53.36	0.02
Original Face:		200,000.000	Base 108.701750	71,534.85	108.782833	71,588.21	53.36	0.02
3140Q9XV0	FNMA POOL CA2491 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QA2E9	FNMA POOL CA3472 FN 05/49 FIXED 3.5				3.500000	01 May 2049		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
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
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5				4.500000	01 Mar 2050		
		58,612.060	Local 109.858722	64,390.46	109.587779	64,231.65	-158.81	0.01
Original Face:		100,000.000	Base 109.858722	64,390.46	109.587779	64,231.65	-158.81	0.01
3140QCDC7	FNMA POOL CA4598 FN 11/39 FIXED 3.5				3.500000	01 Nov 2039		
		54,419.730	Local 107.699891	58,609.99	107.654626	58,585.36	-24.63	0.01
Original Face:		100,000.000	Base 107.699891	58,609.99	107.654626	58,585.36	-24.63	0.01
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3				3.000000	01 Jan 2050		
		56,749.260	Local 101.868764	57,809.77	104.882864	59,520.25	1,710.48	0.01
Original Face:		100,000.000	Base 101.868764	57,809.77	104.882864	59,520.25	1,710.48	0.01
3140QHD36	FNMA POOL CA9121 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		89,820.200	Local 106.126183	95,322.75	102.664718	92,213.66	-3,109.09	0.02
Original Face:		100,000.000	Base 106.126183	95,322.75	102.664718	92,213.66	-3,109.09	0.02
3140QHMG7	FNMA POOL CA9358 FN 03/41 FIXED 2.5				2.500000	01 Mar 2041		
		93,191.190	Local 104.814854	97,678.21	104.291920	97,190.88	-487.33	0.02
Original Face:		100,000.000	Base 104.814854	97,678.21	104.291920	97,190.88	-487.33	0.02
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5				2.500000	01 Apr 2041		
		94,306.900	Local 105.028105	99,048.75	104.591302	98,636.81	-411.94	0.02
Original Face:		100,000.000	Base 105.028105	99,048.75	104.591302	98,636.81	-411.94	0.02

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5						2.500000	01 Apr 2041		
	95,093.470	Local		104.815441	99,672.64	104.406153		99,283.43	-389.21	0.02
Original Face:	100,000.000	Base		104.815441	99,672.64	104.406153		99,283.43	-389.21	0.02
3140QKDU9	FNMA POOL CB0114 FN 04/41 FIXED 2.5						2.500000	01 Apr 2041		
	94,167.510	Local		104.587591	98,487.53	103.604104		97,561.40	-926.13	0.02
Original Face:	100,000.000	Base		104.587591	98,487.53	103.604104		97,561.40	-926.13	0.02
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5						2.500000	01 May 2041		
	283,296.680	Local		104.352642	295,627.57	103.295595		292,632.99	-2,994.58	0.06
Original Face:	300,000.000	Base		104.352642	295,627.57	103.295595		292,632.99	-2,994.58	0.06
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR						3.500000	01 Feb 2040		
	62,112.870	Local		108.150018	67,175.08	108.103161		67,145.98	-29.10	0.01
Original Face:	100,000.000	Base		108.150018	67,175.08	108.103161		67,145.98	-29.10	0.01
3140X4JD9	FNMA POOL FM1159 FN 02/48 FIXED VAR						4.500000	01 Feb 2048		
	27,156.180	Local		109.607758	29,765.28	107.863820		29,291.69	-473.59	0.01
Original Face:	100,000.000	Base		109.607758	29,765.28	107.863820		29,291.69	-473.59	0.01
3140X4KF2	FNMA POOL FM1193 FN 06/49 FIXED VAR						3.500000	01 Jun 2049		
	30,375.220	Local		107.184870	32,557.64	106.180791		32,252.65	-304.99	0.01
Original Face:	100,000.000	Base		107.184870	32,557.64	106.180791		32,252.65	-304.99	0.01
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR						4.500000	01 May 2049		
	20,779.590	Local		106.375824	22,104.46	107.582455		22,355.19	250.73	0.00
Original Face:	62,626.380	Base		106.375824	22,104.46	107.582455		22,355.19	250.73	0.00
3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR						3.000000	01 Nov 2049		
	0.000	Local		0.000000	0.01	0.000000		0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000		0.00	-0.01	0.00
3140X5LS0	FNMA POOL FM2136 FN 12/39 FIXED VAR						3.500000	01 Dec 2039		
	48,031.010	Local		107.124918	51,453.18	107.009580		51,397.78	-55.40	0.01
Original Face:	100,000.000	Base		107.124918	51,453.18	107.009580		51,397.78	-55.40	0.01
3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR						4.000000	01 Jan 2048		
	30,235.110	Local		107.089142	32,378.52	107.085327		32,377.37	-1.15	0.01
Original Face:	100,000.000	Base		107.089142	32,378.52	107.085327		32,377.37	-1.15	0.01

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3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR				3.500000	01 Aug 2048		
		127,564.260	Local 106.526444	135,889.67	106.533480	135,898.65	8.98	0.03
Original Face:		300,000.000	Base 106.526444	135,889.67	106.533480	135,898.65	8.98	0.03
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR				4.500000	01 Sep 2049		
		94,270.370	Local 110.298188	103,978.51	108.773681	102,541.35	-1,437.16	0.02
Original Face:		200,000.000	Base 110.298188	103,978.51	108.773681	102,541.35	-1,437.16	0.02
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR				3.000000	01 Mar 2050		
		7,332.410	Local 104.867567	7,689.32	105.959489	7,769.38	80.06	0.00
Original Face:		10,000.000	Base 104.867567	7,689.32	105.959489	7,769.38	80.06	0.00
3140X6CG4	FNMA POOL FM2770 FN 04/50 FIXED VAR				3.500000	01 Apr 2050		
		277,435.990	Local 105.813579	293,564.95	106.332371	295,004.27	1,439.32	0.06
Original Face:		500,000.000	Base 105.813579	293,564.95	106.332371	295,004.27	1,439.32	0.06
3140X6P39	FNMA POOL FM3141 FN 11/48 FIXED VAR				3.500000	01 Nov 2048		
		96,636.810	Local 106.320552	102,744.79	106.507562	102,925.51	180.72	0.02
Original Face:		200,000.000	Base 106.320552	102,744.79	106.507562	102,925.51	180.72	0.02
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR				2.500000	01 Mar 2038		
		136,024.490	Local 105.228654	143,136.74	103.006981	140,114.72	-3,022.02	0.03
Original Face:		300,000.000	Base 105.228654	143,136.74	103.006981	140,114.72	-3,022.02	0.03
3140X6QL8	FNMA POOL FM3158 FN 11/48 FIXED VAR				4.000000	01 Nov 2048		
		49,427.680	Local 108.733851	53,744.62	108.499002	53,628.54	-116.08	0.01
Original Face:		100,000.000	Base 108.733851	53,744.62	108.499002	53,628.54	-116.08	0.01
3140X6TG6	FNMA POOL FM3250 FN 05/50 FIXED VAR				3.500000	01 May 2050		
		86,411.230	Local 106.487247	92,016.94	106.327113	91,878.57	-138.37	0.02
Original Face:		190,000.000	Base 106.487247	92,016.94	106.327113	91,878.57	-138.37	0.02
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR				3.500000	01 Nov 2048		
		65,908.830	Local 105.593939	69,595.73	105.915414	69,807.61	211.88	0.02
Original Face:		200,000.000	Base 105.593939	69,595.73	105.915414	69,807.61	211.88	0.02
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR				3.500000	01 May 2047		
		225,439.240	Local 106.518461	240,134.41	106.047556	239,072.80	-1,061.61	0.05
Original Face:		570,000.000	Base 106.518461	240,134.41	106.047556	239,072.80	-1,061.61	0.05

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	Units								
3140X6ZK0	FNMA POOL FM3445 FN 09/48 FIXED VAR					4.000000	01 Sep 2048		
	621,387.560	Local	107.861603	670,238.58	106.942166	664,525.32		-5,713.26	0.15
Original Face:	1,400,000.000	Base	107.861603	670,238.58	106.942166	664,525.32		-5,713.26	0.15
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	315,280.490	Local	106.544915	335,915.33	106.489512	335,740.66		-174.67	0.07
Original Face:	730,000.000	Base	106.544915	335,915.33	106.489512	335,740.66		-174.67	0.07
3140X7HG7	FNMA POOL FM3830 FN 04/50 FIXED VAR					3.000000	01 Apr 2050		
	60,363.060	Local	105.918537	63,935.67	104.448219	63,048.14		-887.53	0.01
Original Face:	100,000.000	Base	105.918537	63,935.67	104.448219	63,048.14		-887.53	0.01
3140X7TX7	FNMA POOL FM4165 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
	132,302.650	Local	106.299277	140,636.76	104.539903	138,309.06		-2,327.70	0.03
Original Face:	190,000.000	Base	106.299277	140,636.76	104.539903	138,309.06		-2,327.70	0.03
3140X7YE3	FNMA POOL FM4308 FN 05/48 FIXED VAR					3.500000	01 May 2048		
	164,762.580	Local	105.440629	173,726.70	105.768594	174,267.06		540.36	0.04
Original Face:	400,000.000	Base	105.440629	173,726.70	105.768594	174,267.06		540.36	0.04
3140X83T2	FNMA POOL FM5309 FN 11/50 FIXED VAR					2.500000	01 Nov 2050		
	95,020.750	Local	105.149328	99,913.68	103.363238	98,216.52		-1,697.16	0.02
Original Face:	100,000.000	Base	105.149328	99,913.68	103.363238	98,216.52		-1,697.16	0.02
3140X8C96	FNMA POOL FM4595 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
	241,998.330	Local	106.772319	258,387.23	104.826161	253,677.56		-4,709.67	0.06
Original Face:	400,000.000	Base	106.772319	258,387.23	104.826161	253,677.56		-4,709.67	0.06
3140X8CP0	FNMA POOL FM4577 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
	87,298.920	Local	106.803177	93,238.02	102.849077	89,786.13		-3,451.89	0.02
Original Face:	100,000.000	Base	106.803177	93,238.02	102.849077	89,786.13		-3,451.89	0.02
3140X8HP5	FNMA POOL FM4737 FN 09/50 FIXED VAR					3.500000	01 Sep 2050		
	61,159.430	Local	107.059533	65,477.00	105.527561	64,540.05		-936.95	0.01
Original Face:	100,000.000	Base	107.059533	65,477.00	105.527561	64,540.05		-936.95	0.01
3140X8PK7	FNMA POOL FM4925 FN 11/50 FIXED VAR					3.000000	01 Nov 2050		
	65,549.410	Local	107.015486	70,148.02	104.620880	68,578.37		-1,569.65	0.02
Original Face:	100,000.000	Base	107.015486	70,148.02	104.620880	68,578.37		-1,569.65	0.02

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	Units								
3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
	48,802.350	Local	106.706706	52,075.38	106.864478	52,152.38	77.00	0.01	
Original Face:	100,000.000	Base	106.706706	52,075.38	106.864478	52,152.38	77.00	0.01	
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	270,918.150	Local	100.030511	271,000.81	100.039444	271,025.01	24.20	0.06	
Original Face:	300,000.000	Base	100.030511	271,000.81	100.039444	271,025.01	24.20	0.06	
3140X9AZ8	FNMA POOL FM5423 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
	177,873.970	Local	106.517778	189,467.40	102.846576	182,937.29	-6,530.11	0.04	
Original Face:	200,000.000	Base	106.517778	189,467.40	102.846576	182,937.29	-6,530.11	0.04	
3140X9CM5	FNMA POOL FM5475 FN 03/50 FIXED VAR					4.500000	01 Mar 2050		
	51,841.870	Local	110.025873	57,039.47	108.194785	56,090.20	-949.27	0.01	
Original Face:	100,000.000	Base	110.025873	57,039.47	108.194785	56,090.20	-949.27	0.01	
3140X9JE6	FNMA POOL FM5660 FN 08/49 FIXED VAR					4.500000	01 Aug 2049		
	292,635.010	Local	108.803683	318,397.67	107.577455	314,809.30	-3,588.37	0.07	
Original Face:	500,000.000	Base	108.803683	318,397.67	107.577455	314,809.30	-3,588.37	0.07	
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038		
	66,027.490	Local	105.549931	69,691.97	105.021892	69,343.32	-348.65	0.02	
Original Face:	100,000.000	Base	105.549931	69,691.97	105.021892	69,343.32	-348.65	0.02	
3140X9PK5	FNMA POOL FM5825 FN 01/49 FIXED VAR					4.000000	01 Jan 2049		
	126,825.990	Local	107.781433	136,694.87	106.597609	135,193.47	-1,501.40	0.03	
Original Face:	200,000.000	Base	107.781433	136,694.87	106.597609	135,193.47	-1,501.40	0.03	
3140X9PN9	FNMA POOL FM5828 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		
	161,290.680	Local	108.080188	174,323.27	107.195558	172,896.44	-1,426.83	0.04	
Original Face:	300,000.000	Base	108.080188	174,323.27	107.195558	172,896.44	-1,426.83	0.04	
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR					2.000000	01 Feb 2051		
	188,147.440	Local	103.487393	194,708.88	100.070240	188,279.59	-6,429.29	0.04	
Original Face:	200,000.000	Base	103.487393	194,708.88	100.070240	188,279.59	-6,429.29	0.04	
3140X9SV8	FNMA POOL FM5931 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
	87,774.620	Local	106.019758	93,058.44	102.658182	90,107.83	-2,950.61	0.02	
Original Face:	100,000.000	Base	106.019758	93,058.44	102.658182	90,107.83	-2,950.61	0.02	

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3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR				2.500000	01 Jan 2051		
		85,334.470	Local 105.867418	90,341.40	102.827481	87,747.29	-2,594.11	0.02
Original Face:		100,000.000	Base 105.867418	90,341.40	102.827481	87,747.29	-2,594.11	0.02
3140X9WD3	FNMA POOL FM6043 FN 06/49 FIXED VAR				3.500000	01 Jun 2049		
		109,534.010	Local 106.525836	116,682.02	105.989270	116,094.30	-587.72	0.03
Original Face:		180,000.000	Base 106.525836	116,682.02	105.989270	116,094.30	-587.72	0.03
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR				3.000000	01 Mar 2040		
		65,519.350	Local 105.328609	69,010.62	105.041111	68,822.25	-188.37	0.02
Original Face:		100,000.000	Base 105.328609	69,010.62	105.041111	68,822.25	-188.37	0.02
3140XA4L3	FNMA POOL FM7126 FN 08/48 FIXED VAR				4.500000	01 Aug 2048		
		69,878.640	Local 109.454334	76,485.20	108.106853	75,543.60	-941.60	0.02
Original Face:		100,000.000	Base 109.454334	76,485.20	108.106853	75,543.60	-941.60	0.02
3140XA7H9	FNMA POOL FM7195 FN 09/50 FIXED VAR				2.500000	01 Sep 2050		
		94,094.460	Local 105.474276	99,245.45	103.300810	97,200.34	-2,045.11	0.02
Original Face:		100,000.000	Base 105.474276	99,245.45	103.300810	97,200.34	-2,045.11	0.02
3140XADE9	FNMA POOL FM6400 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
		93,521.960	Local 100.686235	94,163.74	100.070237	93,587.65	-576.09	0.02
Original Face:		100,000.000	Base 100.686235	94,163.74	100.070237	93,587.65	-576.09	0.02
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
		94,595.060	Local 100.564247	95,128.81	99.928736	94,527.65	-601.16	0.02
Original Face:		100,000.000	Base 100.564247	95,128.81	99.928736	94,527.65	-601.16	0.02
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR				2.500000	01 Mar 2051		
		93,611.350	Local 103.876635	97,240.32	103.209522	96,615.83	-624.49	0.02
Original Face:		100,000.000	Base 103.876635	97,240.32	103.209522	96,615.83	-624.49	0.02
3140XAH96	FNMA POOL FM6555 FN 04/51 FIXED VAR				2.000000	01 Apr 2051		
		94,037.370	Local 100.305049	94,324.23	99.898333	93,941.77	-382.46	0.02
Original Face:		100,000.000	Base 100.305049	94,324.23	99.898333	93,941.77	-382.46	0.02
3140XARA2	FNMA POOL FM6780 FN 04/51 FIXED VAR				2.500000	01 Apr 2051		
		88,186.620	Local 103.914619	91,638.79	103.209535	91,017.00	-621.79	0.02
Original Face:		100,000.000	Base 103.914619	91,638.79	103.209535	91,017.00	-621.79	0.02

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	Units								
3140XB2V1	FNMA POOL FM7987 FN 07/51 FIXED VAR					2.000000	01 Jul 2051		
	97,599.250	Local	101.588465	99,149.58	100.116930	97,713.37		-1,436.21	0.02
Original Face:	100,000.000	Base	101.588465	99,149.58	100.116930	97,713.37		-1,436.21	0.02
3140XBAL4	FNMA POOL FM7210 FN 04/51 FIXED VAR					2.000000	01 Apr 2051		
	290,125.420	Local	101.603686	294,778.12	99.965533	290,025.42		-4,752.70	0.06
Original Face:	300,000.000	Base	101.603686	294,778.12	99.965533	290,025.42		-4,752.70	0.06
3140XBK82	FNMA POOL FM7518 FN 06/51 FIXED VAR					2.500000	01 Jun 2051		
	286,956.750	Local	104.003227	298,444.28	102.851955	295,140.63		-3,303.65	0.06
Original Face:	300,000.000	Base	104.003227	298,444.28	102.851955	295,140.63		-3,303.65	0.06
3140XBS76	FNMA POOL FM7741 FN 05/51 FIXED VAR					2.500000	01 May 2051		
	91,715.100	Local	103.398884	94,832.39	102.705111	94,196.10		-636.29	0.02
Original Face:	100,000.000	Base	103.398884	94,832.39	102.705111	94,196.10		-636.29	0.02
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR					4.000000	01 Jan 2049		
	452,522.210	Local	107.815110	487,887.32	106.499442	481,933.63		-5,953.69	0.11
Original Face:	600,000.000	Base	107.815110	487,887.32	106.499442	481,933.63		-5,953.69	0.11
3140XBX62	FNMA POOL FM7900 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
	193,258.300	Local	104.441460	201,841.79	102.663053	198,404.87		-3,436.92	0.04
Original Face:	200,000.000	Base	104.441460	201,841.79	102.663053	198,404.87		-3,436.92	0.04
3140XBY38	FNMA POOL FM7929 FN 08/50 FIXED VAR					3.500000	01 Aug 2050		
	80,716.040	Local	107.164536	86,498.97	106.248760	85,759.79		-739.18	0.02
Original Face:	100,000.000	Base	107.164536	86,498.97	106.248760	85,759.79		-739.18	0.02
3140XBYG9	FNMA POOL FM7910 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
	96,590.850	Local	104.441466	100,880.90	102.828996	99,323.40		-1,557.50	0.02
Original Face:	100,000.000	Base	104.441466	100,880.90	102.828996	99,323.40		-1,557.50	0.02
3140XBZ29	FNMA POOL FM7960 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		
	77,683.020	Local	109.014518	84,685.77	107.382628	83,418.07		-1,267.70	0.02
Original Face:	100,000.000	Base	109.014518	84,685.77	107.382628	83,418.07		-1,267.70	0.02
3140XCFR4	FNMA POOL FM8275 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
	79,672.460	Local	106.445464	84,807.72	106.342979	84,726.07		-81.65	0.02
Original Face:	100,000.000	Base	106.445464	84,807.72	106.342979	84,726.07		-81.65	0.02

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140XCQ68	FNMA POOL FM8576 FN 02/50 FIXED VAR				3.000000	01 Feb 2050		
		60,381.600	Local 105.670154	63,805.33	104.844756	63,306.94	-498.39	0.01
Original Face:		70,000.000	Base 105.670154	63,805.33	104.844756	63,306.94	-498.39	0.01
3140XCT32	FNMA POOL FM8669 FN 09/47 FIXED VAR				3.500000	01 Sep 2047		
		361,239.700	Local 107.303328	387,622.22	106.611123	385,121.70	-2,500.52	0.08
Original Face:		400,000.000	Base 107.303328	387,622.22	106.611123	385,121.70	-2,500.52	0.08
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR				2.500000	01 Oct 2051		
		98,488.970	Local 103.374490	101,812.47	103.011543	101,455.01	-357.46	0.02
Original Face:		100,000.000	Base 103.374490	101,812.47	103.011543	101,455.01	-357.46	0.02
3140XDF35	FNMA POOL FM9185 FN 10/41 FIXED VAR				2.000000	01 Oct 2041		
		297,127.160	Local 102.497624	304,548.28	101.660400	302,060.66	-2,487.62	0.07
Original Face:		300,000.000	Base 102.497624	304,548.28	101.660400	302,060.66	-2,487.62	0.07
3140XDKM7	FNMA POOL FM9299 FN 10/51 FIXED VAR				2.000000	01 Oct 2051		
		99,569.760	Local 100.357669	99,925.89	100.077258	99,646.69	-279.20	0.02
Original Face:		100,000.000	Base 100.357669	99,925.89	100.077258	99,646.69	-279.20	0.02
3140XDND4	FNMA POOL FM9387 FN 11/51 FIXED VAR				2.000000	01 Nov 2051		
		99,750.610	Local 99.844502	99,595.50	100.060758	99,811.22	215.72	0.02
Original Face:		100,000.000	Base 99.844502	99,595.50	100.060758	99,811.22	215.72	0.02
3140XEAL8	FNMA POOL FM9910 FN 12/41 FIXED VAR				2.000000	01 Dec 2041		
		100,000.000	Local 101.359380	101,359.38	101.385635	101,385.64	26.26	0.02
Original Face:		100,000.000	Base 101.359380	101,359.38	101.385635	101,385.64	26.26	0.02
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047		
		440,263.940	Local 98.478828	433,566.77	105.415415	464,106.06	30,539.29	0.10
Original Face:		890,000.000	Base 98.478828	433,566.77	105.415415	464,106.06	30,539.29	0.10
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3				3.000000	01 Apr 2036		
		22,258.610	Local 105.474466	23,477.15	105.601352	23,505.39	28.24	0.01
Original Face:		100,000.000	Base 105.474466	23,477.15	105.601352	23,505.39	28.24	0.01
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3				3.000000	01 Jul 2036		
		130,100.830	Local 105.627381	137,422.10	105.030039	136,644.95	-777.15	0.03
Original Face:		500,000.000	Base 105.627381	137,422.10	105.030039	136,644.95	-777.15	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
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5					3.500000	01 Dec 2034		
	75,519.420	Local		107.638327	81,287.84	106.979990	80,790.67	-497.17	0.02
Original Face:	400,000.000	Base		107.638327	81,287.84	106.979990	80,790.67	-497.17	0.02
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5					3.500000	01 Jan 2035		
	38,746.160	Local		107.685381	41,723.95	106.981171	41,451.10	-272.85	0.01
Original Face:	200,000.000	Base		107.685381	41,723.95	106.981171	41,451.10	-272.85	0.01
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3					3.000000	01 Feb 2036		
	47,802.240	Local		105.486228	50,424.78	105.701634	50,527.75	102.97	0.01
Original Face:	200,000.000	Base		105.486228	50,424.78	105.701634	50,527.75	102.97	0.01
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3					3.000000	01 Aug 2036		
	297,295.090	Local		105.838334	314,652.17	105.141471	312,580.43	-2,071.74	0.07
Original Face:	1,100,000.000	Base		105.838334	314,652.17	105.141471	312,580.43	-2,071.74	0.07
31418CBT0	FNMA POOL MA2749 FN 09/36 FIXED 2.5					2.500000	01 Sep 2036		
	51,272.770	Local		103.902890	53,273.89	103.006016	52,814.04	-459.85	0.01
Original Face:	200,000.000	Base		103.902890	53,273.89	103.006016	52,814.04	-459.85	0.01
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3					3.000000	01 Oct 2036		
	354,365.870	Local		105.841110	375,064.77	105.263073	373,016.40	-2,048.37	0.08
Original Face:	1,200,000.000	Base		105.841110	375,064.77	105.263073	373,016.40	-2,048.37	0.08
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
	153,939.830	Local		105.726283	162,754.86	105.169790	161,898.20	-856.66	0.04
Original Face:	500,000.000	Base		105.726283	162,754.86	105.169790	161,898.20	-856.66	0.04
31418CMF8	FNMA POOL MA3057 FN 07/47 FIXED 3.5					3.500000	01 Jul 2047		
	57,750.690	Local		106.628735	61,578.83	106.289249	61,382.77	-196.06	0.01
Original Face:	300,000.000	Base		106.628735	61,578.83	106.289249	61,382.77	-196.06	0.01
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4					4.000000	01 Jul 2047		
	424,028.760	Local		106.847859	453,065.65	107.146978	454,334.00	1,268.35	0.10
Original Face:	2,370,000.000	Base		106.847859	453,065.65	107.146978	454,334.00	1,268.35	0.10
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
	96,750.310	Local		106.780981	103,310.93	107.084376	103,604.47	293.54	0.02
Original Face:	500,000.000	Base		106.780981	103,310.93	107.084376	103,604.47	293.54	0.02

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31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
	65,846.470	Local		107.117815	70,533.30	107.046546	70,486.37	-46.93	0.02
Original Face:	300,000.000	Base		107.117815	70,533.30	107.046546	70,486.37	-46.93	0.02
31418CR97	FNMA POOL MA3211 FN 12/47 FIXED 4					4.000000	01 Dec 2047		
	23,184.510	Local		107.121306	24,835.55	107.107609	24,832.37	-3.18	0.01
Original Face:	100,000.000	Base		107.121306	24,835.55	107.107609	24,832.37	-3.18	0.01
31418CS54	FNMA POOL MA3239 FN 01/48 FIXED 4					4.000000	01 Jan 2048		
	23,611.250	Local		107.244597	25,321.79	107.386934	25,355.40	33.61	0.01
Original Face:	100,000.000	Base		107.244597	25,321.79	107.386934	25,355.40	33.61	0.01
31418CU77	FNMA POOL MA3305 FN 03/48 FIXED 3.5					3.500000	01 Mar 2048		
	23,270.590	Local		106.218149	24,717.59	105.835402	24,628.52	-89.07	0.01
Original Face:	100,000.000	Base		106.218149	24,717.59	105.835402	24,628.52	-89.07	0.01
31418CUA0	FNMA POOL MA3276 FN 02/48 FIXED 3.5					3.500000	01 Feb 2048		
	0.000	Local		0.000000	1.81	0.000000	0.00	-1.81	0.00
		Base		0.000000	1.81	0.000000	0.00	-1.81	0.00
31418CV27	FNMA POOL MA3332 FN 04/48 FIXED 3.5					3.500000	01 Apr 2048		
	84,105.150	Local		106.353119	89,448.45	105.786827	88,972.17	-476.28	0.02
Original Face:	370,000.000	Base		106.353119	89,448.45	105.786827	88,972.17	-476.28	0.02
31572LAA4	ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A					0.931000	25 Jun 2066		
	111,994.550	Local		99.998768	111,993.17	98.088230	109,853.47	-2,139.70	0.02
Original Face:	140,000.000	Base		99.998768	111,993.17	98.088230	109,853.47	-2,139.70	0.02
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	290,000.000	Local		124.920859	362,270.49	134.940000	391,326.00	29,055.51	0.09
		Base		124.920859	362,270.49	134.940000	391,326.00	29,055.51	0.09
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.75					4.750000	15 Mar 2023		
	200,000.000	Local		100.352895	200,705.79	104.000000	208,000.00	7,294.21	0.05
		Base		100.352895	200,705.79	104.000000	208,000.00	7,294.21	0.05
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.4					4.400000	15 Jul 2027		
	250,000.000	Local		98.557540	246,393.85	107.755206	269,388.02	22,994.17	0.06
		Base		98.557540	246,393.85	107.755206	269,388.02	22,994.17	0.06

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337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35				5.350000	15 Jul 2047			
		60,000.000	Local	104.427417	62,656.45	119.033765	71,420.26	8,763.81	0.02
			Base	104.427417	62,656.45	119.033765	71,420.26	8,763.81	0.02
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6				1.600000	15 Jan 2026			
		30,000.000	Local	100.060800	30,018.24	96.750000	29,025.00	-993.24	0.01
			Base	100.060800	30,018.24	96.750000	29,025.00	-993.24	0.01
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039			
		220,000.000	Local	126.895932	279,171.05	129.263470	284,379.63	5,208.58	0.06
			Base	126.895932	279,171.05	129.263470	284,379.63	5,208.58	0.06
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A				1.549670	25 Oct 2041			
		150,000.000	Local	100.000000	150,000.00	99.939930	149,909.90	-90.10	0.03
		Original Face: 150,000.000	Base	100.000000	150,000.00	99.939930	149,909.90	-90.10	0.03
35564KMH9	FREDDIE MAC STACR STACR 2021 DNA7 M2 144A				1.849670	25 Nov 2041			
		260,000.000	Local	100.218181	260,567.27	100.250690	260,651.79	84.52	0.06
		Original Face: 260,000.000	Base	100.218181	260,567.27	100.250690	260,651.79	84.52	0.06
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3				3.000000	15 Sep 2042			
		46,156.470	Local	100.138724	46,220.50	105.382318	48,640.76	2,420.26	0.01
		Original Face: 200,000.000	Base	100.138724	46,220.50	105.382318	48,640.76	2,420.26	0.01
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3				3.000000	15 Sep 2042			
		38,770.100	Local	99.407765	38,540.49	104.742716	40,608.86	2,068.37	0.01
		Original Face: 300,000.000	Base	99.407765	38,540.49	104.742716	40,608.86	2,068.37	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3				3.000000	15 Oct 2042			
		90,684.440	Local	101.977561	92,477.78	104.750112	94,992.05	2,514.27	0.02
		Original Face: 500,000.000	Base	101.977561	92,477.78	104.750112	94,992.05	2,514.27	0.02
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3				3.000000	20 Nov 2046			
		25,021.960	Local	103.372238	25,865.76	104.425611	26,129.33	263.57	0.01
		Original Face: 100,000.000	Base	103.372238	25,865.76	104.425611	26,129.33	263.57	0.01
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4				4.000000	20 Jun 2047			
		130,122.470	Local	106.499784	138,580.15	106.449699	138,514.98	-65.17	0.03
		Original Face: 700,000.000	Base	106.499784	138,580.15	106.449699	138,514.98	-65.17	0.03

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	Units								
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4					4.000000	20 Jul 2047		
	11,517.490	Local	107.948607	12,432.97	106.589852	12,276.48	-156.49	0.00	
Original Face:	60,000.000	Base	107.948607	12,432.97	106.589852	12,276.48	-156.49	0.00	
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047		
	33,236.890	Local	109.506244	36,396.47	107.332853	35,674.10	-722.37	0.01	
Original Face:	200,000.000	Base	109.506244	36,396.47	107.332853	35,674.10	-722.37	0.01	
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
	20,657.890	Local	103.205071	21,319.99	106.324968	21,964.49	644.50	0.00	
Original Face:	100,000.000	Base	103.205071	21,319.99	106.324968	21,964.49	644.50	0.00	
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
	106,539.100	Local	103.678762	110,458.42	106.585571	113,555.31	3,096.89	0.02	
Original Face:	500,000.000	Base	103.678762	110,458.42	106.585571	113,555.31	3,096.89	0.02	
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
	62,133.010	Local	102.928685	63,952.69	106.584090	66,223.90	2,271.21	0.01	
Original Face:	300,000.000	Base	102.928685	63,952.69	106.584090	66,223.90	2,271.21	0.01	
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		
	39,943.290	Local	104.252955	41,642.06	106.578733	42,571.05	928.99	0.01	
Original Face:	200,000.000	Base	104.252955	41,642.06	106.578733	42,571.05	928.99	0.01	
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3					3.000000	20 Mar 2048		
	470,768.460	Local	97.326911	458,184.40	103.846024	488,874.33	30,689.93	0.11	
Original Face:	1,746,993.000	Base	97.326911	458,184.40	103.846024	488,874.33	30,689.93	0.11	
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
	18,060.630	Local	103.855347	18,756.93	106.316901	19,201.50	444.57	0.00	
Original Face:	100,000.000	Base	103.855347	18,756.93	106.316901	19,201.50	444.57	0.00	
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
	31,953.340	Local	103.827706	33,176.42	106.195048	33,932.86	756.44	0.01	
Original Face:	200,000.000	Base	103.827706	33,176.42	106.195048	33,932.86	756.44	0.01	

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36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5				4.500000	20 Apr 2048		
		46,631.620	Local 108.485637	50,588.61	106.545347	49,683.82	-904.79	0.01
Original Face:		300,000.000	Base 108.485637	50,588.61	106.545347	49,683.82	-904.79	0.01
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5				4.500000	20 Jun 2048		
		93,373.960	Local 104.243271	97,336.07	106.361938	99,314.35	1,978.28	0.02
Original Face:		642,735.000	Base 104.243271	97,336.07	106.361938	99,314.35	1,978.28	0.02
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5				4.500000	20 Sep 2048		
		122,975.170	Local 104.184243	128,120.75	106.150946	130,539.31	2,418.56	0.03
Original Face:		800,000.000	Base 104.184243	128,120.75	106.150946	130,539.31	2,418.56	0.03
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5				4.500000	20 Oct 2048		
		62,241.140	Local 107.279237	66,771.82	105.732390	65,809.04	-962.78	0.01
Original Face:		400,000.000	Base 107.279237	66,771.82	105.732390	65,809.04	-962.78	0.01
36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5				4.500000	20 Nov 2048		
		119,611.920	Local 106.128678	126,942.55	105.808365	126,559.42	-383.13	0.03
Original Face:		800,000.000	Base 106.128678	126,942.55	105.808365	126,559.42	-383.13	0.03
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5				4.500000	20 Dec 2048		
		13,616.820	Local 107.098133	14,583.36	105.796144	14,406.07	-177.29	0.00
Original Face:		100,000.000	Base 107.098133	14,583.36	105.796144	14,406.07	-177.29	0.00
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5				4.500000	20 Jan 2049		
		150,898.600	Local 104.800270	158,142.14	105.767075	159,601.04	1,458.90	0.03
Original Face:		1,143,044.000	Base 104.800270	158,142.14	105.767075	159,601.04	1,458.90	0.03
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		
		31,462.810	Local 107.934892	33,959.35	105.764881	33,276.60	-682.75	0.01
Original Face:		200,000.000	Base 107.934892	33,959.35	105.764881	33,276.60	-682.75	0.01
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4				4.000000	20 Feb 2050		
		273,770.360	Local 106.086495	290,433.38	105.349918	288,416.85	-2,016.53	0.06
Original Face:		900,000.000	Base 106.086495	290,433.38	105.349918	288,416.85	-2,016.53	0.06

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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
36179VZV5	GNMA II POOL MA7056 G2 12/50 FIXED 4.5					4.500000	20 Dec 2050		
	136,840.060	Local		106.618661	145,897.04	106.181728	145,299.14	-597.90	0.03
Original Face:	243,426.000	Base		106.618661	145,897.04	106.181728	145,299.14	-597.90	0.03
36179WJS8	GNMA II POOL MA7473 G2 07/51 FIXED 3					3.000000	20 Jul 2051		
	333,197.920	Local		105.148243	350,351.76	103.633149	345,303.50	-5,048.26	0.08
Original Face:	350,000.000	Base		105.148243	350,351.76	103.633149	345,303.50	-5,048.26	0.08
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
	56,030.500	Local		106.732833	59,802.94	107.722701	60,357.57	554.63	0.01
Original Face:	100,000.000	Base		106.732833	59,802.94	107.722701	60,357.57	554.63	0.01
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
	67,451.910	Local		106.311830	71,709.36	106.058507	71,538.49	-170.87	0.02
Original Face:	100,000.000	Base		106.311830	71,709.36	106.058507	71,538.49	-170.87	0.02
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
	9,055.580	Local		106.231738	9,619.90	102.004736	9,237.12	-382.78	0.00
Original Face:	10,000.000	Base		106.231738	9,619.90	102.004736	9,237.12	-382.78	0.00
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5					3.500000	15 Jun 2048		
	744,804.780	Local		99.205746	738,889.14	106.683515	794,583.92	55,694.78	0.17
Original Face:	1,800,000.000	Base		99.205746	738,889.14	106.683515	794,583.92	55,694.78	0.17
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
	686,039.680	Local		101.756476	698,089.80	107.339066	736,388.58	38,298.78	0.16
Original Face:	1,300,000.000	Base		101.756476	698,089.80	107.339066	736,388.58	38,298.78	0.16
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
	24,169.760	Local		102.519429	24,778.70	103.180140	24,938.39	159.69	0.01
Original Face:	200,000.000	Base		102.519429	24,778.70	103.180140	24,938.39	159.69	0.01

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3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	188,844.100	Local		107.120418	202,290.59	106.179189	200,513.13	-1,777.46	0.04
Original Face:	700,000.000	Base		107.120418	202,290.59	106.179189	200,513.13	-1,777.46	0.04
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
	72,795.510	Local		103.077896	75,036.08	103.617188	75,428.66	392.58	0.02
Original Face:	100,000.000	Base		103.077896	75,036.08	103.617188	75,428.66	392.58	0.02
3622AAVK7	GNMA II POOL 785218 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
	91,781.640	Local		103.610581	95,095.49	101.010101	92,708.73	-2,386.76	0.02
Original Face:	100,000.000	Base		103.610581	95,095.49	101.010101	92,708.73	-2,386.76	0.02
3622AAVL5	GNMA II POOL 785219 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
	27,313.370	Local		103.762187	28,340.95	100.727170	27,511.98	-828.97	0.01
Original Face:	30,503.660	Base		103.762187	28,340.95	100.727170	27,511.98	-828.97	0.01
3622AAVM3	GNMA II POOL 785220 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
	93,794.270	Local		103.944335	97,493.83	101.161135	94,883.35	-2,610.48	0.02
Original Face:	100,000.000	Base		103.944335	97,493.83	101.161135	94,883.35	-2,610.48	0.02
3622AAVN1	GNMA II POOL 785221 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
	91,433.680	Local		104.187057	95,262.06	101.039797	92,384.40	-2,877.66	0.02
Original Face:	100,000.000	Base		104.187057	95,262.06	101.039797	92,384.40	-2,877.66	0.02
3622AAZY3	GNMA II POOL 785359 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
	93,925.920	Local		101.635395	95,461.98	101.040631	94,903.34	-558.64	0.02
Original Face:	100,000.000	Base		101.635395	95,461.98	101.040631	94,903.34	-558.64	0.02
3622AAZZ0	GNMA II POOL 785360 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
	97,636.450	Local		101.779950	99,374.33	101.040850	98,652.70	-721.63	0.02
Original Face:	100,000.000	Base		101.779950	99,374.33	101.040850	98,652.70	-721.63	0.02
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.510223	10 Nov 2047		
	0.000	Local		0.000000	0.11	0.000000	0.00	-0.11	0.00
		Base		0.000000	0.11	0.000000	0.00	-0.11	0.00
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4					3.764000	10 Jul 2048		
	80,000.000	Local		105.194225	84,155.38	106.635750	85,308.60	1,153.22	0.02
Original Face:	80,000.000	Base		105.194225	84,155.38	106.635750	85,308.60	1,153.22	0.02

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36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4					2.850000	10 Oct 2049		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
36262MAA6	GS MORTGAGE SECURITIES TRUST GSMS 2021 IP A 144A					1.060000	15 Oct 2036		
	250,000.000	Local		100.000000	250,000.00	99.936580	249,841.45	-158.55	0.05
	Original Face: 250,000.000	Base		100.000000	250,000.00	99.936580	249,841.45	-158.55	0.05
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A					1.260000	15 May 2026		
	170,000.000	Local		100.000000	170,000.00	99.441490	169,050.53	-949.47	0.04
	Original Face: 170,000.000	Base		100.000000	170,000.00	99.441490	169,050.53	-949.47	0.04
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	10,000.000	Local		117.267200	11,726.72	122.422016	12,242.20	515.48	0.00
		Base		117.267200	11,726.72	122.422016	12,242.20	515.48	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	230,000.000	Local		125.894135	289,556.51	127.985862	294,367.48	4,810.97	0.06
		Base		125.894135	289,556.51	127.985862	294,367.48	4,810.97	0.06
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	38,000.000	Local		104.550368	39,729.14	136.523201	51,878.82	12,149.68	0.01
		Base		104.550368	39,729.14	136.523201	51,878.82	12,149.68	0.01
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	20,000.000	Local		98.979050	19,795.81	137.206372	27,441.27	7,645.46	0.01
		Base		98.979050	19,795.81	137.206372	27,441.27	7,645.46	0.01
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	80,000.000	Local		94.327088	75,461.67	137.308199	109,846.56	34,384.89	0.02
		Base		94.327088	75,461.67	137.308199	109,846.56	34,384.89	0.02
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	10,000.000	Local		100.022100	10,002.21	100.305582	10,030.56	28.35	0.00
		Base		100.022100	10,002.21	100.305582	10,030.56	28.35	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	10,000.000	Local		100.851800	10,085.18	105.134590	10,513.46	428.28	0.00
		Base		100.851800	10,085.18	105.134590	10,513.46	428.28	0.00

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375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	60,000.000	Local		102.013650	61,208.19	127.111045	76,266.63	15,058.44	0.02
		Base		102.013650	61,208.19	127.111045	76,266.63	15,058.44	0.02
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.650000	01 Mar 2026		
	190,000.000	Local		98.743079	187,611.85	107.787384	204,796.03	17,184.18	0.04
		Base		98.743079	187,611.85	107.787384	204,796.03	17,184.18	0.04
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.850000	20 Sep 2019		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	210,000.000	Local		94.606948	198,674.59	107.448000	225,640.80	26,966.21	0.05
		Base		94.606948	198,674.59	107.448000	225,640.80	26,966.21	0.05
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	60,000.000	Local		100.436600	60,261.96	105.167183	63,100.31	2,838.35	0.01
		Base		100.436600	60,261.96	105.167183	63,100.31	2,838.35	0.01
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
	30,000.000	Local		102.207300	30,662.19	109.100169	32,730.05	2,067.86	0.01
		Base		102.207300	30,662.19	109.100169	32,730.05	2,067.86	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	160,000.000	Local		115.573944	184,918.31	129.111428	206,578.28	21,659.97	0.05
		Base		115.573944	184,918.31	129.111428	206,578.28	21,659.97	0.05
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691000	05 Jun 2028		
	40,000.000	Local		100.722250	40,288.90	107.754381	43,101.75	2,812.85	0.01
		Base		100.722250	40,288.90	107.754381	43,101.75	2,812.85	0.01
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	120,000.000	Local		98.929600	118,715.52	102.564210	123,077.05	4,361.53	0.03
		Base		98.929600	118,715.52	102.564210	123,077.05	4,361.53	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	490,000.000	Local		98.141447	480,893.09	111.168325	544,724.79	63,831.70	0.12
		Base		98.141447	480,893.09	111.168325	544,724.79	63,831.70	0.12

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38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	290,000.000	Local		99.945203	289,841.09	104.922503	304,275.26	14,434.17	0.07
		Base		99.945203	289,841.09	104.922503	304,275.26	14,434.17	0.07
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
	80,000.000	Local		104.232175	83,385.74	105.776904	84,621.52	1,235.78	0.02
		Base		104.232175	83,385.74	105.776904	84,621.52	1,235.78	0.02
38141GYC2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/42 VAR					3.210000	22 Apr 2042		
	40,000.000	Local		104.550950	41,820.38	104.005284	41,602.11	-218.27	0.01
		Base		104.550950	41,820.38	104.005284	41,602.11	-218.27	0.01
38141GYK4	GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VAR					2.908000	21 Jul 2042		
	120,000.000	Local		101.320142	121,584.17	99.712374	119,654.85	-1,929.32	0.03
		Base		101.320142	121,584.17	99.712374	119,654.85	-1,929.32	0.03
38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR					2.650000	21 Oct 2032		
	250,000.000	Local		100.507080	251,267.70	100.744755	251,861.89	594.19	0.06
		Base		100.507080	251,267.70	100.744755	251,861.89	594.19	0.06
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	80,000.000	Local		99.160950	79,328.76	106.620848	85,296.68	5,967.92	0.02
		Base		99.160950	79,328.76	106.620848	85,296.68	5,967.92	0.02
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	240,000.000	Local		105.866321	254,079.17	130.363822	312,873.17	58,794.00	0.07
		Base		105.866321	254,079.17	130.363822	312,873.17	58,794.00	0.07
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.538380	20 Oct 2064		
	824,250.600	Local		100.029184	824,491.15	100.120140	825,240.85	749.70	0.18
	Original Face: 2,000,000.000	Base		100.029184	824,491.15	100.120140	825,240.85	749.70	0.18
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
	34,256.190	Local		0.041832	14.33	9.540750	3,268.30	3,253.97	0.00
	Original Face: 200,000.000	Base		0.041832	14.33	9.540750	3,268.30	3,253.97	0.00
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP					0.581130	20 Jun 2069		
	155,463.850	Local		99.562278	154,783.35	100.424340	156,123.55	1,340.20	0.03
	Original Face: 200,000.000	Base		99.562278	154,783.35	100.424340	156,123.55	1,340.20	0.03

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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		
	4,906.530	Local	98.537255	4,834.76	100.849610	4,948.22	113.46	0.00	
Original Face:	50,000.000	Base	98.537255	4,834.76	100.849610	4,948.22	113.46	0.00	
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					1.353880	20 Apr 2070		
	73,717.440	Local	102.707555	75,713.38	102.789760	75,773.98	60.60	0.02	
Original Face:	100,000.000	Base	102.707555	75,713.38	102.789760	75,773.98	60.60	0.02	
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					0.553880	20 Jul 2070		
	408,080.850	Local	99.848015	407,460.63	100.568550	410,400.99	2,940.36	0.09	
Original Face:	500,000.000	Base	99.848015	407,460.63	100.568550	410,400.99	2,940.36	0.09	
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
	90,695.070	Local	10.358545	9,394.69	12.745290	11,559.35	2,164.66	0.00	
Original Face:	100,000.000	Base	10.358545	9,394.69	12.745290	11,559.35	2,164.66	0.00	
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
	90,463.330	Local	10.493987	9,493.21	13.310880	12,041.47	2,548.26	0.00	
Original Face:	100,000.000	Base	10.493987	9,493.21	13.310880	12,041.47	2,548.26	0.00	
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
	92,693.890	Local	10.712734	9,930.05	13.744030	12,739.88	2,809.83	0.00	
Original Face:	100,000.000	Base	10.712734	9,930.05	13.744030	12,739.88	2,809.83	0.00	
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
	185,037.470	Local	11.132410	20,599.13	13.197390	24,420.12	3,820.99	0.01	
Original Face:	200,000.000	Base	11.132410	20,599.13	13.197390	24,420.12	3,820.99	0.01	
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050		
	455,578.550	Local	8.697560	39,624.22	10.192220	46,433.57	6,809.35	0.01	
Original Face:	500,000.000	Base	8.697560	39,624.22	10.192220	46,433.57	6,809.35	0.01	
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
	30,000.000	Local	99.935500	29,980.65	99.088442	29,726.53	-254.12	0.01	
		Base	99.935500	29,980.65	99.088442	29,726.53	-254.12	0.01	

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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	
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029			
		220,000.000	Local 99.943032	219,874.67	112.111660	246,645.65	26,770.98		0.05
			Base 99.943032	219,874.67	112.111660	246,645.65	26,770.98		0.05
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026			
		200,000.000	Local 100.000000	200,000.00	100.691636	201,383.27	1,383.27		0.04
			Base 100.000000	200,000.00	100.691636	201,383.27	1,383.27		0.04
40441LAA4	HGI CRE CLO LTD HGI 2021 FL1 A 144A				1.157500	16 Jun 2036			
		350,000.000	Local 100.000000	350,000.00	99.666100	348,831.35	-1,168.65		0.08
Original Face:		350,000.000	Base 100.000000	350,000.00	99.666100	348,831.35	-1,168.65		0.08
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025			
		2,000.000	Local 99.313000	1,986.26	107.550000	2,151.00	164.74		0.00
			Base 99.313000	1,986.26	107.550000	2,151.00	164.74		0.00
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B				0.843880	20 Jun 2035			
		50,631.600	Local 97.728711	49,481.61	100.050480	50,657.16	1,175.55		0.01
Original Face:		1,220,000.000	Base 97.728711	49,481.61	100.050480	50,657.16	1,175.55		0.01
411707AK8	CKE RESTAURANTS HOLDINGS INC HNGRY 2021 1A A2 144A				2.865000	20 Jun 2051			
		228,850.000	Local 100.245667	229,412.21	98.342500	225,056.81	-4,355.40		0.05
Original Face:		230,000.000	Base 100.245667	229,412.21	98.342500	225,056.81	-4,355.40		0.05
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035			
		110,000.000	Local 101.782191	111,960.41	122.088590	134,297.45	22,337.04		0.03
			Base 101.782191	111,960.41	122.088590	134,297.45	22,337.04		0.03
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		20,000.000	Local 99.872750	19,974.55	98.718437	19,743.69	-230.86		0.00
			Base 99.872750	19,974.55	98.718437	19,743.69	-230.86		0.00
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9				3.900000	15 Jun 2047			
		10,000.000	Local 109.048600	10,904.86	117.226617	11,722.66	817.80		0.00
			Base 109.048600	10,904.86	117.226617	11,722.66	817.80		0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9				3.900000	06 Dec 2028			
		10,000.000	Local 115.759000	11,575.90	112.698737	11,269.87	-306.03		0.00
			Base 115.759000	11,575.90	112.698737	11,269.87	-306.03		0.00

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437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	40,000.000	Local	104.953975	41,981.59	104.351418	41,740.57	-241.02	0.01	
		Base	104.953975	41,981.59	104.351418	41,740.57	-241.02	0.01	
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	50,000.000	Local	99.528100	49,764.05	105.028832	52,514.42	2,750.37	0.01	
		Base	99.528100	49,764.05	105.028832	52,514.42	2,750.37	0.01	
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	50,000.000	Local	101.937160	50,968.58	108.710100	54,355.05	3,386.47	0.01	
		Base	101.937160	50,968.58	108.710100	54,355.05	3,386.47	0.01	
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	100,000.000	Local	107.347360	107,347.36	109.470593	109,470.59	2,123.23	0.02	
		Base	107.347360	107,347.36	109.470593	109,470.59	2,123.23	0.02	
437084VN3	HOME EQUITY ASSET TRUST HEAT 2006 4 2A4					0.372000	25 Aug 2036		
	285,955.490	Local	98.292836	281,073.76	99.827800	285,463.07	4,389.31	0.06	
	Original Face: 660,000.000	Base	98.292836	281,073.76	99.827800	285,463.07	4,389.31	0.06	
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	50,000.000	Local	99.993060	49,996.53	100.442354	50,221.18	224.65	0.01	
		Base	99.993060	49,996.53	100.442354	50,221.18	224.65	0.01	
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	40,000.000	Local	102.601425	41,040.57	128.985660	51,594.26	10,553.69	0.01	
		Base	102.601425	41,040.57	128.985660	51,594.26	10,553.69	0.01	
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	130,000.000	Local	99.178123	128,931.56	109.350450	142,155.59	13,224.03	0.03	
		Base	99.178123	128,931.56	109.350450	142,155.59	13,224.03	0.03	
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
	10,000.000	Local	108.189500	10,818.95	109.020023	10,902.00	83.05	0.00	
		Base	108.189500	10,818.95	109.020023	10,902.00	83.05	0.00	
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	100,000.000	Local	111.529280	111,529.28	133.636473	133,636.47	22,107.19	0.03	
		Base	111.529280	111,529.28	133.636473	133,636.47	22,107.19	0.03	

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458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028		
	60,000.000	Local		99.806650	59,883.99	98.875467	59,325.28	-558.71	0.01
		Base		99.806650	59,883.99	98.875467	59,325.28	-558.71	0.01
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
	30,000.000	Local		99.670633	29,901.19	102.695717	30,808.72	907.53	0.01
		Base		99.670633	29,901.19	102.695717	30,808.72	907.53	0.01
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
	60,000.000	Local		100.255350	60,153.21	110.766280	66,459.77	6,306.56	0.01
		Base		100.255350	60,153.21	110.766280	66,459.77	6,306.56	0.01
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	160,000.000	Local		99.811688	159,698.70	104.479743	167,167.59	7,468.89	0.04
		Base		99.811688	159,698.70	104.479743	167,167.59	7,468.89	0.04
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	250,000.000	Local		99.628780	249,071.95	101.138312	252,845.78	3,773.83	0.06
		Base		99.628780	249,071.95	101.138312	252,845.78	3,773.83	0.06
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	60,000.000	Local		103.486200	62,091.72	130.550066	78,330.04	16,238.32	0.02
		Base		103.486200	62,091.72	130.550066	78,330.04	16,238.32	0.02
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	220,000.000	Local		98.979614	217,755.15	112.252950	246,956.49	29,201.34	0.05
		Base		98.979614	217,755.15	112.252950	246,956.49	29,201.34	0.05
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	50,000.000	Local		99.918100	49,959.05	107.812630	53,906.32	3,947.27	0.01
		Base		99.918100	49,959.05	107.812630	53,906.32	3,947.27	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	107.204766	10,720.48	720.48	0.00
		Base		100.000000	10,000.00	107.204766	10,720.48	720.48	0.00

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46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	240,000.000	Local		99.420408	238,608.98	111.952259	268,685.42	30,076.44	0.06
		Base		99.420408	238,608.98	111.952259	268,685.42	30,076.44	0.06
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	120,000.000	Local		100.382867	120,459.44	113.583649	136,300.38	15,840.94	0.03
		Base		100.382867	120,459.44	113.583649	136,300.38	15,840.94	0.03
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	190,000.000	Local		100.000000	190,000.00	105.448885	200,352.88	10,352.88	0.04
		Base		100.000000	190,000.00	105.448885	200,352.88	10,352.88	0.04
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		
	130,000.000	Local		100.000000	130,000.00	101.539433	132,001.26	2,001.26	0.03
		Base		100.000000	130,000.00	101.539433	132,001.26	2,001.26	0.03
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
	100,000.000	Local		100.639700	100,639.70	101.177149	101,177.15	537.45	0.02
		Base		100.639700	100,639.70	101.177149	101,177.15	537.45	0.02
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	40,000.000	Local		100.000000	40,000.00	103.718832	41,487.53	1,487.53	0.01
		Base		100.000000	40,000.00	103.718832	41,487.53	1,487.53	0.01
46647PBPO	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
	440,000.000	Local		106.462418	468,434.64	103.642884	456,028.69	-12,405.95	0.10
		Base		106.462418	468,434.64	103.642884	456,028.69	-12,405.95	0.10
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
	210,000.000	Local		100.000000	210,000.00	100.767875	211,612.54	1,612.54	0.05
		Base		100.000000	210,000.00	100.767875	211,612.54	1,612.54	0.05
46647PCC8	JPMORGAN CHASE + CO SR UNSECURED 04/32 VAR					2.580000	22 Apr 2032		
	80,000.000	Local		101.584500	81,267.60	101.399897	81,119.92	-147.68	0.02
		Base		101.584500	81,267.60	101.399897	81,119.92	-147.68	0.02
46647PCR5	JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR					2.545000	08 Nov 2032		
	70,000.000	Local		100.000000	70,000.00	100.812070	70,568.45	568.45	0.02
		Base		100.000000	70,000.00	100.812070	70,568.45	568.45	0.02

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46652DAG0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 MKST D 144A				1.610000	15 Dec 2036		
		380,000.000	Local 100.000000	380,000.00	97.180630	369,286.39	-10,713.61	0.08
Original Face:		380,000.000	Base 100.000000	380,000.00	97.180630	369,286.39	-10,713.61	0.08
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7				3.700000	01 Mar 2046		
		30,000.000	Local 94.416233	28,324.87	117.870051	35,361.02	7,036.15	0.01
			Base 94.416233	28,324.87	117.870051	35,361.02	7,036.15	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625000	03 Mar 2037		
		30,000.000	Local 99.076867	29,723.06	114.999317	34,499.80	4,776.74	0.01
			Base 99.076867	29,723.06	114.999317	34,499.80	4,776.74	0.01
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
		50,000.000	Local 99.920040	49,960.02	97.757293	48,878.65	-1,081.37	0.01
			Base 99.920040	49,960.02	97.757293	48,878.65	-1,081.37	0.01
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
		90,000.000	Local 99.944733	89,950.26	97.871483	88,084.33	-1,865.93	0.02
			Base 99.944733	89,950.26	97.871483	88,084.33	-1,865.93	0.02
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
		100,000.000	Local 100.114310	100,114.31	94.877053	94,877.05	-5,237.26	0.02
			Base 100.114310	100,114.31	94.877053	94,877.05	-5,237.26	0.02
48275RAA5	KREF 2021 FL2 LTD KREF 2021 FL2 A 144A				1.178630	15 Feb 2039		
		480,000.000	Local 100.000000	480,000.00	99.816700	479,120.16	-879.84	0.10
Original Face:		480,000.000	Base 100.000000	480,000.00	99.816700	479,120.16	-879.84	0.10
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875				4.875000	14 Oct 2044		
		200,000.000	Local 134.611320	269,222.64	122.782000	245,564.00	-23,658.64	0.05
			Base 134.611320	269,222.64	122.782000	245,564.00	-23,658.64	0.05
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030		
		340,000.000	Local 101.011665	343,439.66	116.550000	396,270.00	52,830.34	0.09
			Base 101.011665	343,439.66	116.550000	396,270.00	52,830.34	0.09
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1				3.100000	26 Mar 2030		
		20,000.000	Local 103.033550	20,606.71	107.854478	21,570.90	964.19	0.00
			Base 103.033550	20,606.71	107.854478	21,570.90	964.19	0.00

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494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.250000	01 Sep 2024		
	30,000.000	Local	101.021700	30,306.51	106.617145	31,985.14	1,678.63	0.01	
		Base	101.021700	30,306.51	106.617145	31,985.14	1,678.63	0.01	
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
	50,000.000	Local	105.157900	52,578.95	108.106301	54,053.15	1,474.20	0.01	
		Base	105.157900	52,578.95	108.106301	54,053.15	1,474.20	0.01	
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	50,000.000	Local	124.699100	62,349.55	126.798118	63,399.06	1,049.51	0.01	
		Base	124.699100	62,349.55	126.798118	63,399.06	1,049.51	0.01	
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	10,000.000	Local	116.186700	11,618.67	123.903381	12,390.34	771.67	0.00	
		Base	116.186700	11,618.67	123.903381	12,390.34	771.67	0.00	
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	102,000.000	Local	93.971853	95,851.29	104.637190	106,729.93	10,878.64	0.02	
		Base	93.971853	95,851.29	104.637190	106,729.93	10,878.64	0.02	
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	300,000.000	Local	98.194093	294,582.28	108.891000	326,673.00	32,090.72	0.07	
		Base	98.194093	294,582.28	108.891000	326,673.00	32,090.72	0.07	
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	70,000.000	Local	99.957457	69,970.22	101.829003	71,280.30	1,310.08	0.02	
		Base	99.957457	69,970.22	101.829003	71,280.30	1,310.08	0.02	
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	10,000.000	Local	98.559600	9,855.96	99.768770	9,976.88	120.92	0.00	
		Base	98.559600	9,855.96	99.768770	9,976.88	120.92	0.00	
52475AAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS2 A1 144A					2.750000	25 Mar 2060		
	204,017.020	Local	100.484763	205,006.02	100.281040	204,590.39	-415.63	0.04	
Original Face:	250,000.000	Base	100.484763	205,006.02	100.281040	204,590.39	-415.63	0.04	
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
	212,140.880	Local	100.615516	213,446.64	101.096500	214,467.00	1,020.36	0.05	
Original Face:	250,000.000	Base	100.615516	213,446.64	101.096500	214,467.00	1,020.36	0.05	

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Holdings

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52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A					1.750000	25 Apr 2061		
	109,216.530	Local		100.014586	109,232.46	99.128340	108,264.53	-967.93	0.02
Original Face:	120,000.000	Base		100.014586	109,232.46	99.128340	108,264.53	-967.93	0.02
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	260,000.000	Local		98.388365	255,809.75	112.267176	291,894.66	36,084.91	0.06
		Base		98.388365	255,809.75	112.267176	291,894.66	36,084.91	0.06
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
	120,000.000	Local		99.222592	119,067.11	108.300402	129,960.48	10,893.37	0.03
		Base		99.222592	119,067.11	108.300402	129,960.48	10,893.37	0.03
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
	130,000.000	Local		116.298754	151,188.38	116.189843	151,046.80	-141.58	0.03
		Base		116.298754	151,188.38	116.189843	151,046.80	-141.58	0.03
548661ED5	LOWE S COS INC SR UNSECURED 09/28 1.7					1.700000	15 Sep 2028		
	100,000.000	Local		99.785580	99,785.58	98.074192	98,074.19	-1,711.39	0.02
		Base		99.785580	99,785.58	98.074192	98,074.19	-1,711.39	0.02
549875AA0	LUKOIL CAPITAL DAC COMPANY GUAR 144A 04/27 2.8					2.800000	26 Apr 2027		
	210,000.000	Local		100.000000	210,000.00	98.473000	206,793.30	-3,206.70	0.05
		Base		100.000000	210,000.00	98.473000	206,793.30	-3,206.70	0.05
549875AB8	LUKOIL CAPITAL DAC COMPANY GUAR 144A 10/31 3.6					3.600000	26 Oct 2031		
	260,000.000	Local		100.000000	260,000.00	97.262000	252,881.20	-7,118.80	0.06
		Base		100.000000	260,000.00	97.262000	252,881.20	-7,118.80	0.06
55284AAA6	MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 FL7 A 144A					1.187500	16 Oct 2036		
	480,000.000	Local		100.000000	480,000.00	99.625370	478,201.78	-1,798.22	0.10
Original Face:	480,000.000	Base		100.000000	480,000.00	99.625370	478,201.78	-1,798.22	0.10
55336VAK6	MPLX LP SR UNSECURED 03/27 4.125					4.125000	01 Mar 2027		
	20,000.000	Local		113.022850	22,604.57	109.472092	21,894.42	-710.15	0.00
		Base		113.022850	22,604.57	109.472092	21,894.42	-710.15	0.00
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2					5.200000	01 Mar 2047		
	40,000.000	Local		121.299300	48,519.72	122.808196	49,123.28	603.56	0.01
		Base		121.299300	48,519.72	122.808196	49,123.28	603.56	0.01

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55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	50,000.000	Local		95.327640	47,663.82	112.241308	56,120.65	8,456.83	0.01
		Base		95.327640	47,663.82	112.241308	56,120.65	8,456.83	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	70,000.000	Local		92.630886	64,841.62	115.756487	81,029.54	16,187.92	0.02
		Base		92.630886	64,841.62	115.756487	81,029.54	16,187.92	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	10,000.000	Local		100.324700	10,032.47	114.282721	11,428.27	1,395.80	0.00
		Base		100.324700	10,032.47	114.282721	11,428.27	1,395.80	0.00
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	90,000.000	Local		98.732389	88,859.15	128.104519	115,294.07	26,434.92	0.03
		Base		98.732389	88,859.15	128.104519	115,294.07	26,434.92	0.03
55336VBP4	MPLX LP SR UNSECURED 12/47 5.2					5.200000	01 Dec 2047		
	50,000.000	Local		120.945640	60,472.82	121.803185	60,901.59	428.77	0.01
		Base		120.945640	60,472.82	121.803185	60,901.59	428.77	0.01
55336VBQ2	MPLX LP SR UNSECURED 08/30 2.65					2.650000	15 Aug 2030		
	100,000.000	Local		99.975160	99,975.16	99.648117	99,648.12	-327.04	0.02
		Base		99.975160	99,975.16	99.648117	99,648.12	-327.04	0.02
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	150,000.000	Local		113.207600	169,811.40	107.791201	161,686.80	-8,124.60	0.04
		Base		113.207600	169,811.40	107.791201	161,686.80	-8,124.60	0.04
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	80,000.000	Local		99.866325	79,893.06	95.481365	76,385.09	-3,507.97	0.02
		Base		99.866325	79,893.06	95.481365	76,385.09	-3,507.97	0.02
57629WCU2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/23 0.85					0.850000	09 Jun 2023		
	220,000.000	Local		99.971550	219,937.41	100.120412	220,264.91	327.50	0.05
		Base		99.971550	219,937.41	100.120412	220,264.91	327.50	0.05
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375000	01 Apr 2024		
	10,000.000	Local		102.155200	10,215.52	105.241315	10,524.13	308.61	0.00
		Base		102.155200	10,215.52	105.241315	10,524.13	308.61	0.00

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57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	280,000.000	Local		122.818282	343,891.19	120.626454	337,754.07	-6,137.12	0.07
		Base		122.818282	343,891.19	120.626454	337,754.07	-6,137.12	0.07
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	70,000.000	Local		103.088186	72,161.73	107.638594	75,347.02	3,185.29	0.02
		Base		103.088186	72,161.73	107.638594	75,347.02	3,185.29	0.02
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	60,000.000	Local		103.074067	61,844.44	128.875345	77,325.21	15,480.77	0.02
		Base		103.074067	61,844.44	128.875345	77,325.21	15,480.77	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
	20,000.000	Local		107.731650	21,546.33	108.072647	21,614.53	68.20	0.00
		Base		107.731650	21,546.33	108.072647	21,614.53	68.20	0.00
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
	110,000.000	Local		100.069364	110,076.30	109.949294	120,944.22	10,867.92	0.03
		Base		100.069364	110,076.30	109.949294	120,944.22	10,867.92	0.03
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	10,000.000	Local		111.268600	11,126.86	110.758413	11,075.84	-51.02	0.00
		Base		111.268600	11,126.86	110.758413	11,075.84	-51.02	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
	80,000.000	Local		99.853000	79,882.40	100.936906	80,749.52	867.12	0.02
		Base		99.853000	79,882.40	100.936906	80,749.52	867.12	0.02
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
	140,000.000	Local		102.406721	143,369.41	99.640958	139,497.34	-3,872.07	0.03
		Base		102.406721	143,369.41	99.640958	139,497.34	-3,872.07	0.03
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	50,000.000	Local		106.130040	53,065.02	106.052479	53,026.24	-38.78	0.01
		Base		106.130040	53,065.02	106.052479	53,026.24	-38.78	0.01
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
	50,000.000	Local		110.988860	55,494.43	108.515042	54,257.52	-1,236.91	0.01
		Base		110.988860	55,494.43	108.515042	54,257.52	-1,236.91	0.01

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58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	40,000.000	Local		99.373450	39,749.38	110.615300	44,246.12	4,496.74	0.01
		Base		99.373450	39,749.38	110.615300	44,246.12	4,496.74	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	120,000.000	Local		113.514425	136,217.31	121.464936	145,757.92	9,540.61	0.03
		Base		113.514425	136,217.31	121.464936	145,757.92	9,540.61	0.03
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.500000	15 Mar 2025		
	16,000.000	Local		99.532375	15,925.18	106.510228	17,041.64	1,116.46	0.00
		Base		99.532375	15,925.18	106.510228	17,041.64	1,116.46	0.00
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
	17,000.000	Local		104.490176	17,763.33	131.379746	22,334.56	4,571.23	0.00
		Base		104.490176	17,763.33	131.379746	22,334.56	4,571.23	0.00
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
	80,000.000	Local		99.629688	79,703.75	98.068376	78,454.70	-1,249.05	0.02
		Base		99.629688	79,703.75	98.068376	78,454.70	-1,249.05	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
	40,000.000	Local		99.263375	39,705.35	95.857083	38,342.83	-1,362.52	0.01
		Base		99.263375	39,705.35	95.857083	38,342.83	-1,362.52	0.01
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					0.741880	25 Jan 2029		
	280,989.790	Local		99.290440	278,996.00	96.542170	271,273.64	-7,722.36	0.06
	Original Face: 20,000,000.000	Base		99.290440	278,996.00	96.542170	271,273.64	-7,722.36	0.06
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					1.031880	25 Jul 2035		
	202,349.460	Local		99.940939	202,229.95	99.796700	201,938.08	-291.87	0.04
	Original Face: 440,000.000	Base		99.940939	202,229.95	99.796700	201,938.08	-291.87	0.04
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.677000	25 Aug 2036		
	10,487.720	Local		95.380216	10,003.21	99.973820	10,484.97	481.76	0.00
	Original Face: 150,000.000	Base		95.380216	10,003.21	99.973820	10,484.97	481.76	0.00
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	110,000.000	Local		105.034373	115,537.81	122.978486	135,276.33	19,738.52	0.03
		Base		105.034373	115,537.81	122.978486	135,276.33	19,738.52	0.03

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59217GEH8	MET LIFE GLOB FUNDING I SECURED 144A 06/23 0.9					0.900000	08 Jun 2023		
	150,000.000	Local		99.930173	149,895.26	100.282190	150,423.29	528.03	0.03
		Base		99.930173	149,895.26	100.282190	150,423.29	528.03	0.03
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	10,000.000	Local		98.902900	9,890.29	104.731909	10,473.19	582.90	0.00
		Base		98.902900	9,890.29	104.731909	10,473.19	582.90	0.00
594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125					3.125000	03 Nov 2025		
	340,000.000	Local		98.571803	335,144.13	106.721606	362,853.46	27,709.33	0.08
		Base		98.571803	335,144.13	106.721606	362,853.46	27,709.33	0.08
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	220,000.000	Local		98.994586	217,788.09	104.097584	229,014.68	11,226.59	0.05
		Base		98.994586	217,788.09	104.097584	229,014.68	11,226.59	0.05
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	150,000.000	Local		106.947200	160,420.80	109.040894	163,561.34	3,140.54	0.04
		Base		106.947200	160,420.80	109.040894	163,561.34	3,140.54	0.04
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
	70,000.000	Local		97.260957	68,082.67	106.603100	74,622.17	6,539.50	0.02
		Base		97.260957	68,082.67	106.603100	74,622.17	6,539.50	0.02
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
	130,000.000	Local		99.933500	129,913.55	110.289963	143,376.95	13,463.40	0.03
		Base		99.933500	129,913.55	110.289963	143,376.95	13,463.40	0.03
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
	130,000.000	Local		100.313723	130,407.84	100.134181	130,174.44	-233.40	0.03
		Base		100.313723	130,407.84	100.134181	130,174.44	-233.40	0.03
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	10,000.000	Local		100.000000	10,000.00	114.052079	11,405.21	1,405.21	0.00
		Base		100.000000	10,000.00	114.052079	11,405.21	1,405.21	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	270,000.000	Local		103.646807	279,846.38	102.410170	276,507.46	-3,338.92	0.06
		Base		103.646807	279,846.38	102.410170	276,507.46	-3,338.92	0.06

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6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	220,000.000	Local		100.000000	220,000.00	109.076940	239,969.27	19,969.27	0.05
		Base		100.000000	220,000.00	109.076940	239,969.27	19,969.27	0.05
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	200,000.000	Local		100.056245	200,112.49	102.004618	204,009.24	3,896.75	0.04
		Base		100.056245	200,112.49	102.004618	204,009.24	3,896.75	0.04
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	170,000.000	Local		97.035547	164,960.43	108.899098	185,128.47	20,168.04	0.04
		Base		97.035547	164,960.43	108.899098	185,128.47	20,168.04	0.04
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR					2.511000	20 Oct 2032		
	210,000.000	Local		101.507538	213,165.83	100.020782	210,043.64	-3,122.19	0.05
		Base		101.507538	213,165.83	100.020782	210,043.64	-3,122.19	0.05
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635000	15 Oct 2048		
	80,000.000	Local		100.500000	80,400.00	106.611790	85,289.43	4,889.43	0.02
	Original Face:	80,000.000	Base	100.500000	80,400.00	106.611790	85,289.43	4,889.43	0.02
62947AAF0	NP SPE X LP NPRL 2021 1A A1 144A					2.230000	19 Mar 2051		
	460,000.000	Local		99.952267	459,780.43	99.404590	457,261.11	-2,519.32	0.10
	Original Face:	460,000.000	Base	99.952267	459,780.43	99.404590	457,261.11	-2,519.32	0.10
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7					2.700000	01 May 2025		
	40,000.000	Local		100.357825	40,143.13	103.338020	41,335.21	1,192.08	0.01
		Base		100.357825	40,143.13	103.338020	41,335.21	1,192.08	0.01
63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A					1.152750	26 Jul 2066		
	250,000.000	Local		100.434448	251,086.12	100.249860	250,624.65	-461.47	0.05
	Original Face:	250,000.000	Base	100.434448	251,086.12	100.249860	250,624.65	-461.47	0.05
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059		
	119,890.570	Local		99.999967	119,890.53	100.311810	120,264.40	373.87	0.03
	Original Face:	450,000.000	Base	99.999967	119,890.53	100.311810	120,264.40	373.87	0.03
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		
	230,586.020	Local		102.176602	235,604.96	103.370330	238,357.53	2,752.57	0.05
	Original Face:	370,000.000	Base	102.176602	235,604.96	103.370330	238,357.53	2,752.57	0.05

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A				4.000000	25 Sep 2059		
		215,046.160	Local 110.630401	237,906.43	107.226370	230,586.19	-7,320.24	0.05
Original Face:		240,000.000	Base 110.630401	237,906.43	107.226370	230,586.19	-7,320.24	0.05
64828GBB5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B2 144A				4.250000	25 Sep 2059		
		215,046.160	Local 110.524020	237,677.66	107.196160	230,521.23	-7,156.43	0.05
Original Face:		240,000.000	Base 110.524020	237,677.66	107.196160	230,521.23	-7,156.43	0.05
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
		315,055.760	Local 102.423498	322,691.13	104.810150	330,210.41	7,519.28	0.07
Original Face:		970,000.000	Base 102.423498	322,691.13	104.810150	330,210.41	7,519.28	0.07
64829EAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 2A A1 144A				3.750000	25 Aug 2055		
		172,081.840	Local 106.233592	182,808.72	104.351350	179,569.72	-3,239.00	0.04
Original Face:		820,000.000	Base 106.233592	182,808.72	104.351350	179,569.72	-3,239.00	0.04
64829VAD8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A				3.500000	25 Dec 2057		
		240,000.000	Local 102.966783	247,120.28	103.107240	247,457.38	337.10	0.05
Original Face:		240,000.000	Base 102.966783	247,120.28	103.107240	247,457.38	337.10	0.05
64830NAA9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 A1 144A				2.750000	25 Jul 2059		
		138,340.590	Local 104.767278	144,935.67	101.835180	140,879.39	-4,056.28	0.03
Original Face:		210,000.000	Base 104.767278	144,935.67	101.835180	140,879.39	-4,056.28	0.03
64831TAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A1 144A				1.156120	27 Nov 2056		
		105,237.660	Local 100.000000	105,237.66	99.365670	104,570.11	-667.55	0.02
Original Face:		120,000.000	Base 100.000000	105,237.66	99.365670	104,570.11	-667.55	0.02
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A				1.516260	27 Nov 2056		
		105,237.660	Local 100.000000	105,237.66	98.759800	103,932.50	-1,305.16	0.02
Original Face:		120,000.000	Base 100.000000	105,237.66	98.759800	103,932.50	-1,305.16	0.02
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95				0.950000	24 Jun 2025		
		60,000.000	Local 99.928500	59,957.10	98.578057	59,146.83	-810.27	0.01
			Base 99.928500	59,957.10	98.578057	59,146.83	-810.27	0.01
654106AH6	NIKE INC SR UNSECURED 03/25 2.4				2.400000	27 Mar 2025		
		40,000.000	Local 103.958700	41,583.48	103.568347	41,427.34	-156.14	0.01
			Base 103.958700	41,583.48	103.568347	41,427.34	-156.14	0.01

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654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
	70,000.000	Local		106.773886	74,741.72	106.006378	74,204.46	-537.26	0.02
		Base		106.773886	74,741.72	106.006378	74,204.46	-537.26	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
	60,000.000	Local		99.876017	59,925.61	106.406280	63,843.77	3,918.16	0.01
		Base		99.876017	59,925.61	106.406280	63,843.77	3,918.16	0.01
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	40,000.000	Local		99.414325	39,765.73	109.077783	43,631.11	3,865.38	0.01
		Base		99.414325	39,765.73	109.077783	43,631.11	3,865.38	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
	10,000.000	Local		109.769800	10,976.98	113.470560	11,347.06	370.08	0.00
		Base		109.769800	10,976.98	113.470560	11,347.06	370.08	0.00
65557CBE2	NORDEA BANK ABP SR UNSECURED 144A 06/23 1					1.000000	09 Jun 2023		
	210,000.000	Local		99.950286	209,895.60	100.322516	210,677.28	781.68	0.05
		Base		99.950286	209,895.60	100.322516	210,677.28	781.68	0.05
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	130,000.000	Local		97.629823	126,918.77	104.207143	135,469.29	8,550.52	0.03
		Base		97.629823	126,918.77	104.207143	135,469.29	8,550.52	0.03
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	60,000.000	Local		95.842183	57,505.31	107.102758	64,261.65	6,756.34	0.01
		Base		95.842183	57,505.31	107.102758	64,261.65	6,756.34	0.01
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	450,000.000	Local		137.585382	619,134.22	140.544587	632,450.64	13,316.42	0.14
		Base		137.585382	619,134.22	140.544587	632,450.64	13,316.42	0.14
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	100,000.000	Local		101.885920	101,885.92	112.681038	112,681.04	10,795.12	0.02
		Base		101.885920	101,885.92	112.681038	112,681.04	10,795.12	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	380,000.000	Local		108.906245	413,843.73	114.428432	434,828.04	20,984.31	0.10
		Base		108.906245	413,843.73	114.428432	434,828.04	20,984.31	0.10

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67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	70,000.000	Local		108.265786	75,786.05	120.043197	84,030.24	8,244.19	0.02
		Base		108.265786	75,786.05	120.043197	84,030.24	8,244.19	0.02
670857AA9	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A					1.101000	25 May 2061		
	391,420.010	Local		99.999813	391,419.28	99.154420	388,110.24	-3,309.04	0.09
Original Face:	460,000.000	Base		99.999813	391,419.28	99.154420	388,110.24	-3,309.04	0.09
670857AC5	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A3 144A					1.563000	25 May 2061		
	102,109.570	Local		99.999863	102,109.43	99.058470	101,148.18	-961.25	0.02
Original Face:	120,000.000	Base		99.999863	102,109.43	99.058470	101,148.18	-961.25	0.02
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	400,000.000	Local		100.731798	402,927.19	105.486000	421,944.00	19,016.81	0.09
		Base		100.731798	402,927.19	105.486000	421,944.00	19,016.81	0.09
67114JAA8	ONSLow BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A					1.054000	25 Jul 2061		
	183,768.890	Local		99.998629	183,766.37	98.653070	181,293.65	-2,472.72	0.04
Original Face:	200,000.000	Base		99.998629	183,766.37	98.653070	181,293.65	-2,472.72	0.04
67118AAA3	OPG TRUST OPG 2021 PORT A 144A					0.594000	15 Oct 2036		
	470,000.000	Local		99.183530	466,162.59	99.069570	465,626.98	-535.61	0.10
Original Face:	470,000.000	Base		99.183530	466,162.59	99.069570	465,626.98	-535.61	0.10
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
	206,032.620	Local		99.996190	206,024.77	99.069830	204,116.17	-1,908.60	0.04
Original Face:	210,000.000	Base		99.996190	206,024.77	99.069830	204,116.17	-1,908.60	0.04
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	10,000.000	Local		99.081800	9,908.18	102.500000	10,250.00	341.82	0.00
		Base		99.081800	9,908.18	102.500000	10,250.00	341.82	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	40,000.000	Local		96.553175	38,621.27	98.000000	39,200.00	578.73	0.01
		Base		96.553175	38,621.27	98.000000	39,200.00	578.73	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	220,000.000	Local		96.710077	212,762.17	101.500000	223,300.00	10,537.83	0.05
		Base		96.710077	212,762.17	101.500000	223,300.00	10,537.83	0.05

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674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	60,000.000	Local		97.450083	58,470.05	100.000000	60,000.00	1,529.95	0.01
		Base		97.450083	58,470.05	100.000000	60,000.00	1,529.95	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
	60,000.000	Local		100.491550	60,294.93	103.051500	61,830.90	1,535.97	0.01
		Base		100.491550	60,294.93	103.051500	61,830.90	1,535.97	0.01
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	70,000.000	Local		109.273243	76,491.27	110.896000	77,627.20	1,135.93	0.02
		Base		109.273243	76,491.27	110.896000	77,627.20	1,135.93	0.02
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	60,000.000	Local		107.719783	64,631.87	111.330000	66,798.00	2,166.13	0.01
		Base		107.719783	64,631.87	111.330000	66,798.00	2,166.13	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	140,000.000	Local		131.157643	183,620.70	133.500000	186,900.00	3,279.30	0.04
		Base		131.157643	183,620.70	133.500000	186,900.00	3,279.30	0.04
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	310,000.000	Local		100.584723	311,812.64	103.000000	319,300.00	7,487.36	0.07
		Base		100.584723	311,812.64	103.000000	319,300.00	7,487.36	0.07
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	230,000.000	Local		99.959174	229,906.10	99.266823	228,313.69	-1,592.41	0.05
		Base		99.959174	229,906.10	99.266823	228,313.69	-1,592.41	0.05
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
	260,000.000	Local		100.269604	260,700.97	100.747492	261,943.48	1,242.51	0.06
		Base		100.269604	260,700.97	100.747492	261,943.48	1,242.51	0.06
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875					2.875000	11 May 2031		
	300,000.000	Local		98.881807	296,645.42	97.750000	293,250.00	-3,395.42	0.06
		Base		98.881807	296,645.42	97.750000	293,250.00	-3,395.42	0.06
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
	30,000.000	Local		99.999000	29,999.70	101.703480	30,511.04	511.34	0.01
		Base		99.999000	29,999.70	101.703480	30,511.04	511.34	0.01

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69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
	287,097.710	Local		99.999680	287,096.79	99.727820	286,316.29	-780.50	0.06
Original Face:	290,000.000	Base		99.999680	287,096.79	99.727820	286,316.29	-780.50	0.06
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local		98.480824	206,809.73	122.210044	256,641.09	49,831.36	0.06
		Base		98.480824	206,809.73	122.210044	256,641.09	49,831.36	0.06
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75					1.750000	16 Jun 2022		
	100,000.000	Local		99.998630	99,998.63	100.000281	100,000.28	1.65	0.02
		Base		99.998630	99,998.63	100.000281	100,000.28	1.65	0.02
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	40,000.000	Local		100.057000	40,022.80	96.610580	38,644.23	-1,378.57	0.01
		Base		100.057000	40,022.80	96.610580	38,644.23	-1,378.57	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	40,000.000	Local		99.909400	39,963.76	95.307264	38,122.91	-1,840.85	0.01
		Base		99.909400	39,963.76	95.307264	38,122.91	-1,840.85	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	20,000.000	Local		99.528550	19,905.71	92.956165	18,591.23	-1,314.48	0.00
		Base		99.528550	19,905.71	92.956165	18,591.23	-1,314.48	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	20,000.000	Local		99.387650	19,877.53	92.953359	18,590.67	-1,286.86	0.00
		Base		99.387650	19,877.53	92.953359	18,590.67	-1,286.86	0.00
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.700000	26 Jan 2036		
	730,000.000	Local		131.517042	960,074.41	133.750000	976,375.00	16,300.59	0.21
Original Face:	730,000.000	Base		131.517042	960,074.41	133.750000	976,375.00	16,300.59	0.21
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35					1.350000	01 Jun 2023		
	60,000.000	Local		99.956633	59,973.98	100.820615	60,492.37	518.39	0.01
		Base		99.956633	59,973.98	100.820615	60,492.37	518.39	0.01
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
	60,000.000	Local		99.986000	59,991.60	101.265152	60,759.09	767.49	0.01
		Base		99.986000	59,991.60	101.265152	60,759.09	767.49	0.01

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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
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875				2.875000	15 Oct 2049		
		20,000.000	Local 104.370550	20,874.11	105.261974	21,052.39	178.28	0.00
			Base 104.370550	20,874.11	105.261974	21,052.39	178.28	0.00
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25				2.250000	19 Mar 2025		
		10,000.000	Local 103.736300	10,373.63	103.371109	10,337.11	-36.52	0.00
			Base 103.736300	10,373.63	103.371109	10,337.11	-36.52	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625				2.625000	19 Mar 2027		
		10,000.000	Local 106.257600	10,625.76	104.770501	10,477.05	-148.71	0.00
			Base 106.257600	10,625.76	104.770501	10,477.05	-148.71	0.00
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023		
		80,000.000	Local 99.911525	79,929.22	100.135895	80,108.72	179.50	0.02
			Base 99.911525	79,929.22	100.135895	80,108.72	179.50	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625				1.625000	01 May 2030		
		50,000.000	Local 99.636040	49,818.02	97.079282	48,539.64	-1,278.38	0.01
			Base 99.636040	49,818.02	97.079282	48,539.64	-1,278.38	0.01
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55				6.550000	14 Mar 2037		
		410,000.000	Local 138.750532	568,877.18	136.251000	558,629.10	-10,248.08	0.12
Original Face:		410,000.000	Base 138.750532	568,877.18	136.251000	558,629.10	-10,248.08	0.12
715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3				3.300000	11 Mar 2041		
		190,000.000	Local 97.064647	184,422.83	100.001000	190,001.90	5,579.07	0.04
			Base 97.064647	184,422.83	100.001000	190,001.90	5,579.07	0.04
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15				6.150000	21 May 2048		
		400,000.000	Local 115.099070	460,396.28	123.385000	493,540.00	33,143.72	0.11
			Base 115.099070	460,396.28	123.385000	493,540.00	33,143.72	0.11
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625				5.625000	23 Jan 2046		
		440,000.000	Local 85.118564	374,521.68	82.496000	362,982.40	-11,539.28	0.08
			Base 85.118564	374,521.68	82.496000	362,982.40	-11,539.28	0.08
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75				4.750000	19 Jun 2032		
		430,000.000	Local 95.419077	410,302.03	104.344000	448,679.20	38,377.17	0.10
			Base 95.419077	410,302.03	104.344000	448,679.20	38,377.17	0.10

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717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	80,000.000	Local		102.607988	82,086.39	105.474047	84,379.24	2,292.85	0.02
		Base		102.607988	82,086.39	105.474047	84,379.24	2,292.85	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
	100,000.000	Local		99.571820	99,571.82	98.800118	98,800.12	-771.70	0.02
		Base		99.571820	99,571.82	98.800118	98,800.12	-771.70	0.02
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	60,000.000	Local		99.882817	59,929.69	98.072100	58,843.26	-1,086.43	0.01
		Base		99.882817	59,929.69	98.072100	58,843.26	-1,086.43	0.01
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
	110,000.000	Local		102.733245	113,006.57	100.998620	111,098.48	-1,908.09	0.02
		Base		102.733245	113,006.57	100.998620	111,098.48	-1,908.09	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	40,000.000	Local		100.181650	40,072.66	116.292737	46,517.09	6,444.43	0.01
		Base		100.181650	40,072.66	116.292737	46,517.09	6,444.43	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		100.250000	10,025.00	101.263431	10,126.34	101.34	0.00
		Base		100.250000	10,025.00	101.263431	10,126.34	101.34	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	240,000.000	Local		99.266817	238,240.36	101.427442	243,425.86	5,185.50	0.05
		Base		99.266817	238,240.36	101.427442	243,425.86	5,185.50	0.05
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	50,000.000	Local		99.476980	49,738.49	97.955294	48,977.65	-760.84	0.01
		Base		99.476980	49,738.49	97.955294	48,977.65	-760.84	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
	40,000.000	Local		99.849875	39,939.95	100.440458	40,176.18	236.23	0.01
		Base		99.849875	39,939.95	100.440458	40,176.18	236.23	0.01
723787AQ0	PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9					1.900000	15 Aug 2030		
	80,000.000	Local		96.249775	76,999.82	94.785652	75,828.52	-1,171.30	0.02
		Base		96.249775	76,999.82	94.785652	75,828.52	-1,171.30	0.02

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723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
	180,000.000	Local		98.890856	178,003.54	96.196916	173,154.45	-4,849.09	0.04
		Base		98.890856	178,003.54	96.196916	173,154.45	-4,849.09	0.04
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026		
	20,000.000	Local		99.984450	19,996.89	97.168809	19,433.76	-563.13	0.00
		Base		99.984450	19,996.89	97.168809	19,433.76	-563.13	0.00
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
	20,000.000	Local		99.942400	19,988.48	98.853344	19,770.67	-217.81	0.00
		Base		99.942400	19,988.48	98.853344	19,770.67	-217.81	0.00
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
	10,000.000	Local		107.840100	10,784.01	105.814128	10,581.41	-202.60	0.00
		Base		107.840100	10,784.01	105.814128	10,581.41	-202.60	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	30,000.000	Local		99.797467	29,939.24	108.798138	32,639.44	2,700.20	0.01
		Base		99.797467	29,939.24	108.798138	32,639.44	2,700.20	0.01
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	200,000.000	Local		136.273885	272,547.77	131.064000	262,128.00	-10,419.77	0.06
		Base		136.273885	272,547.77	131.064000	262,128.00	-10,419.77	0.06
74730DAC7	QATAR ENERGY SR UNSECURED 144A 07/31 2.25					2.250000	12 Jul 2031		
	310,000.000	Local		98.981577	306,842.89	99.056800	307,076.08	233.19	0.07
		Base		98.981577	306,842.89	99.056800	307,076.08	233.19	0.07
74730DAD5	QATAR ENERGY SR UNSECURED 144A 07/51 3.3					3.300000	12 Jul 2051		
	200,000.000	Local		100.000000	200,000.00	102.936800	205,873.60	5,873.60	0.05
		Base		100.000000	200,000.00	102.936800	205,873.60	5,873.60	0.05
74730DAE3	QATAR ENERGY SR UNSECURED 144A 07/41 3.125					3.125000	12 Jul 2041		
	200,000.000	Local		99.637290	199,274.58	101.061600	202,123.20	2,848.62	0.04
		Base		99.637290	199,274.58	101.061600	202,123.20	2,848.62	0.04
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR					1.339000	24 Jun 2026		
	250,000.000	Local		100.000000	250,000.00	98.606667	246,516.67	-3,483.33	0.05
		Base		100.000000	250,000.00	98.606667	246,516.67	-3,483.33	0.05

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75513EAC5	RAYTHEON TECH CORP SR UNSECURED 07/50 3.125				3.125000	01 Jul 2050			
		170,000.000	Local	102.040994	173,469.69	102.519135	174,282.53	812.84	0.04
			Base	102.040994	173,469.69	102.519135	174,282.53	812.84	0.04
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		160,000.000	Local	103.060400	164,896.64	99.821460	159,714.34	-5,182.30	0.04
			Base	103.060400	164,896.64	99.821460	159,714.34	-5,182.30	0.04
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15				3.150000	15 Dec 2024			
		30,000.000	Local	105.509167	31,652.75	104.984835	31,495.45	-157.30	0.01
			Base	105.509167	31,652.75	104.984835	31,495.45	-157.30	0.01
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024			
		50,000.000	Local	99.913920	49,956.96	102.926812	51,463.41	1,506.45	0.01
			Base	99.913920	49,956.96	102.926812	51,463.41	1,506.45	0.01
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050			
		250,000.000	Local	99.361180	248,402.95	132.051000	330,127.50	81,724.55	0.07
		Original Face: 250,000.000	Base	99.361180	248,402.95	132.051000	330,127.50	81,724.55	0.07
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A				2.633000	25 Sep 2059			
		94,420.490	Local	99.999079	94,419.62	100.008880	94,428.87	9.25	0.02
		Original Face: 380,000.000	Base	99.999079	94,419.62	100.008880	94,428.87	9.25	0.02
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A				2.941000	25 Sep 2059			
		126,599.850	Local	99.999115	126,598.73	100.139420	126,776.36	177.63	0.03
		Original Face: 380,000.000	Base	99.999115	126,598.73	100.139420	126,776.36	177.63	0.03
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A				3.044000	25 Sep 2059			
		126,599.850	Local	99.999779	126,599.57	100.177010	126,823.94	224.37	0.03
		Original Face: 380,000.000	Base	99.999779	126,599.57	100.177010	126,823.94	224.37	0.03
76123MAA1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A				1.654000	25 May 2060			
		290,055.290	Local	99.999031	290,052.48	100.238860	290,748.12	695.64	0.06
		Original Face: 810,000.000	Base	99.999031	290,052.48	100.238860	290,748.12	695.64	0.06
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.150000	15 Sep 2043			
		130,000.000	Local	114.757400	149,184.62	122.771071	159,602.39	10,417.77	0.03
			Base	114.757400	149,184.62	122.771071	159,602.39	10,417.77	0.03

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761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	10,000.000	Local		122.169900	12,216.99	121.844420	12,184.44	-32.55	0.00
		Base		122.169900	12,216.99	121.844420	12,184.44	-32.55	0.00
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
	320,000.000	Local		99.753694	319,211.82	104.630508	334,817.63	15,605.81	0.07
		Base		99.753694	319,211.82	104.630508	334,817.63	15,605.81	0.07
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6					1.600000	17 Apr 2023		
	120,000.000	Local		99.972092	119,966.51	101.130081	121,356.10	1,389.59	0.03
		Base		99.972092	119,966.51	101.130081	121,356.10	1,389.59	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
	70,000.000	Local		99.758357	69,830.85	99.179520	69,425.66	-405.19	0.02
		Base		99.758357	69,830.85	99.179520	69,425.66	-405.19	0.02
78397EAS5	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C 144A					3.979000	13 Feb 2053		
	240,000.000	Local		102.826579	246,783.79	102.401160	245,762.78	-1,021.01	0.05
Original Face:	240,000.000	Base		102.826579	246,783.79	102.401160	245,762.78	-1,021.01	0.05
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					0.673880	25 Oct 2064		
	381,504.570	Local		98.233479	374,765.21	99.328710	378,943.57	4,178.36	0.08
Original Face:	470,000.000	Base		98.233479	374,765.21	99.328710	378,943.57	4,178.36	0.08
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6					0.367750	25 Mar 2044		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					1.461220	15 Jun 2039		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A					1.623880	25 Apr 2023		
	380,420.900	Local		100.462669	382,180.99	100.678790	383,003.16	822.17	0.08
Original Face:	4,000,000.000	Base		100.462669	382,180.99	100.678790	383,003.16	822.17	0.08

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78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A				1.590000	15 Jan 2053			
		120,000.000	Local 99.948142	119,937.77	99.036000	118,843.20	-1,094.57		0.03
Original Face:		120,000.000	Base 99.948142	119,937.77	99.036000	118,843.20	-1,094.57		0.03
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023			
		140,000.000	Local 99.764621	139,670.47	103.154099	144,415.74	4,745.27		0.03
			Base 99.764621	139,670.47	103.154099	144,415.74	4,745.27		0.03
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025			
		240,000.000	Local 99.768221	239,443.73	104.906002	251,774.40	12,330.67		0.06
			Base 99.768221	239,443.73	104.906002	251,774.40	12,330.67		0.06
80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A				1.052000	25 Aug 2034			
		92,452.690	Local 99.900003	92,360.24	100.014100	92,465.73	105.49		0.02
Original Face:		29,871,000.000	Base 99.900003	92,360.24	100.014100	92,465.73	105.49		0.02
81375WCS3	SECURITIZED ASSET BACKED RECEI SABR 2005 OP1 M1				0.716880	25 Jan 2035			
		103,484.610	Local 99.239462	102,697.57	99.212120	102,669.28	-28.29		0.02
Original Face:		140,000.000	Base 99.239462	102,697.57	99.212120	102,669.28	-28.29		0.02
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046			
		150,000.000	Local 96.366487	144,549.73	116.681663	175,022.49	30,472.76		0.04
			Base 96.366487	144,549.73	116.681663	175,022.49	30,472.76		0.04
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875000	10 May 2026			
		120,000.000	Local 97.861817	117,434.18	106.127619	127,353.14	9,918.96		0.03
			Base 97.861817	117,434.18	106.127619	127,353.14	9,918.96		0.03
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75				2.750000	06 Apr 2030			
		130,000.000	Local 104.738385	136,159.90	104.553804	135,919.95	-239.95		0.03
			Base 104.738385	136,159.90	104.553804	135,919.95	-239.95		0.03
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050			
		280,000.000	Local 102.045625	285,727.75	106.798924	299,036.99	13,309.24		0.07
			Base 102.045625	285,727.75	106.798924	299,036.99	13,309.24		0.07
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024			
		200,000.000	Local 100.424440	200,848.88	106.751007	213,502.01	12,653.13		0.05
			Base 100.424440	200,848.88	106.751007	213,502.01	12,653.13		0.05

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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	
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5				4.500000	20 Oct 2025			
		150,000.000	Local 100.676080	151,014.12	105.132949	157,699.42	6,685.30		0.03
			Base 100.676080	151,014.12	105.132949	157,699.42	6,685.30		0.03
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028			
		140,000.000	Local 100.277843	140,388.98	109.267288	152,974.20	12,585.22		0.03
Original Face:		140,000.000	Base 100.277843	140,388.98	109.267288	152,974.20	12,585.22		0.03
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039			
		24,493.790	Local 100.000000	24,493.79	106.732500	26,142.83	1,649.04		0.01
Original Face:		30,000.000	Base 100.000000	24,493.79	106.732500	26,142.83	1,649.04		0.01
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1				2.690000	01 Jul 2044			
		52,691.750	Local 100.000000	52,691.75	104.581130	55,105.63	2,413.88		0.01
Original Face:		60,000.000	Base 100.000000	52,691.75	104.581130	55,105.63	2,413.88		0.01
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845000	10 Mar 2027			
		63,993.440	Local 100.000000	63,993.44	103.090480	65,971.14	1,977.70		0.01
Original Face:		130,000.000	Base 100.000000	63,993.44	103.090480	65,971.14	1,977.70		0.01
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1				3.113000	10 Mar 2029			
		213,528.230	Local 100.000000	213,528.23	104.774350	223,722.82	10,194.59		0.05
Original Face:		280,000.000	Base 100.000000	213,528.23	104.774350	223,722.82	10,194.59		0.05
831641FR1	SMALL BUSINESS ADMINISTRATION SBIC 2021 10A 1				1.667000	10 Mar 2031			
		114,466.970	Local 100.000000	114,466.97	100.592560	115,145.26	678.29		0.03
Original Face:		120,000.000	Base 100.000000	114,466.97	100.592560	115,145.26	678.29		0.03
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A				1.109750	15 Jun 2037			
		378,253.810	Local 100.000000	378,253.81	100.965170	381,904.60	3,650.79		0.08
Original Face:		490,000.000	Base 100.000000	378,253.81	100.965170	381,904.60	3,650.79		0.08
83410JAA6	SOHO TRUST 2021 SOHO SOHO 2021 SOHO A 144A				2.696589	10 Aug 2038			
		470,000.000	Local 99.086836	465,708.13	97.310570	457,359.68	-8,348.45		0.10
Original Face:		470,000.000	Base 99.086836	465,708.13	97.310570	457,359.68	-8,348.45		0.10
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042			
		270,000.000	Local 99.318922	268,161.09	125.875000	339,862.50	71,701.41		0.07
			Base 99.318922	268,161.09	125.875000	339,862.50	71,701.41		0.07

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857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
	380,000.000	Local		100.842245	383,200.53	105.723800	401,750.44	18,549.91	0.09
		Base		100.842245	383,200.53	105.723800	401,750.44	18,549.91	0.09
86358EKJ4	STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8					1.301880	25 Aug 2034		
	160,000.000	Local		100.249194	160,398.71	100.252110	160,403.38	4.67	0.04
	Original Face: 160,000.000	Base		100.249194	160,398.71	100.252110	160,403.38	4.67	0.04
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3					5.300000	01 Apr 2044		
	10,000.000	Local		106.993000	10,699.30	114.825851	11,482.59	783.29	0.00
		Base		106.993000	10,699.30	114.825851	11,482.59	783.29	0.00
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4					5.400000	01 Oct 2047		
	50,000.000	Local		119.998600	59,999.30	117.705232	58,852.62	-1,146.68	0.01
		Base		119.998600	59,999.30	117.705232	58,852.62	-1,146.68	0.01
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	460,000.000	Local		107.039830	492,383.22	115.751000	532,454.60	40,071.38	0.12
		Base		107.039830	492,383.22	115.751000	532,454.60	40,071.38	0.12
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
	200,000.000	Local		99.944135	199,888.27	100.592455	201,184.91	1,296.64	0.04
		Base		99.944135	199,888.27	100.592455	201,184.91	1,296.64	0.04
87264ABB0	T MOBILE USA INC SR SECURED 04/25 3.5					3.500000	15 Apr 2025		
	70,000.000	Local		103.756743	72,629.72	105.989746	74,192.82	1,563.10	0.02
		Base		103.756743	72,629.72	105.989746	74,192.82	1,563.10	0.02
87264ABD6	T MOBILE USA INC SR SECURED 04/27 3.75					3.750000	15 Apr 2027		
	20,000.000	Local		104.706200	20,941.24	108.356696	21,671.34	730.10	0.00
		Base		104.706200	20,941.24	108.356696	21,671.34	730.10	0.00
87264ABF1	T MOBILE USA INC SR SECURED 04/30 3.875					3.875000	15 Apr 2030		
	230,000.000	Local		103.386817	237,789.68	109.512537	251,878.84	14,089.16	0.06
		Base		103.386817	237,789.68	109.512537	251,878.84	14,089.16	0.06
87264ABL8	T MOBILE USA INC SR SECURED 02/41 3					3.000000	15 Feb 2041		
	60,000.000	Local		97.690167	58,614.10	97.909279	58,745.57	131.47	0.01
		Base		97.690167	58,614.10	97.909279	58,745.57	131.47	0.01

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87264ABN4	T MOBILE USA INC SR SECURED 02/51 3.3					3.300000	15 Feb 2051		
	10,000.000	Local		97.044300	9,704.43	98.035528	9,803.55	99.12	0.00
		Base		97.044300	9,704.43	98.035528	9,803.55	99.12	0.00
87264ABX2	T MOBILE USA INC SR SECURED 11/31 2.25					2.250000	15 Nov 2031		
	80,000.000	Local		99.990925	79,992.74	97.148371	77,718.70	-2,274.04	0.02
		Base		99.990925	79,992.74	97.148371	77,718.70	-2,274.04	0.02
87264ACA1	T MOBILE USA INC SR SECURED 02/28 2.05					2.050000	15 Feb 2028		
	20,000.000	Local		102.223050	20,444.61	99.341680	19,868.34	-576.27	0.00
		Base		102.223050	20,444.61	99.341680	19,868.34	-576.27	0.00
87264ACB9	T MOBILE USA INC SR SECURED 02/31 2.55					2.550000	15 Feb 2031		
	50,000.000	Local		103.835640	51,917.82	99.608230	49,804.12	-2,113.70	0.01
		Base		103.835640	51,917.82	99.608230	49,804.12	-2,113.70	0.01
87264ACM5	T MOBILE USA INC SR SECURED 144A 10/52 3.4					3.400000	15 Oct 2052		
	150,000.000	Local		102.031287	153,046.93	99.885222	149,827.83	-3,219.10	0.03
		Base		102.031287	153,046.93	99.885222	149,827.83	-3,219.10	0.03
87264ACP8	T MOBILE USA INC SR SECURED 144A 03/32 2.7					2.700000	15 Mar 2032		
	150,000.000	Local		99.938380	149,907.57	100.752157	151,128.24	1,220.67	0.03
		Base		99.938380	149,907.57	100.752157	151,128.24	1,220.67	0.03
872898AC5	TSMC ARIZONA CORP COMPANY GUAR 10/31 2.5					2.500000	25 Oct 2031		
	540,000.000	Local		99.747457	538,636.27	101.390423	547,508.28	8,872.01	0.12
		Base		99.747457	538,636.27	101.390423	547,508.28	8,872.01	0.12
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	90,000.000	Local		103.265856	92,939.27	103.096178	92,786.56	-152.71	0.02
		Base		103.265856	92,939.27	103.096178	92,786.56	-152.71	0.02
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local		103.126560	154,689.84	124.538961	186,808.44	32,118.60	0.04
		Base		103.126560	154,689.84	124.538961	186,808.44	32,118.60	0.04
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595					3.595000	19 Jan 2028		
	370,000.000	Local		94.925697	351,225.08	106.196874	392,928.43	41,703.35	0.09
		Base		94.925697	351,225.08	106.196874	392,928.43	41,703.35	0.09

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880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9				2.900000	01 Mar 2030			
		260,000.000	Local	100.685269	261,781.70	101.673149	264,350.19	2,568.49	0.06
			Base	100.685269	261,781.70	101.673149	264,350.19	2,568.49	0.06
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15				4.150000	15 May 2048			
		110,000.000	Local	100.394355	110,433.79	125.185263	137,703.79	27,270.00	0.03
			Base	100.394355	110,433.79	125.185263	137,703.79	27,270.00	0.03
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75				1.750000	04 May 2030			
		40,000.000	Local	99.849425	39,939.77	98.167596	39,267.04	-672.73	0.01
			Base	99.849425	39,939.77	98.167596	39,267.04	-672.73	0.01
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375				2.375000	26 Aug 2029			
		210,000.000	Local	99.222738	208,367.75	102.676116	215,619.84	7,252.09	0.05
			Base	99.222738	208,367.75	102.676116	215,619.84	7,252.09	0.05
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7				3.700000	15 Apr 2050			
		140,000.000	Local	112.475164	157,465.23	117.647542	164,706.56	7,241.33	0.04
			Base	112.475164	157,465.23	117.647542	164,706.56	7,241.33	0.04
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038			
		70,000.000	Local	142.943757	100,060.63	141.833001	99,283.10	-777.53	0.02
			Base	142.943757	100,060.63	141.833001	99,283.10	-777.53	0.02
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040			
		50,000.000	Local	129.633520	64,816.76	125.088467	62,544.23	-2,272.53	0.01
			Base	129.633520	64,816.76	125.088467	62,544.23	-2,272.53	0.01
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75				0.750000	12 Jun 2023			
		130,000.000	Local	99.964146	129,953.39	100.013368	130,017.38	63.99	0.03
			Base	99.964146	129,953.39	100.013368	130,017.38	63.99	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15				1.150000	12 Jun 2025			
		70,000.000	Local	99.996471	69,997.53	99.202489	69,441.74	-555.79	0.02
			Base	99.996471	69,997.53	99.202489	69,441.74	-555.79	0.02
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45				4.450000	01 Aug 2042			
		60,000.000	Local	97.663933	58,598.36	117.266852	70,360.11	11,761.75	0.02
			Base	97.663933	58,598.36	117.266852	70,360.11	11,761.75	0.02

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893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	30,000.000	Local		112.552600	33,765.78	122.117869	36,635.36	2,869.58	0.01
		Base		112.552600	33,765.78	122.117869	36,635.36	2,869.58	0.01
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR					3.126000	13 Aug 2030		
	500,000.000	Local		107.028890	535,144.45	104.620601	523,103.01	-12,041.44	0.11
		Base		107.028890	535,144.45	104.620601	523,103.01	-12,041.44	0.11
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5					4.500000	26 Jun 2048		
	200,000.000	Local		135.117930	270,235.86	130.982355	261,964.71	-8,271.15	0.06
		Base		135.117930	270,235.86	130.982355	261,964.71	-8,271.15	0.06
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75					1.750000	21 Apr 2022		
	200,000.000	Local		99.979925	199,959.85	100.313819	200,627.64	667.79	0.04
		Base		99.979925	199,959.85	100.313819	200,627.64	667.79	0.04
90278LBD0	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C15 C					5.109141	15 Dec 2051		
	200,000.000	Local		102.583575	205,167.15	107.323260	214,646.52	9,479.37	0.05
	Original Face: 200,000.000	Base		102.583575	205,167.15	107.323260	214,646.52	9,479.37	0.05
90327QD55	USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125					2.125000	01 May 2030		
	150,000.000	Local		99.756480	149,634.72	100.083956	150,125.93	491.21	0.03
		Base		99.756480	149,634.72	100.083956	150,125.93	491.21	0.03
90353KBC2	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C13 B					4.786300	15 Oct 2051		
	220,000.000	Local		112.113759	246,650.27	109.433120	240,752.86	-5,897.41	0.05
	Original Face: 220,000.000	Base		112.113759	246,650.27	109.433120	240,752.86	-5,897.41	0.05
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	110,000.000	Local		99.888055	109,876.86	108.067081	118,873.79	8,996.93	0.03
		Base		99.888055	109,876.86	108.067081	118,873.79	8,996.93	0.03
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	140,000.000	Local		100.163400	140,228.76	118.250393	165,550.55	25,321.79	0.04
		Base		100.163400	140,228.76	118.250393	165,550.55	25,321.79	0.04
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	10,000.000	Local		99.947200	9,994.72	102.592565	10,259.26	264.54	0.00
		Base		99.947200	9,994.72	102.592565	10,259.26	264.54	0.00

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907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	40,000.000	Local		102.319100	40,927.64	113.835489	45,534.20	4,606.56	0.01
		Base		102.319100	40,927.64	113.835489	45,534.20	4,606.56	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	940,000.000	Local		94.679017	889,982.76	108.876000	1,023,434.40	133,451.64	0.22
		Base		94.679017	889,982.76	108.876000	1,023,434.40	133,451.64	0.22
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	160,000.000	Local		99.921763	159,874.82	100.453937	160,726.30	851.48	0.04
		Base		99.921763	159,874.82	100.453937	160,726.30	851.48	0.04
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	980,000.000	Local		131.669536	1,290,361.45	130.570312	1,279,589.06	-10,772.39	0.28
		Base		131.669536	1,290,361.45	130.570312	1,279,589.06	-10,772.39	0.28
912810RK6	US TREASURY N/B 02/45 2.5					2.500000	15 Feb 2045		
	180,000.000	Local		126.377628	227,479.73	110.378906	198,682.03	-28,797.70	0.04
		Base		126.377628	227,479.73	110.378906	198,682.03	-28,797.70	0.04
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	340,000.000	Local		97.923009	332,938.23	117.843750	400,668.75	67,730.52	0.09
		Base		97.923009	332,938.23	117.843750	400,668.75	67,730.52	0.09
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	1,850,000.000	Local		97.505402	1,803,849.94	116.828125	2,161,320.31	357,470.37	0.47
		Base		97.505402	1,803,849.94	116.828125	2,161,320.31	357,470.37	0.47
912810SL3	US TREASURY N/B 02/50 2					2.000000	15 Feb 2050		
	2,930,000.000	Local		111.059197	3,254,034.48	102.027344	2,989,401.18	-264,633.30	0.66
		Base		111.059197	3,254,034.48	102.027344	2,989,401.18	-264,633.30	0.66
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
	4,990,000.000	Local		93.131814	4,647,277.50	85.328125	4,257,873.44	-389,404.06	0.93
		Base		93.131814	4,647,277.50	85.328125	4,257,873.44	-389,404.06	0.93
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
	5,380,000.000	Local		95.276831	5,125,893.50	88.015625	4,735,240.63	-390,652.87	1.04
		Base		95.276831	5,125,893.50	88.015625	4,735,240.63	-390,652.87	1.04

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
	2,040,000.000	Local		96.911540	1,976,995.42	87.593750	1,786,912.50	-190,082.92	0.39
		Base		96.911540	1,976,995.42	87.593750	1,786,912.50	-190,082.92	0.39
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
	2,190,000.000	Local		94.546179	2,070,561.31	93.605469	2,049,959.77	-20,601.54	0.45
		Base		94.546179	2,070,561.31	93.605469	2,049,959.77	-20,601.54	0.45
912810ST6	US TREASURY N/B 11/40 1.375					1.375000	15 Nov 2040		
	1,100,000.000	Local		92.671155	1,019,382.71	91.425781	1,005,683.59	-13,699.12	0.22
		Base		92.671155	1,019,382.71	91.425781	1,005,683.59	-13,699.12	0.22
912810SU3	US TREASURY N/B 02/51 1.875					1.875000	15 Feb 2051		
	4,510,000.000	Local		93.799484	4,230,356.72	99.390625	4,482,517.19	252,160.47	0.98
		Base		93.799484	4,230,356.72	99.390625	4,482,517.19	252,160.47	0.98
912810SW9	US TREASURY N/B 02/41 1.875					1.875000	15 Feb 2041		
	710,000.000	Local		95.796017	680,151.72	99.292969	704,980.08	24,828.36	0.15
		Base		95.796017	680,151.72	99.292969	704,980.08	24,828.36	0.15
912810SX7	US TREASURY N/B 05/51 2.375					2.375000	15 May 2051		
	1,490,000.000	Local		104.561094	1,557,960.30	110.937500	1,652,968.75	95,008.45	0.36
		Base		104.561094	1,557,960.30	110.937500	1,652,968.75	95,008.45	0.36
912810SY5	US TREASURY N/B 05/41 2.25					2.250000	15 May 2041		
	740,000.000	Local		105.412984	780,056.08	105.359375	779,659.38	-396.70	0.17
		Base		105.412984	780,056.08	105.359375	779,659.38	-396.70	0.17
912810SZ2	US TREASURY N/B 08/51 2					2.000000	15 Aug 2051		
	620,000.000	Local		105.654655	655,058.86	102.406250	634,918.75	-20,140.11	0.14
		Base		105.654655	655,058.86	102.406250	634,918.75	-20,140.11	0.14
912810TA6	US TREASURY N/B 08/41 1.75					1.750000	15 Aug 2041		
	1,200,000.000	Local		96.289639	1,155,475.67	97.265625	1,167,187.50	11,711.83	0.26
		Base		96.289639	1,155,475.67	97.265625	1,167,187.50	11,711.83	0.26
912810TB4	US TREASURY N/B 11/51 1.875					1.875000	15 Nov 2051		
	1,030,000.000	Local		99.544200	1,025,305.26	99.671875	1,026,620.31	1,315.05	0.22
		Base		99.544200	1,025,305.26	99.671875	1,026,620.31	1,315.05	0.22

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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912810TC2	US TREASURY N/B 11/41 2	1,910,000.000	Local	100.409951	1,917,830.06	101.468750	1,938,053.13	20,223.07	0.42
			Base	100.409951	1,917,830.06	101.468750	1,938,053.13	20,223.07	0.42
9128285C0	US TREASURY N/B 09/25 3	290,000.000	Local	99.880466	289,653.35	106.871094	309,926.17	20,272.82	0.07
			Base	99.880466	289,653.35	106.871094	309,926.17	20,272.82	0.07
912828Y79	US TREASURY N/B 07/25 2.875	10,000.000	Local	99.814100	9,981.41	106.308594	10,630.86	649.45	0.00
			Base	99.814100	9,981.41	106.308594	10,630.86	649.45	0.00
912828ZT0	US TREASURY N/B 05/25 0.25	4,850,000.000	Local	99.958554	4,847,989.85	97.304688	4,719,277.37	-128,712.48	1.03
			Base	99.958554	4,847,989.85	97.304688	4,719,277.37	-128,712.48	1.03
912828ZW3	US TREASURY N/B 06/25 0.25	90,000.000	Local	99.814133	89,832.72	97.187500	87,468.75	-2,363.97	0.02
			Base	99.814133	89,832.72	97.187500	87,468.75	-2,363.97	0.02
91282CAT8	US TREASURY N/B 10/25 0.25	200,000.000	Local	99.484520	198,969.04	96.691406	193,382.81	-5,586.23	0.04
			Base	99.484520	198,969.04	96.691406	193,382.81	-5,586.23	0.04
91282CAW1	US TREASURY N/B 11/23 0.25	10,000.000	Local	100.064000	10,006.40	99.187500	9,918.75	-87.65	0.00
			Base	100.064000	10,006.40	99.187500	9,918.75	-87.65	0.00
91282CAY7	US TREASURY N/B 11/27 0.625	1,530,000.000	Local	99.837880	1,527,519.56	95.855469	1,466,588.68	-60,930.88	0.32
			Base	99.837880	1,527,519.56	95.855469	1,466,588.68	-60,930.88	0.32
91282CBB6	US TREASURY N/B 12/27 0.625	993,300.000	Local	99.782340	991,137.98	95.761719	951,201.15	-39,936.83	0.21
			Base	99.782340	991,137.98	95.761719	951,201.15	-39,936.83	0.21
91282CBH3	US TREASURY N/B 01/26 0.375	150,000.000	Local	99.600460	149,400.69	96.789062	145,183.59	-4,217.10	0.03
			Base	99.600460	149,400.69	96.789062	145,183.59	-4,217.10	0.03

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91282CBJ9	US TREASURY N/B 01/28 0.75					0.750000	31 Jan 2028		
	3,770,000.000	Local	99.976260	3,769,104.99	96.378906	3,633,484.76	-135,620.23	0.80	
		Base	99.976260	3,769,104.99	96.378906	3,633,484.76	-135,620.23	0.80	
91282CBS9	US TREASURY N/B 03/28 1.25					1.250000	31 Mar 2028		
	1,590,000.000	Local	99.774331	1,586,411.87	99.191406	1,577,143.36	-9,268.51	0.35	
		Base	99.774331	1,586,411.87	99.191406	1,577,143.36	-9,268.51	0.35	
91282CBW0	US TREASURY N/B 04/26 0.75					0.750000	30 Apr 2026		
	2,310,000.000	Local	99.580132	2,300,301.04	98.070312	2,265,424.21	-34,876.83	0.50	
		Base	99.580132	2,300,301.04	98.070312	2,265,424.21	-34,876.83	0.50	
91282CBZ3	US TREASURY N/B 04/28 1.25					1.250000	30 Apr 2028		
	9,140,000.000	Local	99.611835	9,104,521.68	99.171875	9,064,309.38	-40,212.30	1.99	
		Base	99.611835	9,104,521.68	99.171875	9,064,309.38	-40,212.30	1.99	
91282CCB5	US TREASURY N/B 05/31 1.625					1.625000	15 May 2031		
	1,770,000.000	Local	101.654002	1,799,275.83	101.375000	1,794,337.50	-4,938.33	0.39	
		Base	101.654002	1,799,275.83	101.375000	1,794,337.50	-4,938.33	0.39	
91282CCE9	US TREASURY N/B 05/28 1.25					1.250000	31 May 2028		
	2,010,000.000	Local	99.782949	2,005,637.28	99.093750	1,991,784.38	-13,852.90	0.44	
		Base	99.782949	2,005,637.28	99.093750	1,991,784.38	-13,852.90	0.44	
91282CCH2	US TREASURY N/B 06/28 1.25					1.250000	30 Jun 2028		
	3,460,000.000	Local	99.912937	3,456,987.63	99.058594	3,427,427.35	-29,560.28	0.75	
		Base	99.912937	3,456,987.63	99.058594	3,427,427.35	-29,560.28	0.75	
91282CCR0	US TREASURY N/B 07/28 1					1.000000	31 Jul 2028		
	1,690,000.000	Local	99.682821	1,684,639.68	97.437500	1,646,693.75	-37,945.93	0.36	
		Base	99.682821	1,684,639.68	97.437500	1,646,693.75	-37,945.93	0.36	
91282CCS8	US TREASURY N/B 08/31 1.25					1.250000	15 Aug 2031		
	1,550,000.000	Local	99.239021	1,538,204.82	97.890625	1,517,304.69	-20,900.13	0.33	
		Base	99.239021	1,538,204.82	97.890625	1,517,304.69	-20,900.13	0.33	
91282CCV1	US TREASURY N/B 08/28 1.125					1.125000	31 Aug 2028		
	3,670,000.000	Local	99.935841	3,667,645.38	98.148438	3,602,047.67	-65,597.71	0.79	
		Base	99.935841	3,667,645.38	98.148438	3,602,047.67	-65,597.71	0.79	

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91282CCY5	US TREASURY N/B 09/28 1.25					1.250000	30 Sep 2028		
	1,920,000.000	Local		99.472772	1,909,877.23	98.910156	1,899,075.00	-10,802.23	0.42
		Base		99.472772	1,909,877.23	98.910156	1,899,075.00	-10,802.23	0.42
91282CDF5	US TREASURY N/B 10/28 1.375					1.375000	31 Oct 2028		
	2,890,000.000	Local		99.443011	2,873,903.02	99.687500	2,880,968.75	7,065.73	0.63
		Base		99.443011	2,873,903.02	99.687500	2,880,968.75	7,065.73	0.63
91282CDG3	US TREASURY N/B 10/26 1.125					1.125000	31 Oct 2026		
	3,660,000.000	Local		99.850131	3,654,514.79	99.398438	3,637,982.83	-16,531.96	0.80
		Base		99.850131	3,654,514.79	99.398438	3,637,982.83	-16,531.96	0.80
91282CDJ7	US TREASURY N/B 11/31 1.375					1.375000	15 Nov 2031		
	420,000.000	Local		99.841860	419,335.81	98.859375	415,209.38	-4,126.43	0.09
		Base		99.841860	419,335.81	98.859375	415,209.38	-4,126.43	0.09
91282CDK4	US TREASURY N/B 11/26 1.25					1.250000	30 Nov 2026		
	20,000.000	Local		100.242000	20,048.40	100.000000	20,000.00	-48.40	0.00
		Base		100.242000	20,048.40	100.000000	20,000.00	-48.40	0.00
91282CDP3	WI TREASURY SEC. 12/28 1.375					1.375000	31 Dec 2028		
	1,770,000.000	Local		99.304493	1,757,689.53	99.640625	1,763,639.06	5,949.53	0.39
		Base		99.304493	1,757,689.53	99.640625	1,763,639.06	5,949.53	0.39
91282CDQ1	US TREASURY N/B 12/26 1.25					1.125000	31 Dec 2026		
	760,000.000	Local		99.937142	759,522.28	99.960938	759,703.13	180.85	0.17
		Base		99.937142	759,522.28	99.960938	759,703.13	180.85	0.17
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	70,000.000	Local		99.719914	69,803.94	111.944345	78,361.04	8,557.10	0.02
		Base		99.719914	69,803.94	111.944345	78,361.04	8,557.10	0.02
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
	80,000.000	Local		99.634400	79,707.52	108.464855	86,771.88	7,064.36	0.02
		Base		99.634400	79,707.52	108.464855	86,771.88	7,064.36	0.02
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7					5.700000	15 Oct 2040		
	50,000.000	Local		116.264100	58,132.05	139.578616	69,789.31	11,657.26	0.02
		Base		116.264100	58,132.05	139.578616	69,789.31	11,657.26	0.02

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91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	80,000.000	Local		103.958313	83,166.65	108.473902	86,779.12	3,612.47	0.02
		Base		103.958313	83,166.65	108.473902	86,779.12	3,612.47	0.02
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	10,000.000	Local		100.995400	10,099.54	101.418511	10,141.85	42.31	0.00
		Base		100.995400	10,099.54	101.418511	10,141.85	42.31	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	20,000.000	Local		126.910900	25,382.18	124.298727	24,859.75	-522.43	0.01
		Base		126.910900	25,382.18	124.298727	24,859.75	-522.43	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	40,000.000	Local		101.234975	40,493.99	112.166849	44,866.74	4,372.75	0.01
		Base		101.234975	40,493.99	112.166849	44,866.74	4,372.75	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	10,000.000	Local		130.964100	13,096.41	128.057110	12,805.71	-290.70	0.00
		Base		130.964100	13,096.41	128.057110	12,805.71	-290.70	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	20,000.000	Local		101.380150	20,276.03	115.491603	23,098.32	2,822.29	0.01
		Base		101.380150	20,276.03	115.491603	23,098.32	2,822.29	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	50,000.000	Local		102.231420	51,115.71	120.194579	60,097.29	8,981.58	0.01
		Base		102.231420	51,115.71	120.194579	60,097.29	8,981.58	0.01
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	20,000.000	Local		99.721000	19,944.20	99.669553	19,933.91	-10.29	0.00
		Base		99.721000	19,944.20	99.669553	19,933.91	-10.29	0.00
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	30,000.000	Local		99.282233	29,784.67	99.382364	29,814.71	30.04	0.01
		Base		99.282233	29,784.67	99.382364	29,814.71	30.04	0.01
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	60,000.000	Local		97.262400	58,357.44	101.809531	61,085.72	2,728.28	0.01
		Base		97.262400	58,357.44	101.809531	61,085.72	2,728.28	0.01

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91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
	90,000.000	Local		99.272133	89,344.92	102.265157	92,038.64	2,693.72	0.02
		Base		99.272133	89,344.92	102.265157	92,038.64	2,693.72	0.02
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	10,000.000	Local		105.527700	10,552.77	103.726217	10,372.62	-180.15	0.00
		Base		105.527700	10,552.77	103.726217	10,372.62	-180.15	0.00
91324PEF5	UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25					3.250000	15 May 2051		
	40,000.000	Local		110.636100	44,254.44	108.607769	43,443.11	-811.33	0.01
		Base		110.636100	44,254.44	108.607769	43,443.11	-811.33	0.01
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
	400,000.000	Local		106.762570	427,050.28	115.126000	460,504.00	33,453.72	0.10
	Original Face:	Base		106.762570	427,050.28	115.126000	460,504.00	33,453.72	0.10
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	490,000.000	Local		116.046306	568,626.90	134.251000	657,829.90	89,203.00	0.14
		Base		116.046306	568,626.90	134.251000	657,829.90	89,203.00	0.14
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local		95.659450	38,263.78	112.093272	44,837.31	6,573.53	0.01
		Base		95.659450	38,263.78	112.093272	44,837.31	6,573.53	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	40,000.000	Local		121.625050	48,650.02	129.116350	51,646.54	2,996.52	0.01
		Base		121.625050	48,650.02	129.116350	51,646.54	2,996.52	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	40,000.000	Local		116.690000	46,676.00	116.355210	46,542.08	-133.92	0.01
		Base		116.690000	46,676.00	116.355210	46,542.08	-133.92	0.01
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	50,000.000	Local		94.061860	47,030.93	104.166073	52,083.04	5,052.11	0.01
		Base		94.061860	47,030.93	104.166073	52,083.04	5,052.11	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	30,000.000	Local		103.518800	31,055.64	130.200346	39,060.10	8,004.46	0.01
		Base		103.518800	31,055.64	130.200346	39,060.10	8,004.46	0.01

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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, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	30,000.000	Local		110.276033	33,082.81	139.934164	41,980.25	8,897.44	0.01
		Base		110.276033	33,082.81	139.934164	41,980.25	8,897.44	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	230,000.000	Local		99.605570	229,092.81	111.154731	255,655.88	26,563.07	0.06
		Base		99.605570	229,092.81	111.154731	255,655.88	26,563.07	0.06
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	510,000.000	Local		117.770661	600,630.37	117.715212	600,347.58	-282.79	0.13
		Base		117.770661	600,630.37	117.715212	600,347.58	-282.79	0.13
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local		99.858420	49,929.21	110.909875	55,454.94	5,525.73	0.01
		Base		99.858420	49,929.21	110.909875	55,454.94	5,525.73	0.01
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	130,000.000	Local		121.614062	158,098.28	116.208396	151,070.91	-7,027.37	0.03
		Base		121.614062	158,098.28	116.208396	151,070.91	-7,027.37	0.03
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	50,000.000	Local		99.740980	49,870.49	105.914474	52,957.24	3,086.75	0.01
		Base		99.740980	49,870.49	105.914474	52,957.24	3,086.75	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	20,000.000	Local		99.966400	19,993.28	105.668055	21,133.61	1,140.33	0.00
		Base		99.966400	19,993.28	105.668055	21,133.61	1,140.33	0.00
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
	30,000.000	Local		99.590967	29,877.29	94.753496	28,426.05	-1,451.24	0.01
		Base		99.590967	29,877.29	94.753496	28,426.05	-1,451.24	0.01
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	140,000.000	Local		100.189307	140,265.03	95.297501	133,416.50	-6,848.53	0.03
		Base		100.189307	140,265.03	95.297501	133,416.50	-6,848.53	0.03
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	110,000.000	Local		99.746182	109,720.80	95.264015	104,790.42	-4,930.38	0.02
		Base		99.746182	109,720.80	95.264015	104,790.42	-4,930.38	0.02

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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
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1					2.100000	22 Mar 2028		
	80,000.000	Local	99.959688	79,967.75	100.271360	80,217.09	249.34	0.02	
		Base	99.959688	79,967.75	100.271360	80,217.09	249.34	0.02	
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
	250,000.000	Local	99.617388	249,043.47	101.002246	252,505.62	3,462.15	0.06	
		Base	99.617388	249,043.47	101.002246	252,505.62	3,462.15	0.06	
92343VGM0	VERIZON COMMUNICATIONS SR UNSECURED 144A 03/32 2.355					2.355000	15 Mar 2032		
	361,000.000	Local	100.078986	361,285.14	98.654073	356,141.20	-5,143.94	0.08	
		Base	100.078986	361,285.14	98.654073	356,141.20	-5,143.94	0.08	
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	250,000.000	Local	98.205520	245,513.80	106.631473	266,578.68	21,064.88	0.06	
		Base	98.205520	245,513.80	106.631473	266,578.68	21,064.88	0.06	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	110,000.000	Local	130.224245	143,246.67	126.244510	138,868.96	-4,377.71	0.03	
		Base	130.224245	143,246.67	126.244510	138,868.96	-4,377.71	0.03	
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	80,000.000	Local	98.016563	78,413.25	112.606071	90,084.86	11,671.61	0.02	
		Base	98.016563	78,413.25	112.606071	90,084.86	11,671.61	0.02	
931142EQ2	WALMART INC SR UNSECURED 09/29 2.375					2.375000	24 Sep 2029		
	20,000.000	Local	104.094050	20,818.81	104.417117	20,883.42	64.61	0.00	
		Base	104.094050	20,818.81	104.417117	20,883.42	64.61	0.00	
931142ES8	WALMART INC SR UNSECURED 09/28 1.5					1.500000	22 Sep 2028		
	30,000.000	Local	99.898000	29,969.40	99.471095	29,841.33	-128.07	0.01	
		Base	99.898000	29,969.40	99.471095	29,841.33	-128.07	0.01	
931142ET6	WALMART INC SR UNSECURED 09/31 1.8					1.800000	22 Sep 2031		
	20,000.000	Local	99.654050	19,930.81	99.118310	19,823.66	-107.15	0.00	
		Base	99.654050	19,930.81	99.118310	19,823.66	-107.15	0.00	
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	60,000.000	Local	100.556517	60,333.91	102.893341	61,736.00	1,402.09	0.01	
		Base	100.556517	60,333.91	102.893341	61,736.00	1,402.09	0.01	

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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
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	220,000.000	Local		100.243668	220,536.07	111.480218	245,256.48	24,720.41	0.05
		Base		100.243668	220,536.07	111.480218	245,256.48	24,720.41	0.05
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	50,000.000	Local		100.190800	50,095.40	118.895394	59,447.70	9,352.30	0.01
		Base		100.190800	50,095.40	118.895394	59,447.70	9,352.30	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	310,000.000	Local		98.462029	305,232.29	125.206422	388,139.91	82,907.62	0.09
		Base		98.462029	305,232.29	125.206422	388,139.91	82,907.62	0.09
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
	120,000.000	Local		102.292317	122,750.78	105.083460	126,100.15	3,349.37	0.03
	Original Face: 120,000.000	Base		102.292317	122,750.78	105.083460	126,100.15	3,349.37	0.03
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931000	15 Jul 2048		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
	400,000.000	Local		96.761398	387,045.59	107.571958	430,287.83	43,242.24	0.09
		Base		96.761398	387,045.59	107.571958	430,287.83	43,242.24	0.09
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	70,000.000	Local		99.921186	69,944.83	105.081466	73,557.03	3,612.20	0.02
		Base		99.921186	69,944.83	105.081466	73,557.03	3,612.20	0.02
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	260,000.000	Local		99.866908	259,653.96	112.032995	291,285.79	31,631.83	0.06
		Base		99.866908	259,653.96	112.032995	291,285.79	31,631.83	0.06
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	40,000.000	Local		99.611650	39,844.66	104.059054	41,623.62	1,778.96	0.01
		Base		99.611650	39,844.66	104.059054	41,623.62	1,778.96	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	150,000.000	Local		112.698033	169,047.05	116.284085	174,426.13	5,379.08	0.04
		Base		112.698033	169,047.05	116.284085	174,426.13	5,379.08	0.04

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Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	1,010,000.000	Local		121.600545	1,228,165.50	137.031581	1,384,018.97	155,853.47	0.30
		Base		121.600545	1,228,165.50	137.031581	1,384,018.97	155,853.47	0.30
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	130,000.000	Local		100.032515	130,042.27	101.809171	132,351.92	2,309.65	0.03
		Base		100.032515	130,042.27	101.809171	132,351.92	2,309.65	0.03
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
	80,000.000	Local		100.000000	80,000.00	101.700632	81,360.51	1,360.51	0.02
		Base		100.000000	80,000.00	101.700632	81,360.51	1,360.51	0.02
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.35					4.350000	01 Feb 2025		
	30,000.000	Local		99.975767	29,992.73	104.502000	31,350.60	1,357.87	0.01
		Base		99.975767	29,992.73	104.502000	31,350.60	1,357.87	0.01
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					1.971750	13 Jan 2023		
	20,000.000	Local		100.000000	20,000.00	99.853000	19,970.60	-29.40	0.00
		Base		100.000000	20,000.00	99.853000	19,970.60	-29.40	0.00
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	100,000.000	Local		116.838480	116,838.48	135.381149	135,381.15	18,542.67	0.03
		Base		116.838480	116,838.48	135.381149	135,381.15	18,542.67	0.03
969457BX7	WILLIAMS COMPANIES INC SR UNSECURED 11/30 3.5					3.500000	15 Nov 2030		
	100,000.000	Local		110.250600	110,250.60	106.399947	106,399.95	-3,850.65	0.02
		Base		110.250600	110,250.60	106.399947	106,399.95	-3,850.65	0.02
96949LAC9	WILLIAMS COMPANIES INC SR UNSECURED 09/45 5.1					5.100000	15 Sep 2045		
	80,000.000	Local		124.741588	99,793.27	123.264763	98,611.81	-1,181.46	0.02
		Base		124.741588	99,793.27	123.264763	98,611.81	-1,181.46	0.02
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	200,000.000	Local		103.967870	207,935.74	108.025191	216,050.38	8,114.64	0.05
		Base		103.967870	207,935.74	108.025191	216,050.38	8,114.64	0.05
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	50,000.000	Local		121.045540	60,522.77	119.912835	59,956.42	-566.35	0.01
		Base		121.045540	60,522.77	119.912835	59,956.42	-566.35	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
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	110,000.000	Local		117.268136	128,994.95	141.137396	155,251.14	26,256.19	0.03
		Base		117.268136	128,994.95	141.137396	155,251.14	26,256.19	0.03
98879FAA6	ZH TRUST ZILLO 2021 2 A 144A					2.349400	17 Oct 2027		
	240,000.000	Local		99.999875	239,999.70	99.187660	238,050.38	-1,949.32	0.05
	Original Face: 240,000.000	Base		99.999875	239,999.70	99.187660	238,050.38	-1,949.32	0.05
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875					3.875000	23 Apr 2023		
	610,000.000	Local		100.142062	610,866.58	103.965000	634,186.50	23,319.92	0.14
		Base		100.142062	610,866.58	103.965000	634,186.50	23,319.92	0.14
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875					5.875000	16 Sep 2043		
	600,000.000	Local		117.069210	702,415.26	135.994200	815,965.20	113,549.94	0.18
		Base		117.069210	702,415.26	135.994200	815,965.20	113,549.94	0.18
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375					5.375000	17 Oct 2023		
	920,000.000	Local		103.758685	954,579.90	107.807180	991,826.06	37,246.16	0.22
		Base		103.758685	954,579.90	107.807180	991,826.06	37,246.16	0.22
US DOLLAR Total									
	237,255,821.570	Local			232,219,789.79		236,142,369.99	3,922,580.20	51.75
Original Face:	197,232,670.010	Base			232,219,789.79		236,142,369.99	3,922,580.20	51.75
FIXED INCOME Total									
	237,255,821.570	Base			232,219,789.79		236,142,369.99	3,922,580.20	51.75
Original Face:	197,232,670.010								

Holdings

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 PURCHASED - CALLS

US DOLLAR Exchange Rate: 1.000000

ADI221KL6	US BOND FUTR OPTN FEB22C 162 JAN22 162 CALL					21 Jan 2022			
4,000.000		4.000	Local 1.720480	6,881.92	0.718750		2,875.00	-4,006.92	0.00
			Base 1.720480	6,881.92	0.718750		2,875.00	-4,006.92	0.00

ADI229W69	US 10YR FUT OPTN FEB22C 131 JAN22 131 CALL					21 Jan 2022			
10,000.000		10.000	Local 0.611105	6,111.05	0.343750		3,437.50	-2,673.55	0.00
			Base 0.611105	6,111.05	0.343750		3,437.50	-2,673.55	0.00

ADI22BB34	US 10YR FUT OPTN FEB22C 130.5 JAN22 130.5 CALL					21 Jan 2022			
10,000.000		10.000	Local 0.814230	8,142.30	0.578125		5,781.25	-2,361.05	0.00
			Base 0.814230	8,142.30	0.578125		5,781.25	-2,361.05	0.00

ADI22MP35	US LONG BND W5 OP DEC21C 161 DEC21 161 CALL					31 Dec 2021			
13,000.000		13.000	Local 0.520961	6,772.49	0.031250		406.25	-6,366.24	0.00
			Base 0.520961	6,772.49	0.031250		406.25	-6,366.24	0.00

ADI22NGK5	US BOND FUTR OPTN FEB22C 161.5 JAN22 161.5 CALL					21 Jan 2022			
10,000.000		10.000	Local 1.181418	11,814.18	0.890625		8,906.25	-2,907.93	0.00
			Base 1.181418	11,814.18	0.890625		8,906.25	-2,907.93	0.00

ADI22PL73	US BOND FUTR OPTN FEB22C 159.5 JAN22 159.5 CALL					21 Jan 2022			
5,000.000		5.000	Local 1.423606	7,118.03	1.921875		9,609.38	2,491.35	0.00
			Base 1.423606	7,118.03	1.921875		9,609.38	2,491.35	0.00

ADI22PLB4	US 10Y NOTE W1 OP JAN22C 130.5 JAN22 130.5 CALL					07 Jan 2022			
11,000.000		11.000	Local 0.329855	3,628.41	0.359375		3,953.13	324.72	0.00
			Base 0.329855	3,628.41	0.359375		3,953.13	324.72	0.00

US DOLLAR Total									
63,000.000		63.000	Local	50,468.38			34,968.76	-15,499.62	0.01
			Base	50,468.38			34,968.76	-15,499.62	0.01

OPTIONS PURCHASED - CALLS Total									
63,000.000		63.000	Base	50,468.38			34,968.76	-15,499.62	0.01

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

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

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS

								Exchange Rate:	1.000000
US DOLLAR									
ADI21RDJ3	US 10YR FUT OPTN MAR22P 129.5 FEB22 129.5 PUT					18 Feb 2022			
9,000.000		9.000	Local	0.626730	5,640.57	0.546875	4,921.88	-718.69	0.00
			Base	0.626730	5,640.57	0.546875	4,921.88	-718.69	0.00
ADI22DR66	US BOND FUTR OPTN FEB22P 160 JAN22 160 PUT					21 Jan 2022			
6,000.000		6.000	Local	1.001730	6,010.38	1.187500	7,125.00	1,114.62	0.00
			Base	1.001730	6,010.38	1.187500	7,125.00	1,114.62	0.00
ADI22H504	US BOND FUTR OPTN FEB22P 162 JAN22 162 PUT					21 Jan 2022			
4,000.000		4.000	Local	1.564230	6,256.92	2.281250	9,125.00	2,868.08	0.00
			Base	1.564230	6,256.92	2.281250	9,125.00	2,868.08	0.00
US DOLLAR Total									
19,000.000		19.000	Local		17,907.87		21,171.88	3,264.01	0.00
			Base		17,907.87		21,171.88	3,264.01	0.00
OPTIONS PURCHASED - PUTS Total									
19,000.000		19.000	Base		17,907.87		21,171.88	3,264.01	0.00

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 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 - CALLS

US DOLLAR Exchange Rate: 1.000000

ADI21RT23	US 10YR FUT OPTN FEB22C 132 JAN22 132 CALL					21 Jan 2022			
-40,000.000		-40.000	Local 0.371317	-14,852.68	0.109375		-4,375.00	10,477.68	0.00
			Base 0.371317	-14,852.68	0.109375		-4,375.00	10,477.68	0.00

ADI21TX57	US 10YR FUT OPTN MAR22C 132 FEB22 132 CALL					18 Feb 2022			
-10,000.000		-10.000	Local 0.287333	-2,873.33	0.312500		-3,125.00	-251.67	0.00
			Base 0.287333	-2,873.33	0.312500		-3,125.00	-251.67	0.00

ADI21XD43	US 10YR FUT OPTN FEB22C 131.5 JAN22 131.5 CALL					21 Jan 2022			
-21,000.000		-21.000	Local 0.342020	-7,182.42	0.187500		-3,937.50	3,244.92	0.00
			Base 0.342020	-7,182.42	0.187500		-3,937.50	3,244.92	0.00

ADI225NG5	US 5YR FUTR OPTN FEB22C 121.5 JAN22 121.5 CALL					21 Jan 2022			
-34,000.000		-34.000	Local 0.259759	-8,831.81	0.148438		-5,046.89	3,784.92	0.00
			Base 0.259759	-8,831.81	0.148438		-5,046.89	3,784.92	0.00

ADI226P71	US 5YR FUTR OPTN FEB22C 122 JAN22 122 CALL					21 Jan 2022			
-15,000.000		-15.000	Local 0.302958	-4,544.37	0.046875		-703.13	3,841.24	0.00
			Base 0.302958	-4,544.37	0.046875		-703.13	3,841.24	0.00

ADI229VB9	US 5YR FUTR OPTN FEB22C 121.2 JAN22 121.25 CALL					21 Jan 2022			
-43,000.000		-43.000	Local 0.283881	-12,206.88	0.234375		-10,078.13	2,128.75	0.00
			Base 0.283881	-12,206.88	0.234375		-10,078.13	2,128.75	0.00

ADI22P1F7	US BOND FUTR OPTN FEB22C 164.5 JAN22 164.5 CALL					21 Jan 2022			
-10,000.000		-10.000	Local 0.327958	-3,279.58	0.234375		-2,343.75	935.83	0.00
			Base 0.327958	-3,279.58	0.234375		-2,343.75	935.83	0.00

US DOLLAR Total									
-173,000.000		-173.000	Local	-53,771.07			-29,609.40	24,161.67	0.01
			Base	-53,771.07			-29,609.40	24,161.67	0.01

OPTIONS WRITTEN - CALLS Total									
-173,000.000		-173.000	Base	-53,771.07			-29,609.40	24,161.67	0.01

Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

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

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

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

ADI21RF10	US 10YR FUT OPTN MAR22P 127.5 FEB22 127.5 PUT					18 Feb 2022			
-18,000.000		-18.000	Local 0.232645	-4,187.61	0.156250		-2,812.50	1,375.11	0.00
			Base 0.232645	-4,187.61	0.156250		-2,812.50	1,375.11	0.00

ADI228603	US 5YR FUTR OPTN FEB22P 120.5 JAN22 120.5 PUT					21 Jan 2022			
-19,000.000		-19.000	Local 0.224833	-4,271.83	0.179688		-3,414.07	857.76	0.00
			Base 0.224833	-4,271.83	0.179688		-3,414.07	857.76	0.00

ADI22DRB5	US BOND FUTR OPTN FEB22P 157 JAN22 157 PUT					21 Jan 2022			
-12,000.000		-12.000	Local 0.420145	-5,041.74	0.343750		-4,125.00	916.74	0.00
			Base 0.420145	-5,041.74	0.343750		-4,125.00	916.74	0.00

US DOLLAR Total									
-49,000.000		-49.000	Local	-13,501.18			-10,351.57	3,149.61	0.00
			Base	-13,501.18			-10,351.57	3,149.61	0.00

OPTIONS WRITTEN - PUTS Total

-49,000.000		-49.000	Base	-13,501.18			-10,351.57	3,149.61	0.00
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SWAPS FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

99S1GSWR8	BWS036004 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	20 Jul 2045			
		1,890,000.000	Local 100.700677	1,903,242.79	100.000000		1,890,000.00	-13,242.79	0.41
			Base 100.700677	1,903,242.79	100.000000		1,890,000.00	-13,242.79	0.41

99S1GSWS6	BWS036004 IRS USD P F .56000 2 CCPOIS				0.560000	20 Jul 2045			
		-1,890,000.000	Local 100.000000	-1,890,000.00	81.369182		-1,537,877.54	352,122.46	0.34
			Base 100.000000	-1,890,000.00	81.369182		-1,537,877.54	352,122.46	0.34

99S1H41U7	SWS036020 IRS USD R F .19000 2 CCPVANILLA				0.190000	15 Jun 2022			
		6,069,000.000	Local 99.999890	6,068,993.34	99.956935		6,066,386.39	-2,606.95	1.33
			Base 99.999890	6,068,993.34	99.956935		6,066,386.39	-2,606.95	1.33

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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, 2021

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1H41V5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.202750	15 Jun 2022		
		-6,069,000.00	Local 100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.33
			Base 100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.33
99S1H9VL3	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	19 Aug 2045		
		720,000.00	Local 100.000000	720,000.00	100.000000	720,000.00	0.00	0.16
			Base 100.000000	720,000.00	100.000000	720,000.00	0.00	0.16
99S1H9VM1	BWS036087 IRS USD P F .74000 2 CCPOIS				0.740000	19 Aug 2045		
		-720,000.00	Local 100.000000	-720,000.00	84.961563	-611,723.25	108,276.75	0.13
			Base 100.000000	-720,000.00	84.961563	-611,723.25	108,276.75	0.13
99S1HIR38	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155000	15 Feb 2047		
		403,000.00	Local 101.148208	407,627.28	100.000000	403,000.00	-4,627.28	0.09
			Base 101.148208	407,627.28	100.000000	403,000.00	-4,627.28	0.09
99S1HIR46	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA				1.000000	15 Feb 2047		
		-403,000.00	Local 100.000000	-403,000.00	84.279054	-339,644.59	63,355.41	0.07
			Base 100.000000	-403,000.00	84.279054	-339,644.59	63,355.41	0.07
99S1IP7C3	BWS040048 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155000	15 Feb 2047		
		901,000.00	Local 100.526660	905,745.21	100.000000	901,000.00	-4,745.21	0.20
			Base 100.526660	905,745.21	100.000000	901,000.00	-4,745.21	0.20
99S1IP7D1	BWS040048 IRS USD P F 1.20000 2 CCPVANILLA				1.200000	15 Feb 2047		
		-901,000.00	Local 100.000000	-901,000.00	88.489255	-797,288.19	103,711.81	0.17
			Base 100.000000	-901,000.00	88.489255	-797,288.19	103,711.81	0.17
99S1IP7L3	BWS040063 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155000	15 Feb 2047		
		362,000.00	Local 100.109809	362,397.51	100.000000	362,000.00	-397.51	0.08
			Base 100.109809	362,397.51	100.000000	362,000.00	-397.51	0.08
99S1IP7M1	BWS040063 IRS USD P F 1.22500 2 CCPVANILLA				1.225000	15 Feb 2047		
		-362,000.00	Local 100.000000	-362,000.00	89.015530	-322,236.22	39,763.78	0.07
			Base 100.000000	-362,000.00	89.015530	-322,236.22	39,763.78	0.07
99S1JRHU7	BWS044560 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155000	15 Feb 2047		
		534,000.00	Local 100.566903	537,027.26	100.000000	534,000.00	-3,027.26	0.12
			Base 100.566903	537,027.26	100.000000	534,000.00	-3,027.26	0.12

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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, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1JRHV5	BWS044560 IRS USD P F	1.60000	2 CCPVANILLA		1.600000	15 Feb 2047			
		-534,000.000	Local	100.000000	-534,000.00	96.909658	-517,497.57	16,502.43	0.11
			Base	100.000000	-534,000.00	96.909658	-517,497.57	16,502.43	0.11
99S1KKW09	BWS048967 IRS USD R V 03MLIBOR 1 CCPVANILLA	433,000.000	Local	100.416323	434,802.68	100.000000	433,000.00	-1,802.68	0.09
			Base	100.416323	434,802.68	100.000000	433,000.00	-1,802.68	0.09
99S1KKW17	BWS048967 IRS USD P F 2.00000 2 CCPVANILLA	-433,000.000	Local	100.000000	-433,000.00	105.330060	-456,079.16	-23,079.16	0.10
			Base	100.000000	-433,000.00	105.330060	-456,079.16	-23,079.16	0.10
99S1KQV64	BWS049502 IRS USD R V 03MLIBOR 1 CCPVANILLA	325,000.000	Local	100.581526	326,889.96	100.000000	325,000.00	-1,889.96	0.07
			Base	100.581526	326,889.96	100.000000	325,000.00	-1,889.96	0.07
99S1KQV72	BWS049502 IRS USD P F 2.00000 2 CCPVANILLA	-325,000.000	Local	100.000000	-325,000.00	106.499012	-346,121.79	-21,121.79	0.08
			Base	100.000000	-325,000.00	106.499012	-346,121.79	-21,121.79	0.08
99S1L9U96	BWS051383 IRS USD R V 03MLIBOR 1 CCPVANILLA	4,025,000.000	Local	99.918107	4,021,703.81	100.000000	4,025,000.00	3,296.19	0.88
			Base	99.918107	4,021,703.81	100.000000	4,025,000.00	3,296.19	0.88
99S1L9UA3	BWS051383 IRS USD P F 1.35000 2 CCPVANILLA	-4,025,000.000	Local	100.000000	-4,025,000.00	99.565415	-4,007,507.95	17,492.05	0.88
			Base	100.000000	-4,025,000.00	99.565415	-4,007,507.95	17,492.05	0.88
99S1MDOF9	SWS052688 IRS USD R F .82000 2 CCPVANILLA	20,730,000.000	Local	100.000000	20,730,000.00	99.297475	20,584,366.57	-145,633.43	4.51
			Base	100.000000	20,730,000.00	99.297475	20,584,366.57	-145,633.43	4.51
99S1MDOG7	SWS052688 IRS USD P V 03MLIBOR 1 CCPVANILLA	-20,730,000.000	Local	100.000000	-20,730,000.00	100.000000	-20,730,000.00	0.00	4.54
			Base	100.000000	-20,730,000.00	100.000000	-20,730,000.00	0.00	4.54
99S1MQZR2	BWS053009 IRS USD R V 00MSOFR 1 CCPOIS	815,000.000	Local	100.000000	815,000.00	100.000000	815,000.00	0.00	0.18
			Base	100.000000	815,000.00	100.000000	815,000.00	0.00	0.18

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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	
99S1MQZS0	BWS053009 IRS USD P F	1.72875 2 CCPOIS			1.728750	15 Feb 2047			
		-815,000.000	Local 100.000000	-815,000.00	105.339170	-858,514.24	-43,514.24		0.19
			Base 100.000000	-815,000.00	105.339170	-858,514.24	-43,514.24		0.19
99S1MXWR0	BWS053264 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.121130	09 Jul 2051			
		900,000.000	Local 99.561512	896,053.61	100.000000	900,000.00	3,946.39		0.20
			Base 99.561512	896,053.61	100.000000	900,000.00	3,946.39		0.20
99S1MXWS8	BWS053264 IRS USD P F	1.67125 2 CCPVANILLA			1.671250	09 Jul 2051			
		-900,000.000	Local 100.000000	-900,000.00	98.648278	-887,834.50	12,165.50		0.19
			Base 100.000000	-900,000.00	98.648278	-887,834.50	12,165.50		0.19
99S1N07L2	BWS053322 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155000	15 Feb 2047			
		1,321,000.000	Local 100.784887	1,331,368.36	100.000000	1,321,000.00	-10,368.36		0.29
			Base 100.784887	1,331,368.36	100.000000	1,321,000.00	-10,368.36		0.29
99S1N07M0	BWS053322 IRS USD P F	1.63000 2 CCPVANILLA			1.630000	15 Feb 2047			
		-1,321,000.000	Local 100.000000	-1,321,000.00	97.545730	-1,288,579.09	32,420.91		0.28
			Base 100.000000	-1,321,000.00	97.545730	-1,288,579.09	32,420.91		0.28
99S1NKCO6	BWS053223 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	15 Feb 2047			
		1,170,000.000	Local 98.689813	1,154,670.81	100.000000	1,170,000.00	15,329.19		0.26
			Base 98.689813	1,154,670.81	100.000000	1,170,000.00	15,329.19		0.26
99S1NKCP3	BWS053223 IRS USD P F	1.52000 2 CCPOIS			1.520000	15 Feb 2047			
		-1,170,000.000	Local 100.000000	-1,170,000.00	100.896996	-1,180,494.85	-10,494.85		0.26
			Base 100.000000	-1,170,000.00	100.896996	-1,180,494.85	-10,494.85		0.26
99S1NXPR7	BWS058263 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	15 May 2027			
		8,189,000.000	Local 100.305413	8,214,010.25	100.000000	8,189,000.00	-25,010.25		1.79
			Base 100.305413	8,214,010.25	100.000000	8,189,000.00	-25,010.25		1.79
99S1NXPS5	BWS058263 IRS USD P F	.71000 2 CCPOIS			0.710000	15 May 2027			
		-8,189,000.000	Local 100.000000	-8,189,000.00	97.755942	-8,005,234.09	183,765.91		1.75
			Base 100.000000	-8,189,000.00	97.755942	-8,005,234.09	183,765.91		1.75
99S1O2NC9	SWS058420 CDS USD R F	1.00000 2 CCPCDX			1.000000	20 Dec 2026			
		36,544,750.000	Local 102.261334	37,371,148.86	102.429300	37,432,531.61	61,382.75		8.20
			Base 102.261334	37,371,148.86	102.429300	37,432,531.61	61,382.75		8.20

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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99S1O2ND7	SWS058420 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2026		
		-36,544,750.00	Local 100.000000	-36,544,750.00	100.000000	-36,544,750.00	0.00	8.01
			Base 100.000000	-36,544,750.00	100.000000	-36,544,750.00	0.00	8.01
99S1OI5L4	BWS060863 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	15 Aug 2028		
		4,044,000.00	Local 100.702540	4,072,410.73	100.000000	4,044,000.00	-28,410.73	0.89
			Base 100.702540	4,072,410.73	100.000000	4,044,000.00	-28,410.73	0.89
99S1OI5M2	BWS060863 IRS USD P F 1.13000 2 CCPOIS				1.130000	15 Aug 2028		
		-4,044,000.00	Local 100.000000	-4,044,000.00	99.592044	-4,027,502.26	16,497.74	0.88
			Base 100.000000	-4,044,000.00	99.592044	-4,027,502.26	16,497.74	0.88
99S1OJWR9	BWS060988 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Oct 2031		
		2,160,000.00	Local 100.385620	2,168,329.40	100.000000	2,160,000.00	-8,329.40	0.47
			Base 100.385620	2,168,329.40	100.000000	2,160,000.00	-8,329.40	0.47
99S1OJWS7	BWS060988 IRS USD P F 1.73340 2 CCPOIS				1.733400	20 Oct 2031		
		-2,160,000.00	Local 100.000000	-2,160,000.00	100.977203	-2,181,107.58	-21,107.58	0.48
			Base 100.000000	-2,160,000.00	100.977203	-2,181,107.58	-21,107.58	0.48
99S1OK166	BWS061002 IRS USD R V 12MUSCPI 1 CCPZERO				1.000000	20 Oct 2026		
		2,140,000.00	Local 99.949757	2,138,924.79	100.000000	2,140,000.00	1,075.21	0.47
			Base 99.949757	2,138,924.79	100.000000	2,140,000.00	1,075.21	0.47
99S1OK174	BWS061002 IRS USD P F 2.95000 2 CCPZERO				2.950000	20 Oct 2026		
		-2,140,000.00	Local 100.000000	-2,140,000.00	98.930303	-2,117,108.48	22,891.52	0.46
			Base 100.000000	-2,140,000.00	98.930303	-2,117,108.48	22,891.52	0.46
99S1OK1L3	SWS061069 IRS USD R F 2.77000 1 CCP ZERO				2.770000	20 Oct 2031		
		2,140,000.00	Local 100.084290	2,141,803.80	99.064430	2,119,978.80	-21,825.00	0.46
			Base 100.084290	2,141,803.80	99.064430	2,119,978.80	-21,825.00	0.46
99S1OK1M1	SWS061069 IRS USD P V 12MUSCPI 2 CCP ZERO				1.000000	20 Oct 2031		
		-2,140,000.00	Local 100.000000	-2,140,000.00	100.000000	-2,140,000.00	0.00	0.47
			Base 100.000000	-2,140,000.00	100.000000	-2,140,000.00	0.00	0.47
99S1OQTC0	BWS063107 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	01 Nov 2028		
		1,431,000.00	Local 99.994312	1,430,918.60	100.000000	1,431,000.00	81.40	0.31
			Base 99.994312	1,430,918.60	100.000000	1,431,000.00	81.40	0.31

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1OQTD8	BWS063107 IRS USD P F	1.20000	2 CCPOIS		1.200000	01 Nov 2028			
	-1,431,000.00	Local	100.000000	-1,431,000.00	99.982044	-1,430,743.05	256.95	0.31	
		Base	100.000000	-1,431,000.00	99.982044	-1,430,743.05	256.95	0.31	
99S1ORKU7	BWS063123 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	15 Aug 2028			
	2,451,000.00	Local	99.959492	2,450,007.15	100.000000	2,451,000.00	992.85	0.54	
		Base	99.959492	2,450,007.15	100.000000	2,451,000.00	992.85	0.54	
99S1ORKV5	BWS063123 IRS USD P F	1.22000	2 CCPOIS		1.220000	15 Aug 2028			
	-2,451,000.00	Local	100.000000	-2,451,000.00	100.173085	-2,455,242.31	-4,242.31	0.54	
		Base	100.000000	-2,451,000.00	100.173085	-2,455,242.31	-4,242.31	0.54	
99S1P1795	BWS063248 IRS USD R V 00MUSCPI 20231118 IRS PAY F CCP L				1.000000	18 Nov 2023			
	2,960,000.00	Local	99.647058	2,949,552.91	100.000000	2,960,000.00	10,447.09	0.65	
		Base	99.647058	2,949,552.91	100.000000	2,960,000.00	10,447.09	0.65	
99S1P17A2	BWS063248 IRS USD P F	3.97000	20231118 IRS PAY F CCP S		3.970000	18 Nov 2023			
	-2,960,000.00	Local	100.000000	-2,960,000.00	100.492686	-2,974,583.51	-14,583.51	0.65	
		Base	100.000000	-2,960,000.00	100.492686	-2,974,583.51	-14,583.51	0.65	
99S1P17C8	SWS063289 IRS USD R F	3.37000	20261118 IRS PAY V CCP L		3.370000	18 Nov 2026			
	2,960,000.00	Local	101.044883	2,990,928.55	101.216394	2,996,005.26	5,076.71	0.66	
		Base	101.044883	2,990,928.55	101.216394	2,996,005.26	5,076.71	0.66	
99S1P17D6	SWS063289 IRS USD P V 00MUSCPI 20261118 IRS PAY V CCP S				1.000000	18 Nov 2026			
	-2,960,000.00	Local	100.000000	-2,960,000.00	100.000000	-2,960,000.00	0.00	0.65	
		Base	100.000000	-2,960,000.00	100.000000	-2,960,000.00	0.00	0.65	
99S1P1FX3	BWS063222 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Nov 2026			
	3,360,000.00	Local	99.831089	3,354,324.59	100.000000	3,360,000.00	5,675.41	0.74	
		Base	99.831089	3,354,324.59	100.000000	3,360,000.00	5,675.41	0.74	
99S1P1FY1	BWS063222 IRS USD P F	1.52000	2 CCPOIS		1.520000	20 Nov 2026			
	-3,360,000.00	Local	100.000000	-3,360,000.00	100.431910	-3,374,512.18	-14,512.18	0.74	
		Base	100.000000	-3,360,000.00	100.431910	-3,374,512.18	-14,512.18	0.74	
US DOLLAR Total									
		Local		920,132.25		1,572,086.23	651,953.98	47.75	
		Base		920,132.25		1,572,086.23	651,953.98	47.75	

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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, 2021

View Date: January 3, 2022

Base Currency: 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 Total

		0.000	Base	920,132.25		1,572,086.23	651,953.98	47.75
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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-140,000.000		239,207,238.130	Base	235,092,601.59		239,682,210.62	4,589,609.03	99.95
Original Face:		197,232,670.010						

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218	18 Dec 2023							
349.000	87,250,000.000	Local	85,862,725.00	86,246,820.40	98.410000	-384,095.40	-397,182.90	13,087.50	
		Base	85,862,725.00		98.410000	-384,095.40	-397,182.90	13,087.50	0.00

ADI0GMCT1	90DAY EUR FUTR SEP23 XCME 20230918	18 Sep 2023							
11.000	2,750,000.000	Local	2,708,475.00	2,724,798.10	98.490000	-16,323.10	-16,735.60	412.50	
		Base	2,708,475.00		98.490000	-16,323.10	-16,735.60	412.50	0.00

ADI0GMD11	90DAY EUR FUTR DEC22 XCME 20221219	19 Dec 2022							
163.000	40,750,000.000	Local	40,324,162.50	40,446,680.05	98.955000	-122,517.55	-122,517.55	0.00	
		Base	40,324,162.50		98.955000	-122,517.55	-122,517.55	0.00	0.00

ADI0GMD45	90DAY EUR FUTR JUN23 XCME 20230619	19 Jun 2023							
48.000	12,000,000.000	Local	11,835,600.00	11,909,023.03	98.630000	-73,423.03	-74,623.03	1,200.00	
		Base	11,835,600.00		98.630000	-73,423.03	-74,623.03	1,200.00	0.00

ADI1Z74Q6	US 5YR NOTE (CBT) MAR22 XCBT 20220331	31 Mar 2022							
663.000	66,300,000.000	Local	80,207,461.27	80,078,610.21	120.976563	128,851.06	82,233.54	46,617.52	
		Base	80,207,461.27		120.976563	128,851.06	82,233.54	46,617.52	0.01

ADI1Z7957	US ULTRA BOND CBT MAR22 XCBT 20220322	22 Mar 2022							
25.000	2,500,000.000	Local	4,928,125.00	4,814,273.63	197.125000	113,851.37	74,788.87	39,062.50	
		Base	4,928,125.00		197.125000	113,851.37	74,788.87	39,062.50	0.01

ADI1Z7BL9	US 2YR NOTE (CBT) MAR22 XCBT 20220331	31 Mar 2022							
22.000	4,400,000.000	Local	4,799,781.27	4,803,528.40	109.085938	-3,747.13	-4,778.40	1,031.27	
		Base	4,799,781.27		109.085938	-3,747.13	-4,778.40	1,031.27	0.00

US DOLLAR Total									
1,281.000	215,950,000.000	Local	230,666,330.04	231,023,733.82		-357,403.78	-458,815.07	101,411.29	
		Base				-357,403.78	-458,815.07	101,411.29	0.02

FUTURES LONG Total									
1,281.000	215,950,000.000	Base				-357,403.78	-458,815.07	101,411.29	0.02

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

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, 2021

View Date: January 3, 2022

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

ADI09ZZX6	90DAY EUR FUTR MAR22 XCME 20220314						14 Mar 2022			
-45.000	-11,250,000.000	Local	-11,211,187.50	-11,220,845.98	99.655000	9,658.48		10,220.98	-562.50	
		Base	-11,211,187.50		99.655000	9,658.48		10,220.98	-562.50	0.00

ADI1Z7CH7	US 10YR NOTE (CBT)MAR22 XCBT 20220322						22 Mar 2022			
-113.000	-11,300,000.000	Local	-14,742,968.75	-14,772,960.14	130.468750	29,991.39		37,053.89	-7,062.50	
		Base	-14,742,968.75		130.468750	29,991.39		37,053.89	-7,062.50	0.00

ADI1Z7P67	US LONG BOND(CBT) MAR22 XCBT 20220322						22 Mar 2022			
-199.000	-19,900,000.000	Local	-31,927,062.50	-31,815,327.70	160.437500	-111,734.80		202.70	-111,937.50	
		Base	-31,927,062.50		160.437500	-111,734.80		202.70	-111,937.50	0.02

ADI1Z7PC4	US 10YR ULTRA FUT MAR22 XCBT 20220322						22 Mar 2022			
-27.000	-2,700,000.000	Local	-3,953,812.50	-3,897,581.03	146.437500	-56,231.47		-49,059.60	-7,171.87	
		Base	-3,953,812.50		146.437500	-56,231.47		-49,059.60	-7,171.87	0.00

US DOLLAR Total										
-384.000	-45,150,000.000	Local	-61,835,031.25	-61,706,714.85		-128,316.40		-1,582.03	-126,734.37	
		Base				-128,316.40		-1,582.03	-126,734.37	0.03

FUTURES SHORT Total

-384.000	-45,150,000.000	Base				-128,316.40		-1,582.03	-126,734.37	0.03
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Margin Variation	% Fund				
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES Total								
897.000	170,800,000.000	Base			-485,720.18	-460,397.10	-25,323.08	0.05

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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: 102.690900

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		689,964.030	Local	1.000000	689,964.03	1.000000	689,964.03	0.00	100.00
			Base	0.012924	8,917.24	0.009738	6,718.84	-2,198.40	0.00

ARGENTINE PESO Total

		689,964.030	Local		689,964.03		689,964.03	0.00	100.00
			Base		8,917.24		6,718.84	-2,198.40	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.374476

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		976,189.580	Local	1.000000	976,189.58	1.000000	976,189.58	0.00	95.46
			Base	0.719383	702,254.34	0.727550	710,226.72	7,972.38	0.04

AUSTRALIAN DOLLAR Total

		976,189.580	Local		976,189.58		976,189.58	0.00	95.46
			Base		702,254.34		710,226.72	7,972.38	0.04

BRAZILIAN REAL

Exchange Rate: 5.570000

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,252,896.650	Local	1.000000	3,252,896.65	1.000000	3,252,896.65	0.00	3.27
			Base	0.178314	580,035.42	0.179533	584,002.99	3,967.57	0.03

BRAZILIAN REAL Total

		3,252,896.650	Local		3,252,896.65		3,252,896.65	0.00	3.27
			Base		580,035.42		584,002.99	3,967.57	0.03

CANADIAN DOLLAR

Exchange Rate: 1.264950

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		598,966.110	Local	1.000000	598,966.11	1.000000	598,966.11	0.00	100.00
			Base	0.775212	464,325.83	0.790545	473,509.71	9,183.88	0.02

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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, 2021

View Date: January 3, 2022

Base Currency: 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								
		598,966.110	Local	598,966.11		598,966.11	0.00	100.00
			Base	464,325.83		473,509.71	9,183.88	0.02
							Exchange Rate:	0.878349
EURO CURRENCY								
INTERNATIONAL								
EUR	EURO CURRENCY							
		1,206,284.320	Local	1,206,284.32	1.000000	1,206,284.32	0.00	99.95
			Base	1,372,147.52	1.138500	1,373,354.24	1,206.72	0.07
INTERNATIONAL Total								
		1,206,284.320	Local	1,206,284.32		1,206,284.32	0.00	99.95
			Base	1,372,147.52		1,373,354.24	1,206.72	0.07
EURO CURRENCY Total								
		1,206,284.320	Local	1,206,284.32		1,206,284.32	0.00	99.95
			Base	1,372,147.52		1,373,354.24	1,206.72	0.07
							Exchange Rate:	14,252.500000
INDONESIAN RUPIAH								
IDR	INDONESIAN RUPIAH							
		9,010,053,906.000	Local	9,010,053,906.00	1.000000	9,010,053,906.00	0.00	5.93
			Base	637,689.97	0.000071	632,173.58	-5,516.39	0.03
INDONESIAN RUPIAH Total								
		9,010,053,906.000	Local	9,010,053,906.00		9,010,053,906.00	0.00	5.93
			Base	637,689.97		632,173.58	-5,516.39	0.03
							Exchange Rate:	115.030000
JAPANESE YEN								
JPY	JAPANESE YEN							
		40,534,205.000	Local	40,534,205.00	1.000000	40,534,205.00	0.00	8.16
			Base	357,764.89	0.008826	352,379.42	-5,385.47	0.02
JAPANESE YEN Total								
		40,534,205.000	Local	40,534,205.00		40,534,205.00	0.00	8.16

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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, 2021

View Date: January 3, 2022

Base Currency: 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		357,764.89		352,379.42	-5,385.47	0.02
MEXICAN PESO							Exchange Rate:	20.475500
MXN	MEXICAN PESO (NEW)							
	10,289,760.460	Local	1.000000	10,289,760.46	1.000000	10,289,760.46	0.00	1.60
		Base	0.048587	499,947.63	0.048839	502,540.13	2,592.50	0.03
MEXICAN PESO Total								
	10,289,760.460	Local		10,289,760.46		10,289,760.46	0.00	1.60
		Base		499,947.63		502,540.13	2,592.50	0.03
POUND STERLING							Exchange Rate:	0.738798
GBP	POUND STERLING							
	1,079,163.400	Local	1.000000	1,079,163.40	1.000000	1,079,163.40	0.00	100.00
		Base	1.369040	1,477,417.64	1.353550	1,460,701.57	-16,716.07	0.08
POUND STERLING Total								
	1,079,163.400	Local		1,079,163.40		1,079,163.40	0.00	100.00
		Base		1,477,417.64		1,460,701.57	-16,716.07	0.08
RUSSIAN RUBLE							Exchange Rate:	75.088750
RUB	RUSSIAN RUBLE							
	31,319,401.380	Local	1.000000	31,319,401.38	1.000000	31,319,401.38	0.00	3.75
		Base	0.014013	438,874.87	0.013318	417,098.45	-21,776.42	0.02
RUSSIAN RUBLE Total								
	31,319,401.380	Local		31,319,401.38		31,319,401.38	0.00	3.75
		Base		438,874.87		417,098.45	-21,776.42	0.02
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
	2,996,945.980	Local	1.000000	2,996,945.98	1.000000	2,996,945.98	0.00	0.16
		Base	1.000000	2,996,945.98	1.000000	2,996,945.98	0.00	0.16

& 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, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

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

	2,996,945.980	Local		2,996,945.98		2,996,945.98	0.00	0.16
		Base		2,996,945.98		2,996,945.98	0.00	0.16

CASH Total

	9,102,997,682.910	Base		9,536,321.33		9,509,651.63	-26,669.70	0.49
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CASH EQUIVALENT

US DOLLAR							Exchange Rate:	1.000000
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7839989D1	SSC GOVERNMENT MM GVMXX				0.025076	31 Dec 2030		
	1,920,463.070	Local	100.000000	1,920,463.07	100.000000	1,920,463.07	0.00	0.10
		Base	100.000000	1,920,463.07	100.000000	1,920,463.07	0.00	0.10

US DOLLAR Total

	1,920,463.070	Local		1,920,463.07		1,920,463.07	0.00	0.10
		Base		1,920,463.07		1,920,463.07	0.00	0.10

CASH EQUIVALENT Total

	1,920,463.070	Base		1,920,463.07		1,920,463.07	0.00	0.10
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FIXED INCOME

BRAZILIAN REAL							Exchange Rate:	5.570000
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ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
	8,773,000.000	Local	99.582276	8,736,353.07	98.516510	8,642,853.42	-93,499.65	8.69
		Base	28.429608	2,494,129.52	17.686986	1,551,679.25	-942,450.27	0.08

ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
	16,220,000.000	Local	108.579172	17,611,541.73	98.061516	15,905,577.90	-1,705,963.83	15.99
		Base	21.483438	3,484,613.60	17.605299	2,855,579.52	-629,034.08	0.15

ACI1J1NR6	NOTA DO TESOURO NACIONAL NOTES 01/31 10				10.000000	01 Jan 2031		
	23,385,000.000	Local	93.280113	21,813,554.31	95.913312	22,429,328.01	615,773.70	22.55
		Base	16.675766	3,899,627.84	17.219625	4,026,809.34	127,181.50	0.21

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BJ0X0KII3	NOTA DO TESOURO NACIONAL NOTES 01/25 10				10.000000	01 Jan 2025		
		10,807,000.000	Local 111.970157	12,100,614.88	98.531407	10,648,289.15	-1,452,325.73	10.71
			Base 21.828405	2,358,995.70	17.689660	1,911,721.57	-447,274.13	0.10
BRAZILIAN REAL Total								
		59,185,000.000	Local	60,262,063.99		57,626,048.48	-2,636,015.51	57.94
			Base	12,237,366.66		10,345,789.68	-1,891,576.98	0.54
INDONESIAN RUPIAH								
							Exchange Rate:	14,252.500000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027		
		41,010,000,000.000	Local 100.602098	41,256,920,453.28	107.196570	43,961,313,357.00	2,704,392,903.72	28.93
			Base 0.007075	2,901,411.38	0.007521	3,084,463.31	183,051.93	0.16
ACI1D2T45	INDONESIA GOVERNMENT BONDS 06/35 7.5				7.500000	15 Jun 2035		
		4,450,000,000.000	Local 98.499641	4,383,234,033.27	104.750000	4,661,375,000.00	278,140,966.73	3.07
			Base 0.006967	310,036.36	0.007350	327,056.66	17,020.30	0.02
ACI1Q75B0	INDONESIA GOVERNMENT BONDS 02/31 6.5				6.500000	15 Feb 2031		
		86,055,000,000.000	Local 100.438497	86,432,348,405.34	100.910000	86,838,100,500.00	405,752,094.66	57.14
			Base 0.007024	6,044,706.69	0.007080	6,092,832.87	48,126.18	0.32
ACI1Z26W4	INDONESIA GOVERNMENT BONDS 04/32 6.375				6.375000	15 Apr 2032		
		7,451,000,000.000	Local 102.687108	7,651,216,416.63	100.700000	7,503,157,000.00	-148,059,416.63	4.94
			Base 0.007200	536,456.75	0.007065	526,444.97	-10,011.78	0.03
INDONESIAN RUPIAH Total								
		138,966,000,000.000	Local	139,723,719,308.52		142,963,945,857.00	3,240,226,548.48	94.07
			Base	9,792,611.18		10,030,797.81	238,186.63	0.52
MEXICAN PESO								
							Exchange Rate:	20.475500
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
		201,426,300.000	Local 107.892160	217,323,185.68	97.042000	195,468,110.05	-21,855,075.63	30.38
			Base 5.769947	11,622,190.17	4.739420	9,546,438.92	-2,075,751.25	0.50
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
		132,310,000.000	Local 102.901580	136,149,080.34	99.099000	131,117,886.90	-5,031,193.44	20.38

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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	5.343104	7,069,460.43	4.839882	6,403,647.62	-665,812.81	0.33
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	76,440,000.000	Local	111.351573	85,117,142.75	105.783000	80,860,525.20	-4,256,617.55	12.57
		Base	5.571231	4,258,648.90	5.166321	3,949,135.56	-309,513.34	0.21
MEXICAN PESO Total								
	410,176,300.000	Local		438,589,408.77		407,446,522.15	-31,142,886.62	63.33
		Base		22,950,299.50		19,899,222.10	-3,051,077.40	1.03
RUSSIAN RUBLE							Exchange Rate:	75.088750
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027		
	53,660,000.000	Local	99.720416	53,509,974.96	99.514370	53,399,410.94	-110,564.02	6.39
		Base	1.571805	843,430.50	1.325290	711,150.62	-132,279.88	0.04
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	148,713,000.000	Local	94.847468	141,050,515.75	94.006000	139,799,142.78	-1,251,372.97	16.72
		Base	1.509122	2,244,260.69	1.251932	1,861,785.46	-382,475.23	0.10
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023		
	19,200,000.000	Local	100.196841	19,237,793.42	98.841000	18,977,472.00	-260,321.42	2.27
		Base	1.630047	312,969.06	1.316322	252,733.89	-60,235.17	0.01
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.000000	16 Aug 2023		
	22,740,000.000	Local	100.224254	22,790,995.47	98.196000	22,329,770.40	-461,225.07	2.67
		Base	1.618862	368,129.26	1.307733	297,378.37	-70,750.89	0.02
ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25				7.250000	10 May 2034		
	4,910,000.000	Local	98.833125	4,852,706.45	92.550000	4,544,205.00	-308,501.45	0.54
		Base	1.559573	76,575.03	1.232541	60,517.79	-16,057.24	0.00
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
	132,374,000.000	Local	100.898969	133,564,001.11	92.519000	122,471,101.06	-11,092,900.05	14.65
		Base	1.539955	2,038,499.75	1.232129	1,631,017.98	-407,481.77	0.08
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65				7.650000	10 Apr 2030		
	222,140,000.000	Local	105.895589	235,236,461.66	96.510000	214,387,314.00	-20,849,147.66	25.64
		Base	1.597168	3,547,949.46	1.285279	2,855,118.96	-692,830.50	0.15

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AC1CRWV7	RUSSIA GOVT BOND OFZ BONDS 03/39 7.7				7.700000	16 Mar 2039		
	240,670,000.000	Local	113.223310	272,494,539.12	95.110000	228,901,237.00	-43,593,302.12	27.38
		Base	1.672641	4,025,545.93	1.266634	3,048,409.21	-977,136.72	0.16
RUSSIAN RUBLE Total								
	844,407,000.000	Local		882,736,987.94		804,809,653.18	-77,927,334.76	96.25
		Base		13,457,359.68		10,718,112.28	-2,739,247.40	0.56
US DOLLAR							Exchange Rate:	1.000000
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.750000	28 Jul 2025		
	320,000.000	Local	99.889441	319,646.21	108.884682	348,430.98	28,784.77	0.02
		Base	99.889441	319,646.21	108.884682	348,430.98	28,784.77	0.02
00103CAA7	ACRES PLC ACRES 2021 FL1 A 144A				1.309750	15 Jun 2036		
	1,420,000.000	Local	100.000000	1,420,000.00	99.742300	1,416,340.66	-3,659.34	0.08
Original Face:	1,420,000.000	Base	100.000000	1,420,000.00	99.742300	1,416,340.66	-3,659.34	0.07
00186XAB9	API GROUP DE INC TERM LOAN B					01 Oct 2026		
	750,500.000	Local	100.508253	754,314.44	99.750000	748,623.75	-5,690.69	0.04
		Base	100.508253	754,314.44	99.750000	748,623.75	-5,690.69	0.04
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.550000	15 Aug 2041		
	100,000.000	Local	132.763780	132,763.78	131.647010	131,647.01	-1,116.77	0.01
		Base	132.763780	132,763.78	131.647010	131,647.01	-1,116.77	0.01
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
	42,000.000	Local	87.848548	36,896.39	113.065826	47,487.65	10,591.26	0.00
		Base	87.848548	36,896.39	113.065826	47,487.65	10,591.26	0.00
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8				3.800000	15 Feb 2027		
	10,000.000	Local	109.947400	10,994.74	108.661113	10,866.11	-128.63	0.00
		Base	109.947400	10,994.74	108.661113	10,866.11	-128.63	0.00
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3				2.300000	01 Jun 2027		
	530,000.000	Local	100.162240	530,859.87	101.801388	539,547.36	8,687.49	0.03
		Base	100.162240	530,859.87	101.801388	539,547.36	8,687.49	0.03
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1				3.100000	01 Feb 2043		

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR									
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		99.954131	679,688.09	97.508790	663,059.77	-16,628.32	0.04
		Base		99.954131	679,688.09	97.508790	663,059.77	-16,628.32	0.03
00206RKE1	AT+T INC SR UNSECURED 02/52 3.3					3.300000	01 Feb 2052		
	90,000.000	Local		97.551533	87,796.38	98.308405	88,477.56	681.18	0.00
		Base		97.551533	87,796.38	98.308405	88,477.56	681.18	0.00
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65					1.650000	01 Feb 2028		
	980,000.000	Local		99.896499	978,985.69	97.962889	960,036.31	-18,949.38	0.05
		Base		99.896499	978,985.69	97.962889	960,036.31	-18,949.38	0.05
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
	740,000.000	Local		101.242661	749,195.69	96.751128	715,958.35	-33,237.34	0.04
		Base		101.242661	749,195.69	96.751128	715,958.35	-33,237.34	0.04
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5					3.500000	15 Sep 2053		
	690,000.000	Local		103.976109	717,435.15	101.282769	698,851.11	-18,584.04	0.04
		Base		103.976109	717,435.15	101.282769	698,851.11	-18,584.04	0.04
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
	346,000.000	Local		96.419118	333,610.15	100.764133	348,643.90	15,033.75	0.02
		Base		96.419118	333,610.15	100.764133	348,643.90	15,033.75	0.02
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000	15 Sep 2059		
	90,000.000	Local		101.562011	91,405.81	101.411702	91,270.53	-135.28	0.00
		Base		101.562011	91,405.81	101.411702	91,270.53	-135.28	0.00
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55					2.550000	01 Dec 2033		
	110,000.000	Local		100.039673	110,043.64	97.941479	107,735.63	-2,308.01	0.01
		Base		100.039673	110,043.64	97.941479	107,735.63	-2,308.01	0.01
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000	01 Dec 2057		
	40,000.000	Local		104.746650	41,898.66	104.528282	41,811.31	-87.35	0.00
		Base		104.746650	41,898.66	104.528282	41,811.31	-87.35	0.00
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	525,000.000	Local		106.750105	560,438.05	110.565916	580,471.06	20,033.01	0.03
		Base		106.750105	560,438.05	110.565916	580,471.06	20,033.01	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		

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Holdings

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



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR									
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	100.023614	220,051.95	127.805014	281,171.03	61,119.08	0.02	
		Base	100.023614	220,051.95	127.805014	281,171.03	61,119.08	0.01	
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.900000	06 Nov 2022		
	80,000.000	Local	99.910263	79,928.21	101.843941	81,475.15	1,546.94	0.00	
		Base	99.910263	79,928.21	101.843941	81,475.15	1,546.94	0.00	
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
	60,000.000	Local	104.240083	62,544.05	104.706442	62,823.87	279.82	0.00	
		Base	104.240083	62,544.05	104.706442	62,823.87	279.82	0.00	
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000	21 Nov 2022		
	900,000.000	Local	99.970340	899,733.06	101.404625	912,641.63	12,908.57	0.05	
		Base	99.970340	899,733.06	101.404625	912,641.63	12,908.57	0.05	
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	830,000.000	Local	103.397206	858,196.81	105.433825	875,100.75	16,903.94	0.05	
		Base	103.397206	858,196.81	105.433825	875,100.75	16,903.94	0.05	
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	2,130,000.000	Local	105.395420	2,244,922.44	107.019273	2,279,510.51	34,588.07	0.12	
		Base	105.395420	2,244,922.44	107.019273	2,279,510.51	34,588.07	0.12	
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
	780,000.000	Local	99.975874	779,811.82	103.788495	809,550.26	29,738.44	0.04	
		Base	99.975874	779,811.82	103.788495	809,550.26	29,738.44	0.04	
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	650,000.000	Local	120.406926	782,645.02	119.882929	779,239.04	-3,405.98	0.04	
		Base	120.406926	782,645.02	119.882929	779,239.04	-3,405.98	0.04	
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
	270,000.000	Local	105.359130	284,469.65	106.486901	287,514.63	3,044.98	0.02	
		Base	105.359130	284,469.65	106.486901	287,514.63	3,044.98	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		

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Holdings

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



STATE STREET

As of: December 31, 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	
		80,000.000	Local 100.145125	80,116.10	107.266729	85,813.38	5,697.28	0.00	
			Base 100.145125	80,116.10	107.266729	85,813.38	5,697.28	0.00	
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15				3.150000	15 Feb 2024			
		440,000.000	Local 99.571159	438,113.10	103.150061	453,860.27	15,747.17	0.02	
			Base 99.571159	438,113.10	103.150061	453,860.27	15,747.17	0.02	
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45				2.450000	29 Oct 2026			
		260,000.000	Local 99.837585	259,577.72	100.886193	262,304.10	2,726.38	0.01	
			Base 99.837585	259,577.72	100.886193	262,304.10	2,726.38	0.01	
00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3				3.000000	29 Oct 2028			
		860,000.000	Local 100.257791	862,217.00	101.500485	872,904.17	10,687.17	0.05	
			Base 100.257791	862,217.00	101.500485	872,904.17	10,687.17	0.05	
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3				3.300000	30 Jan 2032			
		540,000.000	Local 101.087356	545,871.72	102.080358	551,233.93	5,362.21	0.03	
			Base 101.087356	545,871.72	102.080358	551,233.93	5,362.21	0.03	
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8				2.800000	15 Jun 2023			
		90,000.000	Local 99.987000	89,988.30	102.469064	92,222.16	2,233.86	0.00	
			Base 99.987000	89,988.30	102.469064	92,222.16	2,233.86	0.00	
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025			
		200,000.000	Local 99.266140	198,532.28	104.386273	208,772.55	10,240.27	0.01	
			Base 99.266140	198,532.28	104.386273	208,772.55	10,240.27	0.01	
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN					12 May 2028			
		791,841.710	Local 99.831492	790,507.39	99.500000	787,882.50	-2,624.89	0.04	
			Base 99.831492	790,507.39	99.500000	787,882.50	-2,624.89	0.04	
01F022618	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	25 Jul 2051			
		2,400,000.000	Local 102.045868	2,449,100.82	102.074219	2,449,781.26	680.44	0.13	
Original Face:		2,400,000.000	Base 102.045868	2,449,100.82	102.074219	2,449,781.26	680.44	0.13	
01F022626	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	11 Feb 2051			
		3,000,000.000	Local 101.874219	3,056,226.58	101.844221	3,055,326.63	-899.95	0.17	
Original Face:		3,000,000.000	Base 101.874219	3,056,226.58	101.844221	3,055,326.63	-899.95	0.16	
01F030611	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.000000	13 Jan 2052			

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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
Original Face:	900,000.000	Local		103.642757	932,784.81	103.644531	932,800.78	15.97	0.05
	900,000.000	Base		103.642757	932,784.81	103.644531	932,800.78	15.97	0.05
01F030629	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	14 Feb 2052		
Original Face:	200,000.000	Local		103.324220	206,648.44	103.500962	207,001.92	353.48	0.01
	200,000.000	Base		103.324220	206,648.44	103.500962	207,001.92	353.48	0.01
01F032625	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	11 Feb 2051		
Original Face:	1,600,000.000	Local		105.203126	1,683,250.01	105.187306	1,682,996.90	-253.11	0.09
	1,600,000.000	Base		105.203126	1,683,250.01	105.187306	1,682,996.90	-253.11	0.09
01F040610	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.000000	14 Jan 2052		
Original Face:	200,000.000	Local		106.390625	212,781.25	106.390625	212,781.25	0.00	0.01
	200,000.000	Base		106.390625	212,781.25	106.390625	212,781.25	0.00	0.01
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
	170,000.000	Local		99.762571	169,596.37	94.656632	160,916.27	-8,680.10	0.01
		Base		99.762571	169,596.37	94.656632	160,916.27	-8,680.10	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
	550,000.000	Local		96.692569	531,809.13	89.629503	492,962.27	-38,846.86	0.03
		Base		96.692569	531,809.13	89.629503	492,962.27	-38,846.86	0.03
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	80,000.000	Local		99.928438	79,942.75	97.742377	78,193.90	-1,748.85	0.00
		Base		99.928438	79,942.75	97.742377	78,193.90	-1,748.85	0.00
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	140,000.000	Local		99.726379	139,616.93	96.900429	135,660.60	-3,956.33	0.01
		Base		99.726379	139,616.93	96.900429	135,660.60	-3,956.33	0.01
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
	140,000.000	Local		84.179243	117,850.94	97.035777	135,850.09	17,999.15	0.01
		Base		84.179243	117,850.94	97.035777	135,850.09	17,999.15	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	384,000.000	Local		100.417607	385,603.61	110.059988	422,630.35	37,026.74	0.02
		Base		100.417607	385,603.61	110.059988	422,630.35	37,026.74	0.02
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 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
	17,000.000	Local		108.685176	18,476.48	112.885915	19,190.61	714.13	0.00
		Base		108.685176	18,476.48	112.885915	19,190.61	714.13	0.00
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	200,000.000	Local		99.868890	199,737.78	120.465102	240,930.20	41,192.42	0.01
		Base		99.868890	199,737.78	120.465102	240,930.20	41,192.42	0.01
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	1,050,000.000	Local		126.029391	1,323,308.61	125.169942	1,314,284.39	-9,024.22	0.07
		Base		126.029391	1,323,308.61	125.169942	1,314,284.39	-9,024.22	0.07
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	44,000.000	Local		101.025932	44,451.41	130.797658	57,550.97	13,099.56	0.00
		Base		101.025932	44,451.41	130.797658	57,550.97	13,099.56	0.00
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
	80,000.000	Local		99.971363	79,977.09	102.389626	81,911.70	1,934.61	0.00
		Base		99.971363	79,977.09	102.389626	81,911.70	1,934.61	0.00
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
	870,000.000	Local		96.798838	842,149.89	95.057119	826,996.94	-15,152.95	0.04
		Base		96.798838	842,149.89	95.057119	826,996.94	-15,152.95	0.04
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	440,000.000	Local		99.892186	439,525.62	108.072844	475,520.51	35,994.89	0.03
		Base		99.892186	439,525.62	108.072844	475,520.51	35,994.89	0.02
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	110,000.000	Local		99.790245	109,769.27	117.684612	129,453.07	19,683.80	0.01
		Base		99.790245	109,769.27	117.684612	129,453.07	19,683.80	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	400,000.000	Local		122.479943	489,919.77	121.660151	486,640.60	-3,279.17	0.03
		Base		122.479943	489,919.77	121.660151	486,640.60	-3,279.17	0.03
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	70,000.000	Local		139.639771	97,747.84	128.572094	90,000.47	-7,747.37	0.00
		Base		139.639771	97,747.84	128.572094	90,000.47	-7,747.37	0.00
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 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
	350,000.000	Local	99.973151	349,906.03	98.893912	346,128.69	-3,777.34	0.02	
		Base	99.973151	349,906.03	98.893912	346,128.69	-3,777.34	0.02	
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	450,000.000	Local	100.004131	450,018.59	98.667802	444,005.11	-6,013.48	0.02	
		Base	100.004131	450,018.59	98.667802	444,005.11	-6,013.48	0.02	
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	210,000.000	Local	99.905443	209,801.43	97.011789	203,724.76	-6,076.67	0.01	
		Base	99.905443	209,801.43	97.011789	203,724.76	-6,076.67	0.01	
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	850,000.000	Local	101.248176	860,609.50	95.605397	812,645.87	-47,963.63	0.04	
		Base	101.248176	860,609.50	95.605397	812,645.87	-47,963.63	0.04	
023135BZ8	AMAZON.COM INC SR UNSECURED 05/31 2.1					2.100000	12 May 2031		
	200,000.000	Local	100.153720	200,307.44	101.441328	202,882.66	2,575.22	0.01	
		Base	100.153720	200,307.44	101.441328	202,882.66	2,575.22	0.01	
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					0.652000	25 Jun 2045		
	232,964.450	Local	96.564313	224,960.52	100.162850	233,343.83	8,383.31	0.01	
Original Face:	13,440,000.000	Base	96.564313	224,960.52	100.162850	233,343.83	8,383.31	0.01	
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.750000	10 Jul 2025		
	220,000.000	Local	99.969195	219,932.23	107.045463	235,500.02	15,567.79	0.01	
		Base	99.969195	219,932.23	107.045463	235,500.02	15,567.79	0.01	
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
	170,000.000	Local	100.337418	170,573.61	103.153909	175,361.65	4,788.04	0.01	
		Base	100.337418	170,573.61	103.153909	175,361.65	4,788.04	0.01	
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625000	22 May 2024		
	10,000.000	Local	99.954700	9,995.47	105.336891	10,533.69	538.22	0.00	
		Base	99.954700	9,995.47	105.336891	10,533.69	538.22	0.00	
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		

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	69,000.000	Local	103.238188	71,234.35	128.382626	88,584.01	17,349.66	0.00	
		Base	103.238188	71,234.35	128.382626	88,584.01	17,349.66	0.00	
03234TAW8	AMWINS GROUP INC AMWINS GROUP INC TERM LOAN B						19 Feb 2028		
	386,101.120	Local	99.777810	385,243.24	99.166700	382,883.74	-2,359.50	0.02	
		Base	99.777810	385,243.24	99.166700	382,883.74	-2,359.50	0.02	
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	200,000.000	Local	100.394305	200,788.61	111.283480	222,566.96	21,778.35	0.01	
		Base	100.394305	200,788.61	111.283480	222,566.96	21,778.35	0.01	
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625					3.625000	11 Sep 2024		
	280,000.000	Local	100.412468	281,154.91	104.991133	293,975.17	12,820.26	0.02	
		Base	100.412468	281,154.91	104.991133	293,975.17	12,820.26	0.02	
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
	250,000.000	Local	95.786056	239,465.14	107.587753	268,969.38	29,504.24	0.01	
		Base	95.786056	239,465.14	107.587753	268,969.38	29,504.24	0.01	
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	730,000.000	Local	96.613470	705,278.33	107.416128	784,137.73	78,859.40	0.04	
		Base	96.613470	705,278.33	107.416128	784,137.73	78,859.40	0.04	
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	210,000.000	Local	95.805781	201,192.14	126.785293	266,249.12	65,056.98	0.01	
		Base	95.805781	201,192.14	126.785293	266,249.12	65,056.98	0.01	
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	670,000.000	Local	99.664528	667,752.34	111.312770	745,795.56	78,043.22	0.04	
		Base	99.664528	667,752.34	111.312770	745,795.56	78,043.22	0.04	
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	1,650,000.000	Local	111.317841	1,836,744.38	116.488329	1,922,057.43	85,313.05	0.10	
		Base	111.317841	1,836,744.38	116.488329	1,922,057.43	85,313.05	0.10	
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
	330,000.000	Local	99.940561	329,803.85	117.832179	388,846.19	59,042.34	0.02	
		Base	99.940561	329,803.85	117.832179	388,846.19	59,042.34	0.02	
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		

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	760,000.000	Local		107.449279	816,614.52	123.715423	940,237.21	123,622.69	0.05
		Base		107.449279	816,614.52	123.715423	940,237.21	123,622.69	0.05
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	110,000.000	Local		99.821009	109,803.11	109.713040	120,684.34	10,881.23	0.01
		Base		99.821009	109,803.11	109.713040	120,684.34	10,881.23	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	220,000.000	Local		98.066395	215,746.07	109.780299	241,516.66	25,770.59	0.01
		Base		98.066395	215,746.07	109.780299	241,516.66	25,770.59	0.01
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	80,000.000	Local		99.985188	79,988.15	105.663936	84,531.15	4,543.00	0.00
		Base		99.985188	79,988.15	105.663936	84,531.15	4,543.00	0.00
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	220,000.000	Local		99.990364	219,978.80	101.950378	224,290.83	4,312.03	0.01
		Base		99.990364	219,978.80	101.950378	224,290.83	4,312.03	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	410,000.000	Local		100.978100	414,010.21	113.000000	463,300.00	49,289.79	0.03
		Base		100.978100	414,010.21	113.000000	463,300.00	49,289.79	0.02
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	30,000.000	Local		111.130967	33,339.29	115.000000	34,500.00	1,160.71	0.00
		Base		111.130967	33,339.29	115.000000	34,500.00	1,160.71	0.00
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	144,000.000	Local		99.987757	143,982.37	99.875000	143,820.00	-162.37	0.01
		Base		99.987757	143,982.37	99.875000	143,820.00	-162.37	0.01
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	60,000.000	Local		49.004900	29,402.94	110.000000	66,000.00	36,597.06	0.00
		Base		49.004900	29,402.94	110.000000	66,000.00	36,597.06	0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	330,000.000	Local		91.704500	302,624.85	101.250000	334,125.00	31,500.15	0.02
		Base		91.704500	302,624.85	101.250000	334,125.00	31,500.15	0.02
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		

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		50,000.000	Local 103.978100	51,989.05	108.942500	54,471.25	2,482.20	0.00	
			Base 103.978100	51,989.05	108.942500	54,471.25	2,482.20	0.00	
037411BF1	APACHE CORP SR UNSECURED 01/30 4.25				4.250000	15 Jan 2030			
		150,000.000	Local 100.982293	151,473.44	108.520000	162,780.00	11,306.56	0.01	
			Base 100.982293	151,473.44	108.520000	162,780.00	11,306.56	0.01	
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35				5.350000	01 Jul 2049			
		190,000.000	Local 112.152516	213,089.78	114.250000	217,075.00	3,985.22	0.01	
			Base 112.152516	213,089.78	114.250000	217,075.00	3,985.22	0.01	
03765VAK6	PRIME SECURITY SERV BOROWR LLC 2021 TERM LOAN					23 Sep 2026			
		918,887.250	Local 100.099144	919,798.27	99.852300	917,530.05	-2,268.22	0.05	
			Base 100.099144	919,798.27	99.852300	917,530.05	-2,268.22	0.05	
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45				2.450000	04 Aug 2026			
		570,000.000	Local 99.578600	567,598.02	104.486586	595,573.54	27,975.52	0.03	
			Base 99.578600	567,598.02	104.486586	595,573.54	27,975.52	0.03	
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025			
		690,000.000	Local 100.250948	691,731.54	99.728970	688,129.89	-3,601.65	0.04	
			Base 100.250948	691,731.54	99.728970	688,129.89	-3,601.65	0.04	
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A				4.194000	05 Jun 2049			
		2,732,400.000	Local 102.155775	2,791,304.40	101.102000	2,762,511.05	-28,793.35	0.15	
Original Face:		2,760,000.000	Base 102.155775	2,791,304.40	101.102000	2,762,511.05	-28,793.35	0.14	
03835EAC8	APPLOVIN CORP TERM LOAN B					15 Aug 2025			
		245,569.630	Local 97.742266	240,025.32	99.541700	244,444.18	4,418.86	0.01	
			Base 97.742266	240,025.32	99.541700	244,444.18	4,418.86	0.01	
038413AC4	AQUA FINANCE TRUST AQFIT 2020 AA C 144A				3.970000	17 Jul 2046			
		460,000.000	Local 104.218000	479,402.80	103.386280	475,576.89	-3,825.91	0.03	
Original Face:		460,000.000	Base 104.218000	479,402.80	103.386280	475,576.89	-3,825.91	0.02	
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577				5.577000	21 Feb 2023			
		440,000.000	Local 101.187448	445,224.77	103.488000	455,347.20	10,122.43	0.02	
			Base 101.187448	445,224.77	103.488000	455,347.20	10,122.43	0.02	
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7				7.000000	15 Oct 2039			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	100,000.000	Local	81.033310	81,033.31	81,033.31	137.768000	137,768.00	56,734.69	0.01
		Base	81.033310	81,033.31	81,033.31	137.768000	137,768.00	56,734.69	0.01
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.500000	09 Jul 2030		
	830,904.000	Local	56.743993	471,488.11	471,488.11	35.001000	290,824.71	-180,663.40	0.02
Original Face:	830,904.000	Base	56.743993	471,488.11	471,488.11	35.001000	290,824.71	-180,663.40	0.02
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR					1.125000	09 Jul 2035		
	672,594.000	Local	49.982550	336,179.63	336,179.63	32.001000	215,236.81	-120,942.82	0.01
Original Face:	672,594.000	Base	49.982550	336,179.63	336,179.63	32.001000	215,236.81	-120,942.82	0.01
040114HV5	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR					2.500000	09 Jul 2041		
	860,000.000	Local	47.787035	410,968.50	410,968.50	35.250000	303,150.00	-107,818.50	0.02
Original Face:	860,000.000	Base	47.787035	410,968.50	410,968.50	35.250000	303,150.00	-107,818.50	0.02
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
	92,634.000	Local	59.983041	55,564.69	55,564.69	36.251000	33,580.75	-21,983.94	0.00
Original Face:	92,634.000	Base	59.983041	55,564.69	55,564.69	36.251000	33,580.75	-21,983.94	0.00
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027		
	1,214,625.000	Local	100.230684	1,217,426.94	1,217,426.94	99.482100	1,208,334.46	-9,092.48	0.07
		Base	100.230684	1,217,426.94	1,217,426.94	99.482100	1,208,334.46	-9,092.48	0.06
04649VAV2	ASURION LLC TERM LOAN B 6						03 Nov 2023		
	184,586.940	Local	97.338457	179,674.08	179,674.08	99.678600	183,993.68	4,319.60	0.01
		Base	97.338457	179,674.08	179,674.08	99.678600	183,993.68	4,319.60	0.01
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
	320,587.680	Local	99.927424	320,355.01	320,355.01	99.479200	318,918.06	-1,436.95	0.02
		Base	99.927424	320,355.01	320,355.01	99.479200	318,918.06	-1,436.95	0.02
04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
	606,909.840	Local	99.790165	605,636.33	605,636.33	99.229200	602,231.78	-3,404.55	0.03
		Base	99.790165	605,636.33	605,636.33	99.229200	602,231.78	-3,404.55	0.03
04649VAY6	ASURION LLC 2021 TERM LOAN B9						31 Jul 2027		
	307,675.000	Local	99.123549	304,978.38	304,978.38	99.270800	305,431.43	453.05	0.02
		Base	99.123549	304,978.38	304,978.38	99.270800	305,431.43	453.05	0.02
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 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
	100,000.000	Local	128.312090	128,312.09	127,207.96	127.207956	127,207.96	-1,104.13	0.01
		Base	128.312090	128,312.09	127,207.96	127.207956	127,207.96	-1,104.13	0.01
04685YAM1	ATHENAHEALTH INC ATHENAHEALTH INC TERM LOAN						11 Feb 2026		
	692,394.510	Local	99.795816	690,980.75	691,312.99	99.843800	691,312.99	332.24	0.04
		Base	99.795816	690,980.75	691,312.99	99.843800	691,312.99	332.24	0.04
05377RDY7	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A A 144A					2.020000	20 Feb 2027		
	1,840,000.000	Local	99.962716	1,839,313.98	1,859,854.15	101.079030	1,859,854.15	20,540.17	0.10
Original Face:	1,840,000.000	Base	99.962716	1,839,313.98	1,859,854.15	101.079030	1,859,854.15	20,540.17	0.10
05400KAH3	AVOLON TLB BORROWER 1 (US) LLC 2021 TERM LOAN B5						01 Dec 2027		
	188,200.000	Local	99.249362	186,787.30	188,304.64	100.055600	188,304.64	1,517.34	0.01
		Base	99.249362	186,787.30	188,304.64	100.055600	188,304.64	1,517.34	0.01
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	580,000.000	Local	104.623774	606,817.89	608,695.68	104.947531	608,695.68	1,877.79	0.03
		Base	104.623774	606,817.89	608,695.68	104.947531	608,695.68	1,877.79	0.03
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	920,000.000	Local	100.577323	925,311.37	965,151.60	104.907783	965,151.60	39,840.23	0.05
		Base	100.577323	925,311.37	965,151.60	104.907783	965,151.60	39,840.23	0.05
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875					2.875000	24 Feb 2022		
	30,000.000	Local	100.010467	30,003.14	30,085.57	100.285230	30,085.57	82.43	0.00
		Base	100.010467	30,003.14	30,085.57	100.285230	30,085.57	82.43	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	210,000.000	Local	102.389095	215,017.10	278,505.52	132.621675	278,505.52	63,488.42	0.02
		Base	102.389095	215,017.10	278,505.52	132.621675	278,505.52	63,488.42	0.01
05551VBK8	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C10 XA					1.307654	15 Jul 2054		
	4,689,219.880	Local	9.556707	448,135.01	443,510.64	9.458090	443,510.64	-4,624.37	0.02
Original Face:	4,700,000.000	Base	9.556707	448,135.01	443,510.64	9.458090	443,510.64	-4,624.37	0.02
05554JAH0	FIRST EAGLE HOLDINGS INC 2020 TERM LOAN B						01 Feb 2027		
	857,434.010	Local	100.336826	860,322.07	847,966.22	98.895800	847,966.22	-12,355.85	0.05
		Base	100.336826	860,322.07	847,966.22	98.895800	847,966.22	-12,355.85	0.04
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535					3.535000	04 Nov 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
	70,000.000	Local	99.865629	69,905.94	106.459548	74,521.68	4,615.74	0.00	
		Base	99.865629	69,905.94	106.459548	74,521.68	4,615.74	0.00	
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506				3.506000	17 Mar 2025			
	400,000.000	Local	100.248008	400,992.03	106.466153	425,864.61	24,872.58	0.02	
		Base	100.248008	400,992.03	106.466153	425,864.61	24,872.58	0.02	
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625				4.625000	13 Mar 2027			
	250,000.000	Local	98.851732	247,129.33	110.912285	277,280.71	30,151.38	0.02	
		Base	98.851732	247,129.33	110.912285	277,280.71	30,151.38	0.01	
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	
05608RAJ4	BX TRUST BX 2021 ARIA D 144A				2.005400	15 Oct 2036			
	470,000.000	Local	99.505947	467,677.95	99.561600	467,939.52	261.57	0.03	
Original Face:	470,000.000	Base	99.505947	467,677.95	99.561600	467,939.52	261.57	0.02	
05609KAG4	BX TRUST BX 2021 XL2 D 144A				1.506700	15 Oct 2038			
	500,000.000	Local	99.505376	497,526.88	99.379650	496,898.25	-628.63	0.03	
Original Face:	500,000.000	Base	99.505376	497,526.88	99.379650	496,898.25	-628.63	0.03	
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125				3.125000	15 Sep 2031			
	250,000.000	Local	100.000000	250,000.00	98.750000	246,875.00	-3,125.00	0.01	
		Base	100.000000	250,000.00	98.750000	246,875.00	-3,125.00	0.01	
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848				3.848000	12 Apr 2023			
	200,000.000	Local	99.986290	199,972.58	103.446763	206,893.53	6,920.95	0.01	
		Base	99.986290	199,972.58	103.446763	206,893.53	6,920.95	0.01	
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR				1.241130	12 Apr 2023			
	200,000.000	Local	100.000000	200,000.00	101.012105	202,024.21	2,024.21	0.01	
		Base	100.000000	200,000.00	101.012105	202,024.21	2,024.21	0.01	
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746				2.746000	28 May 2025			
	800,000.000	Local	100.660256	805,282.05	103.403200	827,225.60	21,943.55	0.04	
		Base	100.660256	805,282.05	103.403200	827,225.60	21,943.55	0.04	
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A				4.500000	27 Jan 2030			

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Original Face:		1,748,483.370	Local	100.000000	1,748,483.37	99.617420	1,741,794.02	-6,689.35	0.09
		2,980,000.000	Base	100.000000	1,748,483.37	99.617420	1,741,794.02	-6,689.35	0.09
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.300000	11 Jan 2023			
		260,000.000	Local	99.940658	259,845.71	102.743498	267,133.09	7,287.38	0.01
			Base	99.940658	259,845.71	102.743498	267,133.09	7,287.38	0.01
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044			
		510,000.000	Local	105.946533	540,327.32	131.695360	671,646.34	131,319.02	0.04
			Base	105.946533	540,327.32	131.695360	671,646.34	131,319.02	0.03
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4				4.000000	01 Apr 2024			
		290,000.000	Local	99.925859	289,784.99	106.323416	308,337.91	18,552.92	0.02
			Base	99.925859	289,784.99	106.323416	308,337.91	18,552.92	0.02
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.200000	26 Aug 2024			
		2,090,000.000	Local	101.857276	2,128,817.06	107.211670	2,240,723.90	111,906.84	0.12
			Base	101.857276	2,128,817.06	107.211670	2,240,723.90	111,906.84	0.12
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25				4.250000	22 Oct 2026			
		50,000.000	Local	107.817000	53,908.50	110.405506	55,202.75	1,294.25	0.00
			Base	107.817000	53,908.50	110.405506	55,202.75	1,294.25	0.00
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026			
		520,000.000	Local	102.153467	531,198.03	110.150595	572,783.09	41,585.06	0.03
			Base	102.153467	531,198.03	110.150595	572,783.09	41,585.06	0.03
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028			
		690,000.000	Local	99.992888	689,950.93	107.699507	743,126.60	53,175.67	0.04
			Base	99.992888	689,950.93	107.699507	743,126.60	53,175.67	0.04
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023			
		17,000.000	Local	99.997000	16,999.49	102.072980	17,352.41	352.92	0.00
			Base	99.997000	16,999.49	102.072980	17,352.41	352.92	0.00
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR				3.419000	20 Dec 2028			
		682,000.000	Local	99.630765	679,481.82	106.842504	728,665.88	49,184.06	0.04
			Base	99.630765	679,481.82	106.842504	728,665.88	49,184.06	0.04
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024			

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	300,000.000	Local	100.000000	300,000.00	102.979575	308,938.73	8,938.73	0.02	
		Base	100.000000	300,000.00	102.979575	308,938.73	8,938.73	0.02	
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
	250,000.000	Local	98.591600	246,479.00	109.571380	273,928.45	27,449.45	0.01	
		Base	98.591600	246,479.00	109.571380	273,928.45	27,449.45	0.01	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	1,080,000.000	Local	108.663038	1,173,560.81	110.247895	1,190,677.27	17,116.46	0.06	
		Base	108.663038	1,173,560.81	110.247895	1,190,677.27	17,116.46	0.06	
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	140,000.000	Local	100.000000	140,000.00	124.147148	173,806.01	33,806.01	0.01	
		Base	100.000000	140,000.00	124.147148	173,806.01	33,806.01	0.01	
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	1,610,000.000	Local	110.063688	1,772,025.38	120.565781	1,941,109.07	169,083.69	0.11	
		Base	110.063688	1,772,025.38	120.565781	1,941,109.07	169,083.69	0.10	
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	1,790,000.000	Local	103.245198	1,848,089.04	101.121228	1,810,069.98	-38,019.06	0.10	
		Base	103.245198	1,848,089.04	101.121228	1,810,069.98	-38,019.06	0.09	
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	350,000.000	Local	100.000000	350,000.00	98.981747	346,436.11	-3,563.89	0.02	
		Base	100.000000	350,000.00	98.981747	346,436.11	-3,563.89	0.02	
06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR					2.572000	20 Oct 2032		
	620,000.000	Local	99.829923	618,945.52	100.599714	623,718.23	4,772.71	0.03	
		Base	99.829923	618,945.52	100.599714	623,718.23	4,772.71	0.03	
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.100000	24 Jul 2023		
	300,000.000	Local	99.836120	299,508.36	105.126880	315,380.64	15,872.28	0.02	
		Base	99.836120	299,508.36	105.126880	315,380.64	15,872.28	0.02	
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	560,000.000	Local	99.948696	559,712.70	101.519636	568,509.96	8,797.26	0.03	
		Base	99.948696	559,712.70	101.519636	568,509.96	8,797.26	0.03	
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR					3.803000	15 Dec 2032		

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		70,000.000	Local Base	94.371500 94.371500	66,060.05 66,060.05	107.334961 107.334961	75,134.47 75,134.47	9,074.42 9,074.42	0.00 0.00
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6				1.600000	24 Apr 2025			
		170,000.000	Local Base	99.974506 99.974506	169,956.66 169,956.66	100.959984 100.959984	171,631.97 171,631.97	1,675.31 1,675.31	0.01 0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3				1.300000	11 Jun 2025			
		310,000.000	Local Base	99.845577 99.845577	309,521.29 309,521.29	99.463617 99.463617	308,337.21 308,337.21	-1,184.08 -1,184.08	0.02 0.02
06541WAX0	BANK BANK 2017 BNK5 A5				3.390000	15 Jun 2060			
Original Face:		1,060,000.000	Local Base	97.532783 97.532783	1,033,847.50 1,033,847.50	107.565020 107.565020	1,140,189.21 1,140,189.21	106,341.71 106,341.71	0.06 0.06
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR				4.972000	16 May 2029			
		200,000.000	Local Base	99.651045 99.651045	199,302.09 199,302.09	114.148893 114.148893	228,297.79 228,297.79	28,995.70 28,995.70	0.01 0.01
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030			
		2,240,000.000	Local Base	110.183796 110.183796	2,468,117.04 2,468,117.04	113.531551 113.531551	2,543,106.74 2,543,106.74	74,989.70 74,989.70	0.14 0.13
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7				1.700000	12 May 2022			
		230,000.000	Local Base	99.984983 99.984983	229,965.46 229,965.46	100.339281 100.339281	230,780.35 230,780.35	814.89 814.89	0.01 0.01
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.250000	01 Apr 2042			
		10,000.000	Local Base	104.485600 104.485600	10,448.56 10,448.56	130.027744 130.027744	13,002.77 13,002.77	2,554.21 2,554.21	0.00 0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7				5.700000	30 May 2041			
		170,000.000	Local Base	101.607688 101.607688	172,733.07 172,733.07	136.251796 136.251796	231,628.05 231,628.05	58,894.98 58,894.98	0.01 0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043			
		200,000.000	Local Base	133.753505 133.753505	267,507.01 267,507.01	136.229583 136.229583	272,459.17 272,459.17	4,952.16 4,952.16	0.01 0.01
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25				7.250000	30 May 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	
		150,000.000	Local 108.248487	162,372.73	99.000000	148,500.00	-13,872.73	0.01	
			Base 108.248487	162,372.73	99.000000	148,500.00	-13,872.73	0.01	
071734AJ6	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25				5.250000	30 Jan 2030			
		1,430,000.000	Local 101.491980	1,451,335.31	88.000000	1,258,400.00	-192,935.31	0.07	
			Base 101.491980	1,451,335.31	88.000000	1,258,400.00	-192,935.31	0.07	
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25				6.250000	15 Feb 2029			
		460,000.000	Local 101.814424	468,346.35	95.024000	437,110.40	-31,235.95	0.02	
			Base 101.814424	468,346.35	95.024000	437,110.40	-31,235.95	0.02	
071734AM9	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 5				5.000000	15 Feb 2029			
		430,000.000	Local 92.747081	398,812.45	88.250000	379,475.00	-19,337.45	0.02	
			Base 92.747081	398,812.45	88.250000	379,475.00	-19,337.45	0.02	
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734000	15 Dec 2024			
		23,000.000	Local 101.429043	23,328.68	106.315346	24,452.53	1,123.85	0.00	
			Base 101.429043	23,328.68	106.315346	24,452.53	1,123.85	0.00	
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044			
		79,000.000	Local 100.425608	79,336.23	125.857973	99,427.80	20,091.57	0.01	
			Base 100.425608	79,336.23	125.857973	99,427.80	20,091.57	0.01	
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363000	06 Jun 2024			
		272,000.000	Local 102.738963	279,449.98	104.713194	284,819.89	5,369.91	0.02	
			Base 102.738963	279,449.98	104.713194	284,819.89	5,369.91	0.01	
08162XBJ2	BENCHMARK MORTGAGE TRUST BMARK 2020 B20 XA				1.623308	15 Oct 2053			
		4,294,155.180	Local 10.405339	446,821.41	10.182930	437,270.82	-9,550.59	0.02	
Original Face:		4,310,000.000	Base 10.405339	446,821.41	10.182930	437,270.82	-9,550.59	0.02	
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25				4.250000	15 Jan 2049			
		450,000.000	Local 106.764207	480,438.93	123.217424	554,478.41	74,039.48	0.03	
			Base 106.764207	480,438.93	123.217424	554,478.41	74,039.48	0.03	
08579JBG6	BERRY GLOBAL INC 2021 TERM LOAN Z					01 Jul 2026			
		419,993.830	Local 100.213782	420,891.70	99.260400	416,887.56	-4,004.14	0.02	
			Base 100.213782	420,891.70	99.260400	416,887.56	-4,004.14	0.02	
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR				4.375000	01 Mar 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
	240,000.000	Local		95.743175	229,783.62	108.547331	260,513.59	30,729.97	0.01
		Base		95.743175	229,783.62	108.547331	260,513.59	30,729.97	0.01
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4					4.400000	14 Aug 2028		
	670,000.000	Local		99.636101	667,561.88	112.161985	751,485.30	83,923.42	0.04
		Base		99.636101	667,561.88	112.161985	751,485.30	83,923.42	0.04
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	680,000.000	Local		100.000000	680,000.00	106.477689	724,048.29	44,048.29	0.04
		Base		100.000000	680,000.00	106.477689	724,048.29	44,048.29	0.04
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	840,000.000	Local		109.967576	923,727.64	116.439152	978,088.88	54,361.24	0.05
		Base		109.967576	923,727.64	116.439152	978,088.88	54,361.24	0.05
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR					3.052000	13 Jan 2031		
	600,000.000	Local		107.193675	643,162.05	102.969842	617,819.05	-25,343.00	0.03
		Base		107.193675	643,162.05	102.969842	617,819.05	-25,343.00	0.03
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
	390,000.000	Local		100.000000	390,000.00	100.973964	393,798.46	3,798.46	0.02
		Base		100.000000	390,000.00	100.973964	393,798.46	3,798.46	0.02
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875000	15 Feb 2020		
	0.000	Local		0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00
		Base		0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	80,000.000	Local		97.713263	78,170.61	102.089738	81,671.79	3,501.18	0.00
		Base		97.713263	78,170.61	102.089738	81,671.79	3,501.18	0.00
097023BY0	BOEING CO SR UNSECURED 03/38 3.55					3.550000	01 Mar 2038		
	80,000.000	Local		89.627988	71,702.39	101.933749	81,547.00	9,844.61	0.00
		Base		89.627988	71,702.39	101.933749	81,547.00	9,844.61	0.00
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	260,000.000	Local		99.068912	257,579.17	103.005926	267,815.41	10,236.24	0.01
		Base		99.068912	257,579.17	103.005926	267,815.41	10,236.24	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 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
	50,000.000	Local		99.956240	49,978.12	104.244429	52,122.21	2,144.09	0.00
		Base		99.956240	49,978.12	104.244429	52,122.21	2,144.09	0.00
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	70,000.000	Local		99.811114	69,867.78	101.740369	71,218.26	1,350.48	0.00
		Base		99.811114	69,867.78	101.740369	71,218.26	1,350.48	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	860,000.000	Local		98.347751	845,790.66	100.909453	867,821.30	22,030.64	0.05
		Base		98.347751	845,790.66	100.909453	867,821.30	22,030.64	0.05
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	180,000.000	Local		96.155361	173,079.65	104.303900	187,747.02	14,667.37	0.01
		Base		96.155361	173,079.65	104.303900	187,747.02	14,667.37	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	109.450622	1,050,725.97	90,725.97	0.06
		Base		100.000000	960,000.00	109.450622	1,050,725.97	90,725.97	0.05
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	390,000.000	Local		100.000000	390,000.00	128.746913	502,112.96	112,112.96	0.03
		Base		100.000000	390,000.00	128.746913	502,112.96	112,112.96	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	880,000.000	Local		100.000000	880,000.00	135.850474	1,195,484.17	315,484.17	0.06
		Base		100.000000	880,000.00	135.850474	1,195,484.17	315,484.17	0.06
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	280,000.000	Local		100.000000	280,000.00	139.285390	389,999.09	109,999.09	0.02
		Base		100.000000	280,000.00	139.285390	389,999.09	109,999.09	0.02
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
	1,260,000.000	Local		106.721165	1,344,686.68	116.618181	1,469,389.08	124,702.40	0.08
		Base		106.721165	1,344,686.68	116.618181	1,469,389.08	124,702.40	0.08
097023DE2	BOEING CO SR UNSECURED 02/24 1.433					1.433000	04 Feb 2024		
	780,000.000	Local		100.000000	780,000.00	99.863770	778,937.41	-1,062.59	0.04
		Base		100.000000	780,000.00	99.863770	778,937.41	-1,062.59	0.04
097023DG7	BOEING CO SR UNSECURED 02/26 2.196					2.196000	04 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
		1,440,000.000	Local 99.661332	1,435,123.18	100.003719	1,440,053.55	4,930.37	0.08
			Base 99.661332	1,435,123.18	100.003719	1,440,053.55	4,930.37	0.07
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79				3.790000	06 Feb 2024		
		60,000.000	Local 101.851083	61,110.65	105.284499	63,170.70	2,060.05	0.00
			Base 101.851083	61,110.65	105.284499	63,170.70	2,060.05	0.00
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588				3.588000	14 Apr 2027		
		130,000.000	Local 97.597723	126,877.04	108.061160	140,479.51	13,602.47	0.01
			Base 97.597723	126,877.04	108.061160	140,479.51	13,602.47	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41				3.410000	11 Feb 2026		
		360,000.000	Local 100.003583	360,012.90	106.716492	384,179.37	24,166.47	0.02
			Base 100.003583	360,012.90	106.716492	384,179.37	24,166.47	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3				3.000000	24 Feb 2050		
		1,120,000.000	Local 100.002197	1,120,024.61	97.846618	1,095,882.12	-24,142.49	0.06
			Base 100.002197	1,120,024.61	97.846618	1,095,882.12	-24,142.49	0.06
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633				3.633000	06 Apr 2030		
		200,000.000	Local 100.000000	200,000.00	110.540239	221,080.48	21,080.48	0.01
			Base 100.000000	200,000.00	110.540239	221,080.48	21,080.48	0.01
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625				5.625000	07 Jan 2041		
		460,000.000	Local 93.755963	431,277.43	101.979000	469,103.40	37,825.97	0.03
			Base 93.755963	431,277.43	101.979000	469,103.40	37,825.97	0.02
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.000000	27 Jan 2045		
		2,430,000.000	Local 99.224933	2,411,165.87	93.700000	2,276,910.00	-134,255.87	0.12
			Base 99.224933	2,411,165.87	93.700000	2,276,910.00	-134,255.87	0.12
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625				5.625000	21 Feb 2047		
		720,000.000	Local 84.740349	610,130.51	99.651000	717,487.20	107,356.69	0.04
			Base 84.740349	610,130.51	99.651000	717,487.20	107,356.69	0.04
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625				4.625000	13 Jan 2028		
		320,000.000	Local 94.805072	303,376.23	104.376000	334,003.20	30,626.97	0.02
			Base 94.805072	303,376.23	104.376000	334,003.20	30,626.97	0.02
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B					15 Aug 2025		

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		212,300.000	Local 99.859896	212,002.56	99.416700	211,061.65	-940.91	0.01	
			Base 99.859896	212,002.56	99.416700	211,061.65	-940.91	0.01	
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6				2.600000	16 May 2022			
		220,000.000	Local 99.965468	219,924.03	100.828891	221,823.56	1,899.53	0.01	
			Base 99.965468	219,924.03	100.828891	221,823.56	1,899.53	0.01	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024			
		428,000.000	Local 101.377614	433,896.19	104.663305	447,958.95	14,062.76	0.02	
			Base 101.377614	433,896.19	104.663305	447,958.95	14,062.76	0.02	
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2				3.200000	15 Jun 2026			
		710,000.000	Local 102.102676	724,929.00	107.583765	763,844.73	38,915.73	0.04	
			Base 102.102676	724,929.00	107.583765	763,844.73	38,915.73	0.04	
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4				3.400000	26 Jul 2029			
		510,000.000	Local 108.123729	551,431.02	109.603453	558,977.61	7,546.59	0.03	
			Base 108.123729	551,431.02	109.603453	558,977.61	7,546.59	0.03	
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875				3.875000	15 Aug 2025			
		118,000.000	Local 105.571746	124,574.66	108.251277	127,736.51	3,161.85	0.01	
			Base 105.571746	124,574.66	108.251277	127,736.51	3,161.85	0.01	
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5				5.000000	15 Aug 2045			
		380,000.000	Local 143.357197	544,757.35	133.250896	506,353.40	-38,403.95	0.03	
			Base 143.357197	544,757.35	133.250896	506,353.40	-38,403.95	0.03	
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137				3.137000	15 Nov 2035			
		1,700,000.000	Local 99.856716	1,697,564.18	100.748706	1,712,728.00	15,163.82	0.09	
			Base 99.856716	1,697,564.18	100.748706	1,712,728.00	15,163.82	0.09	
12433XAG4	BX TRUST BX 2020 VIVA D 144A				3.548750	11 Mar 2044			
		930,000.000	Local 101.272161	941,831.10	99.700580	927,215.39	-14,615.71	0.05	
Original Face:		930,000.000	Base 101.272161	941,831.10	99.700580	927,215.39	-14,615.71	0.05	
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125				5.125000	01 May 2027			
		150,000.000	Local 97.466327	146,199.49	103.000000	154,500.00	8,300.51	0.01	
			Base 97.466327	146,199.49	103.000000	154,500.00	8,300.51	0.01	
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5				5.000000	01 Feb 2028			

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		70,000.000	Local 95.834343	67,084.04	104.000000	72,800.00	5,715.96	0.00
			Base 95.834343	67,084.04	104.000000	72,800.00	5,715.96	0.00
1248EPCE1	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5				4.500000	15 Aug 2030		
		30,000.000	Local 101.616667	30,485.00	102.319000	30,695.70	210.70	0.00
			Base 101.616667	30,485.00	102.319000	30,695.70	210.70	0.00
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5				4.500000	01 May 2032		
		1,310,000.000	Local 99.337514	1,301,321.43	102.875000	1,347,662.50	46,341.07	0.07
			Base 99.337514	1,301,321.43	102.875000	1,347,662.50	46,341.07	0.07
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN					18 Nov 2024		
		64,819.930	Local 100.624962	65,225.03	98.600000	63,912.45	-1,312.58	0.00
			Base 100.624962	65,225.03	98.600000	63,912.45	-1,312.58	0.00
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A				1.039750	15 Nov 2036		
		410,000.000	Local 100.000000	410,000.00	99.938590	409,748.22	-251.78	0.02
Original Face:		410,000.000	Base 100.000000	410,000.00	99.938590	409,748.22	-251.78	0.02
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75				3.750000	15 Jul 2023		
		220,000.000	Local 100.930673	222,047.48	104.000161	228,800.35	6,752.87	0.01
			Base 100.930673	222,047.48	104.000161	228,800.35	6,752.87	0.01
125523AG5	CIGNA CORP COMPANY GUAR 11/25 4.125				4.125000	15 Nov 2025		
		120,000.000	Local 99.952167	119,942.60	109.411452	131,293.74	11,351.14	0.01
			Base 99.952167	119,942.60	109.411452	131,293.74	11,351.14	0.01
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375				4.375000	15 Oct 2028		
		1,310,000.000	Local 109.930092	1,440,084.20	113.740091	1,489,995.19	49,910.99	0.08
			Base 109.930092	1,440,084.20	113.740091	1,489,995.19	49,910.99	0.08
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038		
		500,000.000	Local 126.836900	634,184.50	123.286608	616,433.04	-17,751.46	0.03
			Base 126.836900	634,184.50	123.286608	616,433.04	-17,751.46	0.03
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25				5.250000	07 Mar 2025		
		80,000.000	Local 101.304363	81,043.49	110.163000	88,130.40	7,086.91	0.00
			Base 101.304363	81,043.49	110.163000	88,130.40	7,086.91	0.00
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75				4.750000	16 Feb 2024		

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WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	140,000.000	Local	99.981600	139,974.24	105.750000	148,050.00	8,075.76	0.01	
		Base	99.981600	139,974.24	105.750000	148,050.00	8,075.76	0.01	
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.300000	10 Oct 2046		
	30,000.000	Local	102.252000	30,675.60	103.276930	30,983.08	307.48	0.00	
Original Face:	30,000.000	Base	102.252000	30,675.60	103.276930	30,983.08	307.48	0.00	
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762000	10 Oct 2046		
	30,000.000	Local	102.253867	30,676.16	103.349680	31,004.90	328.74	0.00	
Original Face:	30,000.000	Base	102.253867	30,676.16	103.349680	31,004.90	328.74	0.00	
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.071590	10 Oct 2046		
	10,000.000	Local	101.029700	10,102.97	98.963250	9,896.33	-206.64	0.00	
Original Face:	10,000.000	Base	101.029700	10,102.97	98.963250	9,896.33	-206.64	0.00	
12595BAJ0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C					4.325724	15 Jun 2050		
	1,000,000.000	Local	94.629606	946,296.06	99.530640	995,306.40	49,010.34	0.05	
Original Face:	1,000,000.000	Base	94.629606	946,296.06	99.530640	995,306.40	49,010.34	0.05	
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A					3.023000	25 Aug 2060		
	712,062.420	Local	99.998504	712,051.77	100.547800	715,963.10	3,911.33	0.04	
Original Face:	900,000.000	Base	99.998504	712,051.77	100.547800	715,963.10	3,911.33	0.04	
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					1.831508	15 Oct 2045		
	2,570,300.270	Local	0.161295	4,145.77	0.604160	15,528.73	11,382.96	0.00	
Original Face:	3,700,000.000	Base	0.161295	4,145.77	0.604160	15,528.73	11,382.96	0.00	
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035000	10 Feb 2048		
	240,000.000	Local	102.371663	245,691.99	103.799720	249,119.33	3,427.34	0.01	
Original Face:	240,000.000	Base	102.371663	245,691.99	103.799720	249,119.33	3,427.34	0.01	
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.305711	10 Feb 2048		
	70,000.000	Local	101.013043	70,709.13	100.195670	70,136.97	-572.16	0.00	
Original Face:	70,000.000	Base	101.013043	70,709.13	100.195670	70,136.97	-572.16	0.00	
126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5					4.500000	15 Nov 2031		
	470,000.000	Local	100.000000	470,000.00	98.750000	464,125.00	-5,875.00	0.03	
		Base	100.000000	470,000.00	98.750000	464,125.00	-5,875.00	0.02	
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM					4.526000	10 Feb 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	
		200,000.000	Local	106.102335	212,204.67	105.287660	210,575.32	-1,629.35	0.01
Original Face:		200,000.000	Base	106.102335	212,204.67	105.287660	210,575.32	-1,629.35	0.01
126438AE0	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET B 144A				2.815900	15 Aug 2037			
		450,000.000	Local	104.566384	470,548.73	101.139910	455,129.60	-15,419.13	0.02
Original Face:		450,000.000	Base	104.566384	470,548.73	101.139910	455,129.60	-15,419.13	0.02
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A				4.000000	01 Aug 2057			
		343,969.690	Local	102.904300	353,959.60	104.816500	360,536.99	6,577.39	0.02
Original Face:		830,000.000	Base	102.904300	353,959.60	104.816500	360,536.99	6,577.39	0.02
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	102.445391	338,069.79	100.462460	331,526.12	-6,543.67	0.02
Original Face:		330,000.000	Base	102.445391	338,069.79	100.462460	331,526.12	-6,543.67	0.02
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A				3.500000	25 Feb 2048			
		1,097,966.480	Local	97.858041	1,074,448.49	101.537350	1,114,846.07	40,397.58	0.06
Original Face:		3,881,000.000	Base	97.858041	1,074,448.49	101.537350	1,114,846.07	40,397.58	0.06
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				1.090000	15 May 2036			
		1,050,000.000	Local	100.000000	1,050,000.00	99.969860	1,049,683.53	-316.47	0.06
Original Face:		1,050,000.000	Base	100.000000	1,050,000.00	99.969860	1,049,683.53	-316.47	0.05
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A				2.860000	25 Oct 2059			
		953,305.050	Local	99.999137	953,296.82	100.792370	960,858.75	7,561.93	0.05
Original Face:		1,200,000.000	Base	99.999137	953,296.82	100.792370	960,858.75	7,561.93	0.05
12656KAE7	COMM MORTGAGE TRUST COMM 2020 CX B 144A				2.446000	10 Nov 2046			
		870,000.000	Local	102.858811	894,871.66	98.590010	857,733.09	-37,138.57	0.05
Original Face:		870,000.000	Base	102.858811	894,871.66	98.590010	857,733.09	-37,138.57	0.04
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A				1.844000	25 Jul 2047			
		859,044.030	Local	100.000000	859,044.03	99.691700	856,395.60	-2,648.43	0.05
Original Face:		1,080,000.000	Base	100.000000	859,044.03	99.691700	856,395.60	-2,648.43	0.04
12661GAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A				2.000000	25 Jan 2060			

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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:	1,480,728.670	Local		101.509909	1,503,086.33	100.497110	1,488,089.52	-14,996.81	0.08
	1,860,000.000	Base		101.509909	1,503,086.33	100.497110	1,488,089.52	-14,996.81	0.08
12661GAE9	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 M3 144A					3.876752	25 Jan 2060		
Original Face:	990,000.000	Local		104.399264	1,033,552.71	107.836640	1,067,582.74	34,030.03	0.06
	990,000.000	Base		104.399264	1,033,552.71	107.836640	1,067,582.74	34,030.03	0.06
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75					2.750000	01 Dec 2022		
Original Face:	180,000.000	Local		99.925372	179,865.67	101.389111	182,500.40	2,634.73	0.01
		Base		99.925372	179,865.67	101.389111	182,500.40	2,634.73	0.01
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
Original Face:	186,000.000	Local		99.963785	185,932.64	107.512796	199,973.80	14,041.16	0.01
		Base		99.963785	185,932.64	107.512796	199,973.80	14,041.16	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
Original Face:	200,000.000	Local		105.152130	210,304.26	130.380290	260,760.58	50,456.32	0.01
		Base		105.152130	210,304.26	130.380290	260,760.58	50,456.32	0.01
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
Original Face:	484,000.000	Local		101.911060	493,249.53	112.300992	543,536.80	50,287.27	0.03
		Base		101.911060	493,249.53	112.300992	543,536.80	50,287.27	0.03
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
Original Face:	970,000.000	Local		119.058354	1,154,866.03	131.169978	1,272,348.79	117,482.76	0.07
		Base		119.058354	1,154,866.03	131.169978	1,272,348.79	117,482.76	0.07
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
Original Face:	90,000.000	Local		99.862511	89,876.26	108.576616	97,718.95	7,842.69	0.01
		Base		99.862511	89,876.26	108.576616	97,718.95	7,842.69	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
Original Face:	1,410,000.000	Local		109.568172	1,544,911.23	109.740288	1,547,338.06	2,426.83	0.08
		Base		109.568172	1,544,911.23	109.740288	1,547,338.06	2,426.83	0.08
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
Original Face:	120,000.000	Local		98.411992	118,094.39	115.103691	138,124.43	20,030.04	0.01
		Base		98.411992	118,094.39	115.103691	138,124.43	20,030.04	0.01
126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125					2.125000	15 Sep 2031		

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	300,000.000	Local		99.390107	298,170.32	98.044198	294,132.59	-4,037.73	0.02
		Base		99.390107	298,170.32	98.044198	294,132.59	-4,037.73	0.02
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9					3.900000	15 May 2027		
	370,000.000	Local		98.566949	364,697.71	107.528295	397,854.69	33,156.98	0.02
		Base		98.566949	364,697.71	107.528295	397,854.69	33,156.98	0.02
127097AH6	COTERRA ENERGY INC SR UNSECURED 144A 03/29 4.375					4.375000	15 Mar 2029		
	910,000.000	Local		105.107020	956,473.88	111.831337	1,017,665.17	61,191.29	0.06
		Base		105.107020	956,473.88	111.831337	1,017,665.17	61,191.29	0.05
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
	664,871.660	Local		99.497559	661,531.07	99.362500	660,633.10	-897.97	0.04
		Base		99.497559	661,531.07	99.362500	660,633.10	-897.97	0.03
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN						21 Jul 2025		
	612,250.000	Local		99.408982	608,631.49	99.937500	611,867.34	3,235.85	0.03
		Base		99.408982	608,631.49	99.937500	611,867.34	3,235.85	0.03
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	610,000.000	Local		106.750320	651,176.95	104.230054	635,803.33	-15,373.62	0.03
		Base		106.750320	651,176.95	104.230054	635,803.33	-15,373.62	0.03
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	270,000.000	Local		104.017185	280,846.40	104.529371	282,229.30	1,382.90	0.02
		Base		104.017185	280,846.40	104.529371	282,229.30	1,382.90	0.01
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
	300,000.000	Local		99.972260	299,916.78	100.130960	300,392.88	476.10	0.02
		Base		99.972260	299,916.78	100.130960	300,392.88	476.10	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
	290,000.000	Local		100.055269	290,160.28	100.792857	292,299.29	2,139.01	0.02
		Base		100.055269	290,160.28	100.792857	292,299.29	2,139.01	0.02
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	40,000.000	Local		99.869375	39,947.75	101.675488	40,670.20	722.45	0.00
		Base		99.869375	39,947.75	101.675488	40,670.20	722.45	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		

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	80,000.000	Local	102.035725	81,628.58	102.223415	81,778.73	150.15	0.00	
		Base	102.035725	81,628.58	102.223415	81,778.73	150.15	0.00	
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
	30,000.000	Local	101.695800	30,508.74	106.713182	32,013.95	1,505.21	0.00	
		Base	101.695800	30,508.74	106.713182	32,013.95	1,505.21	0.00	
14855NAB2	CASTLELAKE AVIATION ONE DSGNTD TERM LOAN B						22 Oct 2026		
	967,575.000	Local	99.027207	958,162.50	99.500000	962,737.13	4,574.63	0.05	
		Base	99.027207	958,162.50	99.500000	962,737.13	4,574.63	0.05	
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
	250,000.000	Local	105.543800	263,859.50	107.846000	269,615.00	5,755.50	0.01	
		Base	105.543800	263,859.50	107.846000	269,615.00	5,755.50	0.01	
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	986,370.780	Local	99.823614	984,630.96	99.887500	985,261.11	630.15	0.05	
		Base	99.823614	984,630.96	99.887500	985,261.11	630.15	0.05	
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	260,000.000	Local	108.690150	282,594.39	110.050600	286,131.56	3,537.17	0.02	
		Base	108.690150	282,594.39	110.050600	286,131.56	3,537.17	0.01	
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384000	23 Oct 2035		
	50,000.000	Local	108.957520	54,478.76	129.049924	64,524.96	10,046.20	0.00	
		Base	108.957520	54,478.76	129.049924	64,524.96	10,046.20	0.00	
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484000	23 Oct 2045		
	20,000.000	Local	114.138150	22,827.63	136.941477	27,388.30	4,560.67	0.00	
		Base	114.138150	22,827.63	136.941477	27,388.30	4,560.67	0.00	
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834000	23 Oct 2055		
	30,000.000	Local	111.925800	33,577.74	143.484532	43,045.36	9,467.62	0.00	
		Base	111.925800	33,577.74	143.484532	43,045.36	9,467.62	0.00	
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	780,000.000	Local	97.308554	759,006.72	109.537288	854,390.85	95,384.13	0.05	
		Base	97.308554	759,006.72	109.537288	854,390.85	95,384.13	0.04	
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		

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	400,000.000	Local		122.414033	489,656.13	125.082406	500,329.62	10,673.49	0.03
		Base		122.414033	489,656.13	125.082406	500,329.62	10,673.49	0.03
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	1,650,000.000	Local		115.259879	1,901,788.01	114.574645	1,890,481.64	-11,306.37	0.10
		Base		115.259879	1,901,788.01	114.574645	1,890,481.64	-11,306.37	0.10
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
	360,000.000	Local		103.357306	372,086.30	112.330507	404,389.83	32,303.53	0.02
		Base		103.357306	372,086.30	112.330507	404,389.83	32,303.53	0.02
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	140,000.000	Local		97.959407	137,143.17	97.263156	136,168.42	-974.75	0.01
		Base		97.959407	137,143.17	97.263156	136,168.42	-974.75	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		
	565,355.470	Local		100.281281	566,945.71	99.727300	563,813.75	-3,131.96	0.03
		Base		100.281281	566,945.71	99.727300	563,813.75	-3,131.96	0.03
16117LBX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2						01 Feb 2027		
	893,342.160	Local		100.164782	894,814.23	98.987500	884,297.07	-10,517.16	0.05
		Base		100.164782	894,814.23	98.987500	884,297.07	-10,517.16	0.05
16411QAK7	CHENIERE ENERGY PARTNERS COMPANY GUAR 03/31 4					4.000000	01 Mar 2031		
	80,000.000	Local		105.287850	84,230.28	105.000002	84,000.00	-230.28	0.00
		Base		105.287850	84,230.28	105.000002	84,000.00	-230.28	0.00
16411QAL5	CHENIERE ENERGY PARTNERS COMPANY GUAR 144A 01/32 3.25					3.250000	31 Jan 2032		
	420,000.000	Local		100.320052	421,344.22	101.000000	424,200.00	2,855.78	0.02
		Base		100.320052	421,344.22	101.000000	424,200.00	2,855.78	0.02
16411RAK5	CHENIERE ENERGY INC SR SECURED 10/28 4.625					4.625000	15 Oct 2028		
	200,000.000	Local		100.000000	200,000.00	105.750000	211,500.00	11,500.00	0.01
		Base		100.000000	200,000.00	105.750000	211,500.00	11,500.00	0.01
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 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
	100,000.000	Local		113.596940	113,596.94	110.788776	110,788.78	-2,808.16	0.01
		Base		113.596940	113,596.94	110.788776	110,788.78	-2,808.16	0.01
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
	330,000.000	Local		100.014506	330,047.87	100.890000	332,937.00	2,889.13	0.02
		Base		100.014506	330,047.87	100.890000	332,937.00	2,889.13	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
	110,000.000	Local		100.171555	110,188.71	101.562418	111,718.66	1,529.95	0.01
		Base		100.171555	110,188.71	101.562418	111,718.66	1,529.95	0.01
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	440,000.000	Local		108.543830	477,592.85	105.952375	466,190.45	-11,402.40	0.03
		Base		108.543830	477,592.85	105.952375	466,190.45	-11,402.40	0.02
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					0.351880	25 Aug 2035		
	178,311.570	Local		93.564893	166,837.03	99.411840	177,262.81	10,425.78	0.01
Original Face:	21,100,000.000	Base		93.564893	166,837.03	99.411840	177,262.81	10,425.78	0.01
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	110,000.000	Local		100.007909	110,008.70	100.401911	110,442.10	433.40	0.01
		Base		100.007909	110,008.70	100.401911	110,442.10	433.40	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	140,000.000	Local		100.204950	140,286.93	109.465553	153,251.77	12,964.84	0.01
		Base		100.204950	140,286.93	109.465553	153,251.77	12,964.84	0.01
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B						02 Feb 2028		
	967,316.800	Local		99.888644	966,239.63	99.267900	960,235.07	-6,004.56	0.05
		Base		99.888644	966,239.63	99.267900	960,235.07	-6,004.56	0.05
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	40,000.000	Local		111.639025	44,655.61	132.825851	53,130.34	8,474.73	0.00
		Base		111.639025	44,655.61	132.825851	53,130.34	8,474.73	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	792,000.000	Local		156.289946	1,237,816.37	169.450770	1,342,050.10	104,233.73	0.07
		Base		156.289946	1,237,816.37	169.450770	1,342,050.10	104,233.73	0.07
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		

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	50,000.000	Local		100.283640	50,141.82	102.037470	51,018.74	876.92	0.00
		Base		100.283640	50,141.82	102.037470	51,018.74	876.92	0.00
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675000	13 Sep 2043		
	110,000.000	Local		109.340009	120,274.01	150.761742	165,837.92	45,563.91	0.01
		Base		109.340009	120,274.01	150.761742	165,837.92	45,563.91	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	1,840,000.000	Local		107.771991	1,983,004.63	113.133186	2,081,650.62	98,645.99	0.11
		Base		107.771991	1,983,004.63	113.133186	2,081,650.62	98,645.99	0.11
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.300000	29 Dec 2049		
	100,000.000	Local		99.902590	99,902.59	104.813000	104,813.00	4,910.41	0.01
		Base		99.902590	99,902.59	104.813000	104,813.00	4,910.41	0.01
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.300000	06 May 2044		
	671,000.000	Local		106.609119	715,347.19	130.868977	878,130.84	162,783.65	0.05
		Base		106.609119	715,347.19	130.868977	878,130.84	162,783.65	0.05
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.950000	29 Dec 2049		
	440,000.000	Local		99.844023	439,313.70	107.000000	470,800.00	31,486.30	0.03
		Base		99.844023	439,313.70	107.000000	470,800.00	31,486.30	0.02
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	704,000.000	Local		101.711148	716,046.48	126.492706	890,508.65	174,462.17	0.05
		Base		101.711148	716,046.48	126.492706	890,508.65	174,462.17	0.05
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	400,000.000	Local		108.199170	432,796.68	110.364653	441,458.61	8,661.93	0.02
		Base		108.199170	432,796.68	110.364653	441,458.61	8,661.93	0.02
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR					2.666000	29 Jan 2031		
	670,000.000	Local		103.721943	694,937.02	101.614795	680,819.13	-14,117.89	0.04
		Base		103.721943	694,937.02	101.614795	680,819.13	-14,117.89	0.04
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	390,000.000	Local		100.000000	390,000.00	114.316251	445,833.38	55,833.38	0.02
		Base		100.000000	390,000.00	114.316251	445,833.38	55,833.38	0.02
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		

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		220,000.000	Local 103.097609	226,814.74	104.875582	230,726.28	3,911.54	0.01
			Base 103.097609	226,814.74	104.875582	230,726.28	3,911.54	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR				1.678000	15 May 2024		
		330,000.000	Local 100.000000	330,000.00	101.117351	333,687.26	3,687.26	0.02
			Base 100.000000	330,000.00	101.117351	333,687.26	3,687.26	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR				2.572000	03 Jun 2031		
		520,000.000	Local 100.000000	520,000.00	100.969553	525,041.68	5,041.68	0.03
			Base 100.000000	520,000.00	100.969553	525,041.68	5,041.68	0.03
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5				2.313460	25 Aug 2035		
		81,759.600	Local 84.875660	69,394.00	94.250030	77,058.45	7,664.45	0.00
Original Face:		690,000.000	Base 84.875660	69,394.00	94.250030	77,058.45	7,664.45	0.00
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A				3.128000	10 Apr 2048		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024		
		0.000	Local 0.000000	-52.53	0.000000	0.00	52.53	0.00
			Base 0.000000	-52.53	0.000000	0.00	52.53	0.00
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375				3.375000	25 Mar 2027		
		230,000.000	Local 111.069322	255,459.44	108.084856	248,595.17	-6,864.27	0.01
			Base 111.069322	255,459.44	108.084856	248,595.17	-6,864.27	0.01
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45				1.450000	01 Jun 2027		
		170,000.000	Local 100.308659	170,524.72	99.481971	169,119.35	-1,405.37	0.01
			Base 100.308659	170,524.72	99.481971	169,119.35	-1,405.37	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5				2.500000	01 Jun 2040		
		10,000.000	Local 101.732800	10,173.28	100.668818	10,066.88	-106.40	0.00
			Base 101.732800	10,173.28	100.668818	10,066.88	-106.40	0.00
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6				2.600000	01 Jun 2050		
		400,000.000	Local 102.130853	408,523.41	98.037804	392,151.22	-16,372.19	0.02
			Base 102.130853	408,523.41	98.037804	392,151.22	-16,372.19	0.02
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A				1.009750	15 Nov 2037		

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Original Face:		1,258,227.870	Local	100.000000	1,258,227.87	99.909460	1,257,088.67	-1,139.20	0.07
		1,280,000.000	Base	100.000000	1,258,227.87	99.909460	1,257,088.67	-1,139.20	0.07
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625000	26 Feb 2044			
		1,260,000.000	Local	118.350494	1,491,216.23	97.009000	1,222,313.40	-268,902.83	0.07
			Base	118.350494	1,491,216.23	97.009000	1,222,313.40	-268,902.83	0.06
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25				3.250000	22 Apr 2032			
		540,000.000	Local	99.083315	535,049.90	89.875000	485,325.00	-49,724.90	0.03
			Base	99.083315	535,049.90	89.875000	485,325.00	-49,724.90	0.03
195325EA9	REPUBLIC OF COLOMBIA SR UNSECURED 02/42 4.125				4.125000	22 Feb 2042			
		550,000.000	Local	98.524091	541,882.50	83.500000	459,250.00	-82,632.50	0.02
			Base	98.524091	541,882.50	83.500000	459,250.00	-82,632.50	0.02
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.250000	15 Jan 2033			
		360,000.000	Local	117.340439	422,425.58	117.187669	421,875.61	-549.97	0.02
			Base	117.340439	422,425.58	117.187669	421,875.61	-549.97	0.02
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.200000	15 Aug 2034			
		130,000.000	Local	100.554038	130,720.25	117.765794	153,095.53	22,375.28	0.01
			Base	100.554038	130,720.25	117.765794	153,095.53	22,375.28	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375000	15 Aug 2025			
		50,000.000	Local	99.950680	49,975.34	106.920277	53,460.14	3,484.80	0.00
			Base	99.950680	49,975.34	106.920277	53,460.14	3,484.80	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.150000	01 Mar 2026			
		210,000.000	Local	103.301543	216,933.24	106.668024	224,002.85	7,069.61	0.01
			Base	103.301543	216,933.24	106.668024	224,002.85	7,069.61	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4				3.400000	15 Jul 2046			
		30,000.000	Local	107.616500	32,284.95	106.293373	31,888.01	-396.94	0.00
			Base	107.616500	32,284.95	106.293373	31,888.01	-396.94	0.00
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9				3.900000	01 Mar 2038			
		10,000.000	Local	99.582000	9,958.20	113.410948	11,341.09	1,382.89	0.00
			Base	99.582000	9,958.20	113.410948	11,341.09	1,382.89	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4				4.000000	01 Mar 2048			

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	50,000.000	Local		112.535480	56,267.74	115.583328	57,791.66	1,523.92	0.00
		Base		112.535480	56,267.74	115.583328	57,791.66	1,523.92	0.00
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	490,000.000	Local		101.060214	495,195.05	109.221812	535,186.88	39,991.83	0.03
		Base		101.060214	495,195.05	109.221812	535,186.88	39,991.83	0.03
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	970,000.000	Local		100.104665	971,015.25	113.613619	1,102,052.10	131,036.85	0.06
		Base		100.104665	971,015.25	113.613619	1,102,052.10	131,036.85	0.06
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	680,000.000	Local		107.493091	730,953.02	115.522689	785,554.29	54,601.27	0.04
		Base		107.493091	730,953.02	115.522689	785,554.29	54,601.27	0.04
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
	30,000.000	Local		101.674533	30,502.36	105.782707	31,734.81	1,232.45	0.00
		Base		101.674533	30,502.36	105.782707	31,734.81	1,232.45	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
	170,000.000	Local		112.146841	190,649.63	107.179284	182,204.78	-8,444.85	0.01
		Base		112.146841	190,649.63	107.179284	182,204.78	-8,444.85	0.01
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	170,000.000	Local		99.850041	169,745.07	109.246125	185,718.41	15,973.34	0.01
		Base		99.850041	169,745.07	109.246125	185,718.41	15,973.34	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	40,000.000	Local		109.466225	43,786.49	112.246053	44,898.42	1,111.93	0.00
		Base		109.466225	43,786.49	112.246053	44,898.42	1,111.93	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
	120,000.000	Local		110.075342	132,090.41	107.548768	129,058.52	-3,031.89	0.01
		Base		110.075342	132,090.41	107.548768	129,058.52	-3,031.89	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8					2.800000	15 Jan 2051		
	460,000.000	Local		93.163115	428,550.33	96.738217	444,995.80	16,445.47	0.02
		Base		93.163115	428,550.33	96.738217	444,995.80	16,445.47	0.02
20030NDR9	COMCAST CORP COMPANY GUAR 144A 11/51 2.887					2.887000	01 Nov 2051		

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		360,000.000	Local 95.049906	342,179.66	97.096972	349,549.10	7,369.44	0.02
			Base 95.049906	342,179.66	97.096972	349,549.10	7,369.44	0.02
20030NDT5	COMCAST CORP COMPANY GUAR 144A 11/56 2.937				2.937000	01 Nov 2056		
		81,000.000	Local 99.875481	80,899.14	95.671741	77,494.11	-3,405.03	0.00
			Base 99.875481	80,899.14	95.671741	77,494.11	-3,405.03	0.00
20337EAQ4	COMMSCOPE INC TERM LOAN B					06 Apr 2026		
		392,964.790	Local 96.981541	381,103.31	98.625000	387,561.52	6,458.21	0.02
			Base 96.981541	381,103.31	98.625000	387,561.52	6,458.21	0.02
20754AAB9	FANNIE MAE CAS CAS 2021 R03 1M2 144A				1.700000	25 Dec 2041		
		1,970,000.000	Local 100.000000	1,970,000.00	100.125140	1,972,465.26	2,465.26	0.11
Original Face:		1,970,000.000	Base 100.000000	1,970,000.00	100.125140	1,972,465.26	2,465.26	0.10
20754CAB5	FANNIE MAE CAS CAS 2020 R01 1M2 144A				2.152750	25 Jan 2040		
		269,973.370	Local 100.410070	271,080.45	100.382060	271,004.83	-75.62	0.01
Original Face:		550,000.000	Base 100.410070	271,080.45	100.382060	271,004.83	-75.62	0.01
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.950000	15 Apr 2029		
		120,000.000	Local 106.401583	127,681.90	131.670668	158,004.80	30,322.90	0.01
			Base 106.401583	127,681.90	131.670668	158,004.80	30,322.90	0.01
20825CAV6	CONOCOPHILLIPS COMPANY GUAR 144A 10/27 3.75				3.750000	01 Oct 2027		
		180,000.000	Local 101.941444	183,494.60	109.687555	197,437.60	13,943.00	0.01
			Base 101.941444	183,494.60	109.687555	197,437.60	13,943.00	0.01
20825CAX2	CONOCOPHILLIPS COMPANY GUAR 144A 08/28 4.3				4.300000	15 Aug 2028		
		610,000.000	Local 104.632134	638,256.02	112.393722	685,601.70	47,345.68	0.04
			Base 104.632134	638,256.02	112.393722	685,601.70	47,345.68	0.04
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35				3.350000	01 Apr 2030		
		110,000.000	Local 99.806718	109,787.39	107.645140	118,409.65	8,622.26	0.01
			Base 99.806718	109,787.39	107.645140	118,409.65	8,622.26	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95				3.950000	01 Apr 2050		
		80,000.000	Local 99.358963	79,487.17	114.652091	91,721.67	12,234.50	0.00
			Base 99.358963	79,487.17	114.652091	91,721.67	12,234.50	0.00
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983				5.983000	19 Oct 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
Original Face:	82,613.080	Local		102.676150	84,823.93	101.142210	83,556.69	-1,267.24	0.00
	550,000.000	Base		102.676150	84,823.93	101.142210	83,556.69	-1,267.24	0.00
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	100,000.000	Local		102.182610	102,182.61	103.047000	103,047.00	864.39	0.01
		Base		102.182610	102,182.61	103.047000	103,047.00	864.39	0.01
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	60,000.000	Local		110.501700	66,301.02	110.825000	66,495.00	193.98	0.00
		Base		110.501700	66,301.02	110.825000	66,495.00	193.98	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	660,000.000	Local		101.172448	667,738.16	108.105001	713,493.01	45,754.85	0.04
		Base		101.172448	667,738.16	108.105001	713,493.01	45,754.85	0.04
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75					5.750000	15 Jan 2031		
	250,000.000	Local		121.685592	304,213.98	117.762000	294,405.00	-9,808.98	0.02
		Base		121.685592	304,213.98	117.762000	294,405.00	-9,808.98	0.02
212015AU5	CONTINENTAL RESOURCES COMPANY GUAR 144A 11/26 2.268					2.268000	15 Nov 2026		
	170,000.000	Local		100.000000	170,000.00	99.250000	168,725.00	-1,275.00	0.01
		Base		100.000000	170,000.00	99.250000	168,725.00	-1,275.00	0.01
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375					4.375000	04 Aug 2025		
	550,000.000	Local		99.011107	544,561.09	108.376827	596,072.55	51,511.46	0.03
		Base		99.011107	544,561.09	108.376827	596,072.55	51,511.46	0.03
21H030617	GNMA II TBA 30 YR 3 JUMBOS					3.000000	20 Jul 2049		
	500,000.000	Local		103.394532	516,972.66	103.503906	517,519.53	546.87	0.03
Original Face:	500,000.000	Base		103.394532	516,972.66	103.503906	517,519.53	546.87	0.03
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
	520,000.000	Local		100.240487	521,250.53	99.296914	516,343.95	-4,906.58	0.03
		Base		100.240487	521,250.53	99.296914	516,343.95	-4,906.58	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
	600,000.000	Local		101.018168	606,109.01	96.978866	581,873.20	-24,235.81	0.03
		Base		101.018168	606,109.01	96.978866	581,873.20	-24,235.81	0.03
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.000000	10 Jan 2033		

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	250,000.000	Local	99.510668	248,776.67	106.639854	266,599.64	17,822.97	0.01	
		Base	99.510668	248,776.67	106.639854	266,599.64	17,822.97	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	100.236025	250,590.06	590.06	0.01	
		Base	100.000000	250,000.00	100.236025	250,590.06	590.06	0.01	
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR				4.194000	01 Apr 2031			
	1,000,000.000	Local	111.128560	1,111,285.60	110.390591	1,103,905.91	-7,379.69	0.06	
		Base	111.128560	1,111,285.60	110.390591	1,103,905.91	-7,379.69	0.06	
225401AQ1	CREDIT SUISSE GROUP AG SR UNSECURED 144A 06/26 VAR				2.193000	05 Jun 2026			
	810,000.000	Local	100.000000	810,000.00	100.602381	814,879.29	4,879.29	0.04	
		Base	100.000000	810,000.00	100.602381	814,879.29	4,879.29	0.04	
225401AU2	CREDIT SUISSE GROUP AG SR UNSECURED 144A 05/32 VAR				3.091000	14 May 2032			
	450,000.000	Local	100.000000	450,000.00	101.868695	458,409.13	8,409.13	0.02	
		Base	100.000000	450,000.00	101.868695	458,409.13	8,409.13	0.02	
225433AR2	CREDIT SUISSE GROUP AG SR UNSECURED 04/26 4.55				4.550000	17 Apr 2026			
	300,000.000	Local	110.132767	330,398.30	110.231000	330,693.00	294.70	0.02	
		Base	110.132767	330,398.30	110.231000	330,693.00	294.70	0.02	
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95				2.950000	09 Apr 2025			
	320,000.000	Local	99.885384	319,633.23	104.716364	335,092.36	15,459.13	0.02	
		Base	99.885384	319,633.23	104.716364	335,092.36	15,459.13	0.02	
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A				2.750000	25 Jul 2057			
	227,674.660	Local	100.021311	227,723.18	102.077310	232,404.17	4,680.99	0.01	
Original Face:	460,000.000	Base	100.021311	227,723.18	102.077310	232,404.17	4,680.99	0.01	
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A				2.987870	25 Jul 2057			
	960,000.000	Local	85.704644	822,764.58	99.956730	959,584.61	136,820.03	0.05	
Original Face:	960,000.000	Base	85.704644	822,764.58	99.956730	959,584.61	136,820.03	0.05	
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A				0.809750	15 Jun 2034			
	120,000.000	Local	100.000000	120,000.00	99.689390	119,627.27	-372.73	0.01	
Original Face:	120,000.000	Base	100.000000	120,000.00	99.689390	119,627.27	-372.73	0.01	
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	410,000.000	Local		98.684907	404,608.12	122.685000	503,008.50	98,400.38	0.03
		Base		98.684907	404,608.12	122.685000	503,008.50	98,400.38	0.03
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	540,000.000	Local		100.012650	540,068.31	100.088597	540,478.42	410.11	0.03
		Base		100.012650	540,068.31	100.088597	540,478.42	410.11	0.03
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
	1,370,000.000	Local		105.955152	1,451,585.58	107.662633	1,474,978.07	23,392.49	0.08
		Base		105.955152	1,451,585.58	107.662633	1,474,978.07	23,392.49	0.08
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226					1.226000	22 Jun 2024		
	200,000.000	Local		100.000000	200,000.00	99.869489	199,738.98	-261.02	0.01
		Base		100.000000	200,000.00	99.869489	199,738.98	-261.02	0.01
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589					2.589000	02 Nov 2023		
	280,000.000	Local		100.000000	280,000.00	102.532201	287,090.16	7,090.16	0.02
		Base		100.000000	280,000.00	102.532201	287,090.16	7,090.16	0.01
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
	852,785.070	Local		99.682103	850,074.09	99.821400	851,262.00	1,187.91	0.05
		Base		99.682103	850,074.09	99.821400	851,262.00	1,187.91	0.04
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
	60,000.000	Local		99.840000	59,904.00	107.879701	64,727.82	4,823.82	0.00
		Base		99.840000	59,904.00	107.879701	64,727.82	4,823.82	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
	340,000.000	Local		110.599594	376,038.62	118.552106	403,077.16	27,038.54	0.02
		Base		110.599594	376,038.62	118.552106	403,077.16	27,038.54	0.02
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027		
	590,996.190	Local		99.213680	586,349.07	100.053600	591,312.96	4,963.89	0.03
		Base		99.213680	586,349.07	100.053600	591,312.96	4,963.89	0.03
247361ZJ0	DELTA AIR LINES INC SR UNSECURED 03/22 3.625					3.625000	15 Mar 2022		
	210,000.000	Local		98.284429	206,397.30	100.000697	210,001.46	3,604.16	0.01
		Base		98.284429	206,397.30	100.000697	210,001.46	3,604.16	0.01
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023		

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	80,000.000	Local		93.168200	74,534.56	102.247498	81,798.00	7,263.44	0.00
		Base		93.168200	74,534.56	102.247498	81,798.00	7,263.44	0.00
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9					2.900000	28 Oct 2024		
	380,000.000	Local		92.934237	353,150.10	101.978418	387,517.99	34,367.89	0.02
		Base		92.934237	353,150.10	101.978418	387,517.99	34,367.89	0.02
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
	1,700,000.000	Local		100.492898	1,708,379.27	114.386342	1,944,567.81	236,188.54	0.11
		Base		100.492898	1,708,379.27	114.386342	1,944,567.81	236,188.54	0.10
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
	360,000.000	Local		99.989169	359,961.01	117.716173	423,778.22	63,817.21	0.02
		Base		99.989169	359,961.01	117.716173	423,778.22	63,817.21	0.02
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	430,000.000	Local		100.940572	434,044.46	105.612500	454,133.75	20,089.29	0.02
		Base		100.940572	434,044.46	105.612500	454,133.75	20,089.29	0.02
24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B						01 Dec 2027		
	676,600.000	Local		99.724304	674,734.64	100.020800	676,740.73	2,006.09	0.04
		Base		99.724304	674,734.64	100.020800	676,740.73	2,006.09	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	50,000.000	Local		101.103860	50,551.93	125.743700	62,871.85	12,319.92	0.00
		Base		101.103860	50,551.93	125.743700	62,871.85	12,319.92	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	150,000.000	Local		113.711640	170,567.46	116.089844	174,134.77	3,567.31	0.01
		Base		113.711640	170,567.46	116.089844	174,134.77	3,567.31	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	1,740,000.000	Local		102.990475	1,792,034.26	121.232515	2,109,445.76	317,411.50	0.11
		Base		102.990475	1,792,034.26	121.232515	2,109,445.76	317,411.50	0.11
25179MBB8	DEVON ENERGY CORPORATION SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
	30,000.000	Local		110.637933	33,191.38	109.231275	32,769.38	-422.00	0.00
		Base		110.637933	33,191.38	109.231275	32,769.38	-422.00	0.00
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		

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		19,000.000	Local 105.112684	19,971.41	105.494424	20,043.94	72.53	0.00
			Base 105.112684	19,971.41	105.494424	20,043.94	72.53	0.00
25179MBE2	DEVON ENERGY CORPORATION SR UNSECURED 06/28 5.875				5.875000	15 Jun 2028		
		13,000.000	Local 108.150538	14,059.57	108.329687	14,082.86	23.29	0.00
			Base 108.150538	14,059.57	108.329687	14,082.86	23.29	0.00
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5				3.500000	01 Dec 2029		
		140,000.000	Local 101.842036	142,578.85	106.041032	148,457.44	5,878.59	0.01
			Base 101.842036	142,578.85	106.041032	148,457.44	5,878.59	0.01
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65				6.650000	15 Nov 2037		
		80,000.000	Local 130.372088	104,297.67	148.520823	118,816.66	14,518.99	0.01
			Base 130.372088	104,297.67	148.520823	118,816.66	14,518.99	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024		
		180,000.000	Local 98.092311	176,566.16	102.634000	184,741.20	8,175.04	0.01
			Base 98.092311	176,566.16	102.634000	184,741.20	8,175.04	0.01
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026		
		170,000.000	Local 105.652888	179,609.91	105.500000	179,350.00	-259.91	0.01
			Base 105.652888	179,609.91	105.500000	179,350.00	-259.91	0.01
25470XBD6	DISH DBS CORP COMPANY GUAR 06/29 5.125				5.125000	01 Jun 2029		
		260,000.000	Local 99.712842	259,253.39	91.000000	236,600.00	-22,653.39	0.01
			Base 99.712842	259,253.39	91.000000	236,600.00	-22,653.39	0.01
25470XBE4	DISH DBS CORP SR SECURED 144A 12/26 5.25				5.250000	01 Dec 2026		
		140,000.000	Local 100.000000	140,000.00	101.540000	142,156.00	2,156.00	0.01
			Base 100.000000	140,000.00	101.540000	142,156.00	2,156.00	0.01
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038		
		1,344,991.590	Local 99.990402	1,344,862.50	106.183200	1,428,155.11	83,292.61	0.08
Original Face:		2,000,000.000	Base 99.990402	1,344,862.50	106.183200	1,428,155.11	83,292.61	0.07
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25				3.250000	15 Apr 2023		
		30,000.000	Local 102.450367	30,735.11	102.422803	30,726.84	-8.27	0.00
			Base 102.450367	30,735.11	102.422803	30,726.84	-8.27	0.00
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45				6.450000	03 Nov 2036		

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		50,000.000	Local 104.622280	52,311.14	130.750000	65,375.00	13,063.86	0.00
			Base 104.622280	52,311.14	130.750000	65,375.00	13,063.86	0.00
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3				5.300000	15 Feb 2040		
		190,000.000	Local 105.129974	199,746.95	131.954397	250,713.35	50,966.40	0.01
			Base 105.129974	199,746.95	131.954397	250,713.35	50,966.40	0.01
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65				3.650000	01 Feb 2029		
		280,000.000	Local 111.121782	311,140.99	108.195513	302,947.44	-8,193.55	0.02
			Base 111.121782	311,140.99	108.195513	302,947.44	-8,193.55	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9				3.900000	01 Apr 2035		
		190,000.000	Local 112.731447	214,189.75	113.510164	215,669.31	1,479.56	0.01
			Base 112.731447	214,189.75	113.510164	215,669.31	1,479.56	0.01
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15				4.150000	15 Jan 2026		
		190,000.000	Local 103.532037	196,710.87	109.286336	207,644.04	10,933.17	0.01
			Base 103.532037	196,710.87	109.286336	207,644.04	10,933.17	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050		
		800,000.000	Local 127.773954	1,022,191.63	135.566864	1,084,534.91	62,343.28	0.06
			Base 127.773954	1,022,191.63	135.566864	1,084,534.91	62,343.28	0.06
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030		
		100,000.000	Local 99.965700	99,965.70	115.666692	115,666.69	15,700.99	0.01
			Base 99.965700	99,965.70	115.666692	115,666.69	15,700.99	0.01
26884LAE9	EQT CORP SR UNSECURED 10/22 3				3.000000	01 Oct 2022		
		140,000.000	Local 99.636714	139,491.40	101.000000	141,400.00	1,908.60	0.01
			Base 99.636714	139,491.40	101.000000	141,400.00	1,908.60	0.01
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9				3.900000	01 Oct 2027		
		520,000.000	Local 105.575038	548,990.20	107.376000	558,355.20	9,365.00	0.03
			Base 105.575038	548,990.20	107.376000	558,355.20	9,365.00	0.03
26884LAH2	EQT CORP SR UNSECURED 02/25 6.625				6.625000	01 Feb 2025		
		20,000.000	Local 107.943250	21,588.65	112.750000	22,550.00	961.35	0.00
			Base 107.943250	21,588.65	112.750000	22,550.00	961.35	0.00
26884LAL3	EQT CORP SR UNSECURED 01/29 5				5.000000	15 Jan 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
		120,000.000	Local 111.661325	133,993.59	110.750000	132,900.00	-1,093.59	0.01
			Base 111.661325	133,993.59	110.750000	132,900.00	-1,093.59	0.01
26884LAM1	EQT CORP SR UNSECURED 144A 05/26 3.125				3.125000	15 May 2026		
		10,000.000	Local 102.639800	10,263.98	102.653000	10,265.30	1.32	0.00
			Base 102.639800	10,263.98	102.653000	10,265.30	1.32	0.00
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625				3.625000	15 May 2031		
		250,000.000	Local 105.646632	264,116.58	103.750000	259,375.00	-4,741.58	0.01
			Base 105.646632	264,116.58	103.750000	259,375.00	-4,741.58	0.01
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.750000	02 Nov 2022		
		460,000.000	Local 99.829676	459,216.51	101.866197	468,584.51	9,368.00	0.03
			Base 99.829676	459,216.51	101.866197	468,584.51	9,368.00	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042		
		50,000.000	Local 100.640180	50,320.09	117.231690	58,615.85	8,295.76	0.00
			Base 100.640180	50,320.09	117.231690	58,615.85	8,295.76	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045		
		330,000.000	Local 93.286067	307,844.02	95.626000	315,565.80	7,721.78	0.02
			Base 93.286067	307,844.02	95.626000	315,565.80	7,721.78	0.02
279158AP4	ECOPETROL SA SR UNSECURED 11/31 4.625				4.625000	02 Nov 2031		
		1,020,000.000	Local 100.000000	1,020,000.00	97.220000	991,644.00	-28,356.00	0.05
			Base 100.000000	1,020,000.00	97.220000	991,644.00	-28,356.00	0.05
27943UAK2	EDELMAN FINANCIAL CENTER LLC 2021 TERM LOAN B					07 Apr 2028		
		320,167.300	Local 99.956251	320,027.23	99.847200	319,678.08	-349.15	0.02
			Base 99.956251	320,027.23	99.847200	319,678.08	-349.15	0.02
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5				2.500000	11 Oct 2022		
		440,000.000	Local 99.945966	439,762.25	101.470000	446,468.00	6,705.75	0.02
			Base 99.945966	439,762.25	101.470000	446,468.00	6,705.75	0.02
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125				3.125000	30 Sep 2049		
		2,840,000.000	Local 101.320379	2,877,498.75	102.042400	2,898,004.16	20,505.41	0.16
			Base 101.320379	2,877,498.75	102.042400	2,898,004.16	20,505.41	0.15
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099		

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	260,000.000	Local	101.148092	262,985.04	100.000000	260,000.00	-2,985.04	0.01	
		Base	101.148092	262,985.04	100.000000	260,000.00	-2,985.04	0.01	
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95					4.950000	15 Jun 2028		
	90,000.000	Local	104.926233	94,433.61	112.573542	101,316.19	6,882.58	0.01	
		Base	104.926233	94,433.61	112.573542	101,316.19	6,882.58	0.01	
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9					2.900000	15 May 2025		
	180,000.000	Local	99.950461	179,910.83	103.224212	185,803.58	5,892.75	0.01	
		Base	99.950461	179,910.83	103.224212	185,803.58	5,892.75	0.01	
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75					3.750000	15 May 2030		
	1,610,000.000	Local	101.481263	1,633,848.34	106.067878	1,707,692.84	73,844.50	0.09	
		Base	101.481263	1,633,848.34	106.067878	1,707,692.84	73,844.50	0.09	
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
	570,000.000	Local	119.398539	680,571.67	131.019570	746,811.55	66,239.88	0.04	
		Base	119.398539	680,571.67	131.019570	746,811.55	66,239.88	0.04	
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local	141.429200	14,142.92	149.271539	14,927.15	784.23	0.00	
		Base	141.429200	14,142.92	149.271539	14,927.15	784.23	0.00	
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	10,000.000	Local	114.935100	11,493.51	120.701071	12,070.11	576.60	0.00	
		Base	114.935100	11,493.51	120.701071	12,070.11	576.60	0.00	
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	530,000.000	Local	101.718979	539,110.59	112.351846	595,464.78	56,354.19	0.03	
		Base	101.718979	539,110.59	112.351846	595,464.78	56,354.19	0.03	
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	30,000.000	Local	114.769633	34,430.89	122.103780	36,631.13	2,200.24	0.00	
		Base	114.769633	34,430.89	122.103780	36,631.13	2,200.24	0.00	
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125					3.125000	31 Jul 2029		
	10,000.000	Local	101.752900	10,175.29	106.286140	10,628.61	453.32	0.00	
		Base	101.752900	10,175.29	106.286140	10,628.61	453.32	0.00	
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 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
	360,000.000	Local		107.392233	386,612.04	112.498077	404,993.08	18,381.04	0.02
		Base		107.392233	386,612.04	112.498077	404,993.08	18,381.04	0.02
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	1,760,000.000	Local		102.183485	1,798,429.33	104.365193	1,836,827.40	38,398.07	0.10
		Base		102.183485	1,798,429.33	104.365193	1,836,827.40	38,398.07	0.10
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	300,000.000	Local		103.721950	311,165.85	105.298230	315,894.69	4,728.84	0.02
		Base		103.721950	311,165.85	105.298230	315,894.69	4,728.84	0.02
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	300,000.000	Local		99.344343	298,033.03	108.638800	325,916.40	27,883.37	0.02
		Base		99.344343	298,033.03	108.638800	325,916.40	27,883.37	0.02
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	330,000.000	Local		100.130185	330,429.61	105.841817	349,278.00	18,848.39	0.02
		Base		100.130185	330,429.61	105.841817	349,278.00	18,848.39	0.02
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	470,000.000	Local		112.424417	528,394.76	117.260496	551,124.33	22,729.57	0.03
		Base		112.424417	528,394.76	117.260496	551,124.33	22,729.57	0.03
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	40,000.000	Local		120.615675	48,246.27	123.221900	49,288.76	1,042.49	0.00
		Base		120.615675	48,246.27	123.221900	49,288.76	1,042.49	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
	770,000.000	Local		102.183862	786,815.74	105.133322	809,526.58	22,710.84	0.04
		Base		102.183862	786,815.74	105.133322	809,526.58	22,710.84	0.04
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
	290,000.000	Local		100.000000	290,000.00	109.617344	317,890.30	27,890.30	0.02
		Base		100.000000	290,000.00	109.617344	317,890.30	27,890.30	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	30,000.000	Local		100.191033	30,057.31	101.135027	30,340.51	283.20	0.00
		Base		100.191033	30,057.31	101.135027	30,340.51	283.20	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		

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		500,000.000	Local 112.484350	562,421.75	108.773701	543,868.51	-18,553.24	0.03
			Base 112.484350	562,421.75	108.773701	543,868.51	-18,553.24	0.03
30233PAB6	EYECARE PARTNERS LLC TERM LOAN					18 Feb 2027		
		49,198.990	Local 89.759648	44,160.84	99.187500	48,799.25	4,638.41	0.00
			Base 89.759648	44,160.84	99.187500	48,799.25	4,638.41	0.00
30290QAE8	FREMF MORTGAGE TRUST FREMF 2012 K20 X2A 144A				0.200000	25 May 2045		
		3,412,150.150	Local 0.036941	1,260.49	0.028390	968.71	-291.78	0.00
Original Face:		4,480,000.000	Base 0.036941	1,260.49	0.028390	968.71	-291.78	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				2.501880	25 May 2030		
		578,282.150	Local 100.000000	578,282.15	101.591310	587,484.41	9,202.26	0.03
Original Face:		850,000.000	Base 100.000000	578,282.15	101.591310	587,484.41	9,202.26	0.03
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR				3.016000	01 Nov 2048		
		1,464,452.040	Local 103.910766	1,521,723.33	103.259896	1,512,191.65	-9,531.68	0.08
Original Face:		4,000,000.000	Base 103.910766	1,521,723.33	103.259896	1,512,191.65	-9,531.68	0.08
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR				2.875000	01 Nov 2047		
		464,564.630	Local 103.987310	483,088.26	103.268942	479,750.98	-3,337.28	0.03
Original Face:		1,100,000.000	Base 103.987310	483,088.26	103.268942	479,750.98	-3,337.28	0.02
31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR				3.090000	01 Feb 2050		
		546,188.880	Local 103.570433	565,690.19	103.327306	564,362.26	-1,327.93	0.03
Original Face:		1,600,000.000	Base 103.570433	565,690.19	103.327306	564,362.26	-1,327.93	0.03
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038		
		21,580.170	Local 106.371080	22,955.06	113.989518	24,599.13	1,644.07	0.00
Original Face:		400,000.000	Base 106.371080	22,955.06	113.989518	24,599.13	1,644.07	0.00
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038		
		18,220.820	Local 105.058279	19,142.48	114.529457	20,868.21	1,725.73	0.00
Original Face:		700,000.000	Base 105.058279	19,142.48	114.529457	20,868.21	1,725.73	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.000000	01 Jun 2041		

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Original Face:	66,187.720	Local		109.105450	72,214.41	111.429935	73,752.93	1,538.52	0.00
	700,000.000	Base		109.105450	72,214.41	111.429935	73,752.93	1,538.52	0.00
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		
Original Face:	10,818.840	Local		107.759889	11,658.37	112.473047	12,168.28	509.91	0.00
	200,000.000	Base		107.759889	11,658.37	112.473047	12,168.28	509.91	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5					4.500000	01 Jun 2038		
Original Face:	115,474.080	Local		106.823272	123,353.19	110.203894	127,256.93	3,903.74	0.01
	700,000.000	Base		106.823272	123,353.19	110.203894	127,256.93	3,903.74	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		
Original Face:	20,389.280	Local		107.349205	21,887.73	115.939756	23,639.28	1,751.55	0.00
	200,000.000	Base		107.349205	21,887.73	115.939756	23,639.28	1,751.55	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:	69,349.600	Local		104.112151	72,201.36	109.435588	75,893.14	3,691.78	0.00
	320,230.000	Base		104.112151	72,201.36	109.435588	75,893.14	3,691.78	0.00
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
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
Original Face:	27,932.450	Local		98.181971	27,424.63	104.293528	29,131.74	1,707.11	0.00
	100,000.000	Base		98.181971	27,424.63	104.293528	29,131.74	1,707.11	0.00
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		

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Original Face:	25,731.400	Local	98.184902	25,264.35	104.532421	26,897.66	1,633.31	0.00	
	100,000.000	Base	98.184902	25,264.35	104.532421	26,897.66	1,633.31	0.00	
3131WLCE6	FED HM LN PC POOL ZI7269 FR 03/38 FIXED 5					5.000000	01 Mar 2038		
Original Face:	112,314.290	Local	104.996622	117,926.21	113.431714	127,400.02	9,473.81	0.01	
	4,500,000.000	Base	104.996622	117,926.21	113.431714	127,400.02	9,473.81	0.01	
3131X1BJ9	FED HM LN PC POOL ZJ9041 FR 07/23 FIXED 4.5					4.500000	01 Jul 2023		
Original Face:	6,074.610	Local	101.804066	6,184.20	106.948223	6,496.69	312.49	0.00	
	875,000.000	Base	101.804066	6,184.20	106.948223	6,496.69	312.49	0.00	
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5					3.500000	01 Jun 2047		
Original Face:	29,841.330	Local	100.503262	29,991.51	106.889089	31,897.13	1,905.62	0.00	
	100,000.000	Base	100.503262	29,991.51	106.889089	31,897.13	1,905.62	0.00	
3131XYWF2	FED HM LN PC POOL ZM5146 FR 12/47 FIXED 4					4.000000	01 Dec 2047		
Original Face:	360,481.260	Local	106.951435	385,539.88	107.170489	386,329.53	789.65	0.02	
	1,300,000.000	Base	106.951435	385,539.88	107.170489	386,329.53	789.65	0.02	
3131Y2SW9	FED HM LN PC POOL ZM7733 FR 08/48 FIXED 5					5.000000	01 Aug 2048		
Original Face:	61,129.190	Local	104.751691	64,033.86	109.222913	66,767.08	2,733.22	0.00	
	304,578.000	Base	104.751691	64,033.86	109.222913	66,767.08	2,733.22	0.00	
3131Y6S34	FED HM LN PC POOL ZN0538 FR 11/42 FIXED 3.5					3.500000	01 Nov 2042		
Original Face:	94,294.400	Local	104.208596	98,262.87	107.500576	101,367.02	3,104.15	0.01	
	300,000.000	Base	104.208596	98,262.87	107.500576	101,367.02	3,104.15	0.01	
3131Y6VF3	FED HM LN PC POOL ZN0614 FR 02/43 FIXED 3.5					3.500000	01 Feb 2043		
Original Face:	31,582.790	Local	104.233983	32,920.00	107.118171	33,830.91	910.91	0.00	
	100,000.000	Base	104.233983	32,920.00	107.118171	33,830.91	910.91	0.00	
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048		
Original Face:	29,614.390	Local	105.701451	31,302.84	110.006978	32,577.90	1,275.06	0.00	
	120,000.020	Base	105.701451	31,302.84	110.006978	32,577.90	1,275.06	0.00	
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4					4.000000	01 Mar 2048		
Original Face:	3,149.770	Local	109.188925	3,439.20	107.961039	3,400.52	-38.68	0.00	
	33,635.650	Base	109.188925	3,439.20	107.961039	3,400.52	-38.68	0.00	
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5					3.500000	01 Mar 2048		

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Original Face:	30,101.350	Local	106.708669	32,120.75	105.979867	31,901.37	-219.38	0.00	
	100,000.000	Base	106.708669	32,120.75	105.979867	31,901.37	-219.38	0.00	
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5					3.500000	01 Jun 2048		
Original Face:	0.010	Local	-300.000000	-0.03	106.357490	0.01	0.04	0.00	
	29,304.650	Base	-300.000000	-0.03	106.357490	0.01	0.04	0.00	
31329QM57	FED HM LN PC POOL ZA6680 FR 04/49 FIXED 4					4.000000	01 Apr 2049		
Original Face:	490,014.140	Local	107.994245	529,187.07	108.111051	529,759.44	572.37	0.03	
	1,500,000.000	Base	107.994245	529,187.07	108.111051	529,759.44	572.37	0.03	
3132A2JC7	FED HM LN PC POOL ZS2059 FR 04/38 FIXED 5.5					5.500000	01 Apr 2038		
Original Face:	18,855.410	Local	99.571423	18,774.60	114.487120	21,587.02	2,812.42	0.00	
	1,768,109.000	Base	99.571423	18,774.60	114.487120	21,587.02	2,812.42	0.00	
3132A36E5	FED HM LN PC POOL ZS3569 FR 10/36 FIXED 6					6.000000	01 Oct 2036		
Original Face:	56,968.540	Local	108.458827	61,787.41	114.827158	65,415.36	3,627.95	0.00	
	600,000.000	Base	108.458827	61,787.41	114.827158	65,415.36	3,627.95	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	
3132A5HY4	FED HM LN PC POOL ZS4747 FR 12/47 FIXED 3.5					3.500000	01 Dec 2047		
Original Face:	68,298.270	Local	106.537794	72,763.47	106.056023	72,434.43	-329.04	0.00	
	300,000.000	Base	106.537794	72,763.47	106.056023	72,434.43	-329.04	0.00	
3132A9T23	FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3					3.000000	01 Sep 2032		
Original Face:	115,003.970	Local	104.572260	120,262.25	105.118046	120,889.93	627.68	0.01	
	400,000.000	Base	104.572260	120,262.25	105.118046	120,889.93	627.68	0.01	
3132A9T64	FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3					3.000000	01 Oct 2032		
Original Face:	60,020.020	Local	104.980605	63,009.38	105.117270	63,091.41	82.03	0.00	
	200,000.000	Base	104.980605	63,009.38	105.117270	63,091.41	82.03	0.00	
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5					3.500000	01 Jan 2038		
Original Face:	379,900.810	Local	108.193952	411,029.70	107.366616	407,886.64	-3,143.06	0.02	
	900,000.000	Base	108.193952	411,029.70	107.366616	407,886.64	-3,143.06	0.02	
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		

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Original Face:		230,749.860 Local	108.623225	250,647.94	106.192025	245,037.95	-5,609.99	0.01
		400,000.000 Base	108.623225	250,647.94	106.192025	245,037.95	-5,609.99	0.01
3132DMHY4	FED HM LN PC POOL SD0247 FR 07/47 FIXED 4				4.000000	01 Jul 2047		
Original Face:		45,857.810 Local	109.069578	50,016.92	108.171033	49,604.87	-412.05	0.00
		100,000.000 Base	109.069578	50,016.92	108.171033	49,604.87	-412.05	0.00
3132DMPV1	FED HM LN PC POOL SD0436 FR 09/50 FIXED 2.5				2.500000	01 Sep 2050		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			0.000000	0.01	0.000000	0.00	-0.01	0.00
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2				2.000000	01 Apr 2051		
Original Face:		183,381.060 Local	100.167755	183,688.69	100.802620	184,852.91	1,164.22	0.01
		200,000.000 Base	100.167755	183,688.69	100.802620	184,852.91	1,164.22	0.01
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2				2.000000	01 Mar 2051		
Original Face:		560,518.740 Local	100.912155	565,631.54	99.834252	559,589.69	-6,041.85	0.03
		600,000.000 Base	100.912155	565,631.54	99.834252	559,589.69	-6,041.85	0.03
3132DMV28	FED HM LN PC POOL SD0633 FR 02/51 FIXED 3.5				3.500000	01 Feb 2051		
Original Face:		315,394.530 Local	107.655814	339,540.55	106.157737	334,815.70	-4,724.85	0.02
		400,000.000 Base	107.655814	339,540.55	106.157737	334,815.70	-4,724.85	0.02
3132DMWN1	FED HM LN PC POOL SD0653 FR 07/51 FIXED 2.5				2.500000	01 Jul 2051		
Original Face:		389,219.830 Local	104.414307	406,401.19	102.733281	399,858.30	-6,542.89	0.02
		400,000.000 Base	104.414307	406,401.19	102.733281	399,858.30	-6,542.89	0.02
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5				3.500000	01 Jan 2043		
Original Face:		19,572.070 Local	104.273334	20,408.45	106.893353	20,921.24	512.79	0.00
		100,000.000 Base	104.273334	20,408.45	106.893353	20,921.24	512.79	0.00
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4				4.000000	01 Oct 2042		
Original Face:		21,355.860 Local	107.938524	23,051.20	109.112783	23,301.97	250.77	0.00
		100,000.000 Base	107.938524	23,051.20	109.112783	23,301.97	250.77	0.00
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5				3.500000	01 Dec 2042		
Original Face:		13,130.740 Local	104.268229	13,691.19	107.247795	14,082.43	391.24	0.00
		100,000.000 Base	104.268229	13,691.19	107.247795	14,082.43	391.24	0.00
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5				3.500000	01 Feb 2043		

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Original Face:	30,439.030	Local		104.278389	31,741.33	107.541176	32,734.49	993.16	0.00
	100,000.000	Base		104.278389	31,741.33	107.541176	32,734.49	993.16	0.00
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.000000	01 Aug 2043		
Original Face:	26,962.970	Local		101.937732	27,485.44	109.443824	29,509.31	2,023.87	0.00
	100,000.000	Base		101.937732	27,485.44	109.443824	29,509.31	2,023.87	0.00
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.500000	01 Mar 2044		
Original Face:	57,544.730	Local		105.771736	60,866.06	110.337637	63,493.50	2,627.44	0.00
	200,000.000	Base		105.771736	60,866.06	110.337637	63,493.50	2,627.44	0.00
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
Original Face:	306,428.910	Local		105.754914	324,063.63	111.094398	340,425.35	16,361.72	0.02
	1,000,000.000	Base		105.754914	324,063.63	111.094398	340,425.35	16,361.72	0.02
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.500000	01 Feb 2044		
Original Face:	250,837.980	Local		105.766407	265,302.32	110.300631	276,675.87	11,373.55	0.01
	800,000.000	Base		105.766407	265,302.32	110.300631	276,675.87	11,373.55	0.01
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043		
Original Face:	63,841.800	Local		102.369028	65,354.23	109.113942	69,660.30	4,306.07	0.00
	200,000.000	Base		102.369028	65,354.23	109.113942	69,660.30	4,306.07	0.00
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
Original Face:	39,856.510	Local		105.754970	42,150.24	110.334301	43,975.40	1,825.16	0.00
	100,000.000	Base		105.754970	42,150.24	110.334301	43,975.40	1,825.16	0.00
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043		
Original Face:	132,180.200	Local		105.048472	138,853.28	108.077113	142,856.54	4,003.26	0.01
	500,000.000	Base		105.048472	138,853.28	108.077113	142,856.54	4,003.26	0.01
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	28,693.390	Local		102.597741	29,438.77	110.001027	31,563.02	2,124.25	0.00
	100,000.000	Base		102.597741	29,438.77	110.001027	31,563.02	2,124.25	0.00
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	32,153.370	Local		102.597737	32,988.63	109.883921	35,331.38	2,342.75	0.00
	100,000.000	Base		102.597737	32,988.63	109.883921	35,331.38	2,342.75	0.00
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043		

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	64,457.240	Local		102.904220	66,329.22	111.182334	71,665.06	5,335.84	0.00
Original Face:	200,000.000	Base		102.904220	66,329.22	111.182334	71,665.06	5,335.84	0.00
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
	56,333.240	Local		102.702880	57,855.86	110.002191	61,967.80	4,111.94	0.00
Original Face:	200,000.000	Base		102.702880	57,855.86	110.002191	61,967.80	4,111.94	0.00
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044		
	21,066.420	Local		108.187438	22,791.22	110.300736	23,236.42	445.20	0.00
Original Face:	100,000.000	Base		108.187438	22,791.22	110.300736	23,236.42	445.20	0.00
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045		
	139,029.290	Local		103.577829	144,003.52	109.820110	152,682.12	8,678.60	0.01
Original Face:	482,939.000	Base		103.577829	144,003.52	109.820110	152,682.12	8,678.60	0.01
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4					4.000000	01 Apr 2046		
	50,536.220	Local		103.609451	52,360.30	108.139320	54,649.52	2,289.22	0.00
Original Face:	323,530.000	Base		103.609451	52,360.30	108.139320	54,649.52	2,289.22	0.00
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
	64,198.360	Local		100.658693	64,621.23	107.246510	68,850.50	4,229.27	0.00
Original Face:	200,000.000	Base		100.658693	64,621.23	107.246510	68,850.50	4,229.27	0.00
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		
	168,841.050	Local		105.898281	178,799.77	107.567541	181,618.17	2,818.40	0.01
Original Face:	902,639.000	Base		105.898281	178,799.77	107.567541	181,618.17	2,818.40	0.01
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
	649,347.290	Local		97.620977	633,899.17	105.741471	686,629.38	52,730.21	0.04
Original Face:	1,500,000.000	Base		97.620977	633,899.17	105.741471	686,629.38	52,730.21	0.04
3132XCSA4	FED HM LN PC POOL G67713 FG 06/48 FIXED 4					4.000000	01 Jun 2048		
	474,099.290	Local		109.007360	516,803.12	108.625658	514,993.47	-1,809.65	0.03
Original Face:	1,400,000.000	Base		109.007360	516,803.12	108.625658	514,993.47	-1,809.65	0.03
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5					5.000000	01 Aug 2048		

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	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5					5.000000	01 Oct 2048		
	21,696.270	Local		104.048853	22,574.72	109.410476	23,737.99	1,163.27	0.00
Original Face:	100,000.000	Base		104.048853	22,574.72	109.410476	23,737.99	1,163.27	0.00
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3					3.000000	01 Sep 2048		
	49,046.530	Local		101.276441	49,672.58	105.472924	51,730.81	2,058.23	0.00
Original Face:	100,000.000	Base		101.276441	49,672.58	105.472924	51,730.81	2,058.23	0.00
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
	1,047,353.960	Local		97.314400	1,019,226.22	105.745415	1,107,528.79	88,302.57	0.06
Original Face:	2,200,000.000	Base		97.314400	1,019,226.22	105.745415	1,107,528.79	88,302.57	0.06
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.000000	01 Sep 2047		
	497,601.120	Local		95.990433	477,649.47	105.972094	527,318.33	49,668.86	0.03
Original Face:	800,000.000	Base		95.990433	477,649.47	105.972094	527,318.33	49,668.86	0.03
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5					4.500000	01 Jul 2023		
	292,373.440	Local		101.823698	297,705.45	106.986571	312,800.32	15,094.87	0.02
Original Face:	83,014,648.000	Base		101.823698	297,705.45	106.986571	312,800.32	15,094.87	0.02
3133A2BF6	FED HM LN PC POOL QA7238 FR 02/50 FIXED 3.5					3.500000	01 Feb 2050		
	51,388.750	Local		105.622631	54,278.15	107.186810	55,081.96	803.81	0.00
Original Face:	100,000.000	Base		105.622631	54,278.15	107.186810	55,081.96	803.81	0.00
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3					3.000000	01 Mar 2050		
	46,786.200	Local		104.315332	48,805.18	104.241792	48,770.77	-34.41	0.00
Original Face:	100,000.000	Base		104.315332	48,805.18	104.241792	48,770.77	-34.41	0.00
3133A86C6	FED HM LN PC POOL QB2667 FR 08/50 FIXED 3					3.000000	01 Aug 2050		
	75,827.990	Local		105.829074	80,248.06	104.117577	78,950.27	-1,297.79	0.00
Original Face:	100,000.000	Base		105.829074	80,248.06	104.117577	78,950.27	-1,297.79	0.00
3133A9HC2	FED HM LN PC POOL QB2927 FR 09/50 FIXED 3					3.000000	01 Sep 2050		
	76,969.230	Local		106.427776	81,916.64	104.304318	80,282.23	-1,634.41	0.00
Original Face:	100,000.000	Base		106.427776	81,916.64	104.304318	80,282.23	-1,634.41	0.00
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		

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Original Face:		182,614.620	Local	107.151591	195,674.47	102.773797	187,679.98	-7,994.49	0.01
		200,000.000	Base	107.151591	195,674.47	102.773797	187,679.98	-7,994.49	0.01
3133ABUS7	FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5				2.500000	01 Nov 2050			
Original Face:		173,269.710	Local	106.818953	185,084.89	102.665525	177,888.26	-7,196.63	0.01
		200,000.000	Base	106.818953	185,084.89	102.665525	177,888.26	-7,196.63	0.01
3133ACNQ7	FED HM LN PC POOL QB5799 FR 11/50 FIXED 2.5				2.500000	01 Nov 2050			
Original Face:		83,580.450	Local	105.896750	88,508.98	103.154756	86,217.21	-2,291.77	0.00
		100,000.000	Base	105.896750	88,508.98	103.154756	86,217.21	-2,291.77	0.00
3133AF4T5	FED HM LN PC POOL QB8934 FR 02/51 FIXED 2.5				2.500000	01 Feb 2051			
Original Face:		178,456.100	Local	106.141382	189,415.77	102.643069	183,172.82	-6,242.95	0.01
		200,000.000	Base	106.141382	189,415.77	102.643069	183,172.82	-6,242.95	0.01
3133AF6L0	FED HM LN PC POOL QB8975 FR 03/51 FIXED 2				2.000000	01 Mar 2051			
Original Face:		97,832.140	Local	103.405353	101,163.67	99.965843	97,798.72	-3,364.95	0.01
		100,000.000	Base	103.405353	101,163.67	99.965843	97,798.72	-3,364.95	0.01
3133AFRX1	FED HM LN PC POOL QB8602 FR 02/51 FIXED 2				2.000000	01 Feb 2051			
Original Face:		92,052.390	Local	103.570804	95,339.40	100.333880	92,359.73	-2,979.67	0.01
		100,000.000	Base	103.570804	95,339.40	100.333880	92,359.73	-2,979.67	0.00
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2				2.000000	01 Feb 2051			
Original Face:		87,850.450	Local	103.494985	90,920.81	100.039444	87,885.10	-3,035.71	0.00
		100,000.000	Base	103.494985	90,920.81	100.039444	87,885.10	-3,035.71	0.00
3133AFXA4	FED HM LN PC POOL QB8773 FR 02/51 FIXED 2				2.000000	01 Feb 2051			
Original Face:		86,320.510	Local	103.494952	89,337.37	100.039444	86,354.56	-2,982.81	0.00
		100,000.000	Base	103.494952	89,337.37	100.039444	86,354.56	-2,982.81	0.00
3133AGC31	FED HM LN PC POOL QB9090 FR 02/51 FIXED 2				2.000000	01 Feb 2051			
Original Face:		96,260.910	Local	100.900688	97,127.92	100.144038	96,399.56	-728.36	0.01
		100,000.000	Base	100.900688	97,127.92	100.144038	96,399.56	-728.36	0.01
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2				2.000000	01 Feb 2051			
Original Face:		553,041.280	Local	103.260710	571,074.35	100.039444	553,259.42	-17,814.93	0.03
		600,000.000	Base	103.260710	571,074.35	100.039444	553,259.42	-17,814.93	0.03
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2				2.000000	01 Mar 2051			

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		383,802.520	Local	100.106753	384,212.24	100.121567	384,269.10	56.86	0.02
Original Face:		400,000.000	Base	100.106753	384,212.24	100.121567	384,269.10	56.86	0.02
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2				2.000000	01 Mar 2051			
		28,055.630	Local	99.878064	28,021.42	100.039444	28,066.70	45.28	0.00
Original Face:		30,000.000	Base	99.878064	28,021.42	100.039444	28,066.70	45.28	0.00
3133AGRB7	FED HM LN PC POOL QB9482 FR 03/51 FIXED 2				2.000000	01 Mar 2051			
		92,023.470	Local	100.609997	92,584.81	99.919356	91,949.26	-635.55	0.00
Original Face:		100,000.000	Base	100.609997	92,584.81	99.919356	91,949.26	-635.55	0.00
3133AGRE1	FED HM LN PC POOL QB9485 FR 03/51 FIXED 2				2.000000	01 Mar 2051			
		94,540.600	Local	100.869267	95,362.41	100.367168	94,887.72	-474.69	0.01
Original Face:		100,000.000	Base	100.869267	95,362.41	100.367168	94,887.72	-474.69	0.00
3133AHB63	FED HM LN PC POOL QB9961 FR 03/51 FIXED 2				2.000000	01 Mar 2051			
		188,948.380	Local	100.564255	190,014.53	99.965843	188,883.84	-1,130.69	0.01
Original Face:		200,000.000	Base	100.564255	190,014.53	99.965843	188,883.84	-1,130.69	0.01
3133AJ6W8	FED HM LN PC POOL QC0885 FR 04/51 FIXED 2				2.000000	01 Apr 2051			
		94,876.560	Local	100.137294	95,006.82	100.802620	95,638.06	631.24	0.01
Original Face:		100,000.000	Base	100.137294	95,006.82	100.802620	95,638.06	631.24	0.00
3133AJBJ1	FED HM LN PC POOL QC0041 FR 03/51 FIXED 2				2.000000	01 Mar 2051			
		179,883.210	Local	100.548990	180,870.75	100.118690	180,096.71	-774.04	0.01
Original Face:		200,000.000	Base	100.548990	180,870.75	100.118690	180,096.71	-774.04	0.01
3133AJE90	FED HM LN PC POOL QC0160 FR 03/51 FIXED 2				2.000000	01 Mar 2051			
		91,442.250	Local	100.564258	91,958.22	100.333864	91,747.54	-210.68	0.00
Original Face:		100,000.000	Base	100.564258	91,958.22	100.333864	91,747.54	-210.68	0.00
3133AJFA6	FED HM LN PC POOL QC0161 FR 03/51 FIXED 2				2.000000	01 Mar 2051			
		182,491.520	Local	100.533756	183,465.58	100.209899	182,874.57	-591.01	0.01
Original Face:		200,000.000	Base	100.533756	183,465.58	100.209899	182,874.57	-591.01	0.01
3133AJFE8	FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5				2.500000	01 Mar 2051			
		183,860.580	Local	103.339726	190,001.02	103.531239	190,353.14	352.12	0.01
Original Face:		200,000.000	Base	103.339726	190,001.02	103.531239	190,353.14	352.12	0.01
3133AJKJ1	FED HM LN PC POOL QC0297 FR 04/51 FIXED 2				2.000000	01 Apr 2051			

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Original Face:	196,423.400	Local	100.335520	197,082.44	99.973590	196,371.52	-710.92	0.01	
	200,000.000	Base	100.335520	197,082.44	99.973590	196,371.52	-710.92	0.01	
3133AKJH4	FED HM LN PC POOL QC1164 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
Original Face:	93,137.130	Local	100.442101	93,548.89	100.515942	93,617.66	68.77	0.01	
	100,000.000	Base	100.442101	93,548.89	100.515942	93,617.66	68.77	0.00	
3133ALHV3	FED HM LN PC POOL QC2044 FR 05/51 FIXED 2.5					2.500000	01 May 2051		
Original Face:	93,951.920	Local	105.659352	99,268.99	103.872849	97,590.54	-1,678.45	0.01	
	100,000.000	Base	105.659352	99,268.99	103.872849	97,590.54	-1,678.45	0.01	
3133ARH40	FED HM LN PC POOL QC6551 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
Original Face:	98,190.630	Local	104.393301	102,504.44	102.668021	100,810.38	-1,694.06	0.01	
	100,000.000	Base	104.393301	102,504.44	102.668021	100,810.38	-1,694.06	0.01	
3133AWH72	FED HM LN PC POOL QD0254 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
Original Face:	99,792.870	Local	99.937801	99,730.80	99.928649	99,721.67	-9.13	0.01	
	100,000.000	Base	99.937801	99,730.80	99.928649	99,721.67	-9.13	0.01	
3133AWL77	FED HM LN PC POOL QD0350 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
Original Face:	299,431.060	Local	100.217713	300,082.96	99.857442	299,004.20	-1,078.76	0.02	
	300,000.000	Base	100.217713	300,082.96	99.857442	299,004.20	-1,078.76	0.02	
3133AWWM2	FED HM LN PC POOL QD0652 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
Original Face:	299,429.750	Local	100.217710	300,081.64	99.936784	299,240.46	-841.18	0.02	
	300,000.000	Base	100.217710	300,081.64	99.936784	299,240.46	-841.18	0.02	
3133D3X67	FED HM LN PC POOL QK0701 FR 04/41 FIXED 2.5					2.500000	01 Apr 2041		
Original Face:	92,113.540	Local	104.207818	95,989.51	103.061228	94,933.35	-1,056.16	0.01	
	100,000.000	Base	104.207818	95,989.51	103.061228	94,933.35	-1,056.16	0.00	
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
Original Face:	294,045.640	Local	101.790773	299,311.33	105.008685	308,773.46	9,462.13	0.02	
	500,000.000	Base	101.790773	299,311.33	105.008685	308,773.46	9,462.13	0.02	
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5					3.500000	01 May 2050		
Original Face:	274,922.780	Local	107.873687	296,569.34	107.167471	294,627.79	-1,941.55	0.02	
	480,000.000	Base	107.873687	296,569.34	107.167471	294,627.79	-1,941.55	0.02	
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4					4.000000	01 Mar 2050		

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	37,337.360	Local		105.740979	39,480.89	107.204195	40,027.22	546.33	0.00
Original Face:	100,000.000	Base		105.740979	39,480.89	107.204195	40,027.22	546.33	0.00
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5					3.500000	01 Mar 2050		
	126,843.570	Local		104.735242	132,849.92	105.411412	133,707.60	857.68	0.01
Original Face:	300,000.000	Base		104.735242	132,849.92	105.411412	133,707.60	857.68	0.01
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3					3.000000	01 Sep 2050		
	2,445,490.780	Local		106.966395	2,615,853.32	104.379908	2,552,601.03	-63,252.29	0.14
Original Face:	3,140,000.000	Base		106.966395	2,615,853.32	104.379908	2,552,601.03	-63,252.29	0.13
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3					3.000000	01 Jul 2050		
	932,295.950	Local		106.889368	996,525.25	104.500254	974,251.64	-22,273.61	0.05
Original Face:	1,300,000.000	Base		106.889368	996,525.25	104.500254	974,251.64	-22,273.61	0.05
3133KK3X5	FED HM LN PC POOL RA4414 FR 01/51 FIXED 2.5					2.500000	01 Jan 2051		
	615,440.430	Local		104.453667	642,850.10	102.664645	631,839.73	-11,010.37	0.03
Original Face:	700,000.000	Base		104.453667	642,850.10	102.664645	631,839.73	-11,010.37	0.03
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2					2.000000	01 Nov 2050		
	451,318.330	Local		100.320158	452,763.26	100.015402	451,387.84	-1,375.42	0.02
Original Face:	500,000.000	Base		100.320158	452,763.26	100.015402	451,387.84	-1,375.42	0.02
3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5					2.500000	01 Dec 2050		
	796,475.740	Local		106.486919	848,142.48	102.849324	819,169.91	-28,972.57	0.04
Original Face:	900,000.000	Base		106.486919	848,142.48	102.849324	819,169.91	-28,972.57	0.04
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2					2.000000	01 Jun 2051		
	193,808.150	Local		101.165689	196,067.35	100.116929	194,034.77	-2,032.58	0.01
Original Face:	200,000.000	Base		101.165689	196,067.35	100.116929	194,034.77	-2,032.58	0.01
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	828,708.260	Local		103.192303	855,163.14	99.991409	828,637.07	-26,526.07	0.04
Original Face:	900,000.000	Base		103.192303	855,163.14	99.991409	828,637.07	-26,526.07	0.04
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2					2.000000	01 May 2051		
	1,904,324.620	Local		100.754974	1,918,701.77	100.116917	1,906,551.10	-12,150.67	0.10
Original Face:	2,000,000.000	Base		100.754974	1,918,701.77	100.116917	1,906,551.10	-12,150.67	0.10
3133KLWQ6	FED HM LN PC POOL RA5155 FR 05/51 FIXED 2					2.000000	01 May 2051		

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Original Face:		388,689.320 Local	100.713032	391,460.80	99.965533	388,555.35	-2,905.45	0.02
		400,000.000 Base	100.713032	391,460.80	99.965533	388,555.35	-2,905.45	0.02
3133KMFR1	FED HM LN PC POOL RA5576 FR 07/51 FIXED 2.5				2.500000	01 Jul 2051		
		1,550,232.980 Local	104.537354	1,620,572.54	102.852018	1,594,445.90	-26,126.64	0.09
Original Face:		1,600,000.000 Base	104.537354	1,620,572.54	102.852018	1,594,445.90	-26,126.64	0.08
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2				2.000000	01 Sep 2041		
		1,368,833.210 Local	102.857572	1,407,948.60	101.660364	1,391,560.82	-16,387.78	0.08
Original Face:		1,400,000.000 Base	102.857572	1,407,948.60	101.660364	1,391,560.82	-16,387.78	0.07
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					09 Oct 2019		
		0.000 Local	0.000000	22,536.00	0.000000	0.00	-22,536.00	0.00
			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	124.627083	947,165.83	140.942748	1,071,164.88	123,999.05	0.06
			124.627083	947,165.83	140.942748	1,071,164.88	123,999.05	0.06
3136A03E5	FANNIE MAE FNR 2011 87 SG				6.448120	25 Apr 2040		
		94,662.530 Local	18.258407	17,283.87	5.888620	5,574.32	-11,709.55	0.00
Original Face:		1,000,000.000 Base	18.258407	17,283.87	5.888620	5,574.32	-11,709.55	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA				6.448120	25 Oct 2041		
		110,135.000 Local	0.000009	0.01	15.691230	17,281.54	17,281.53	0.00
Original Face:		1,000,000.000 Base	0.000009	0.01	15.691230	17,281.54	17,281.53	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B				6.500000	25 Jun 2039		
		5,283.560 Local	110.795941	5,853.97	108.355740	5,725.04	-128.93	0.00
Original Face:		200,000.000 Base	110.795941	5,853.97	108.355740	5,725.04	-128.93	0.00
3136A54N3	FANNIE MAE FNR 2012 51 B				7.000000	25 May 2042		
		28,707.990 Local	113.222660	32,503.95	120.461940	34,582.20	2,078.25	0.00
Original Face:		400,000.000 Base	113.222660	32,503.95	120.461940	34,582.20	2,078.25	0.00
3136A5J49	FANNIE MAE FNR 2012 46 BA				6.000000	25 May 2042		
		44,114.330 Local	110.025087	48,536.83	115.273350	50,852.07	2,315.24	0.00
Original Face:		600,000.000 Base	110.025087	48,536.83	115.273350	50,852.07	2,315.24	0.00
3136A65Y6	FANNIE MAE FNR 2012 74 SA				6.548120	25 Mar 2042		

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Original Face:	41,617.280	Local	0.000024		0.01	13.820050	5,751.53	5,751.52	0.00
	300,000.000	Base	0.000024		0.01	13.820050	5,751.53	5,751.52	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					6.498120	25 Jul 2042		
Original Face:	7,802.890	Local	46.906339		3,660.05	16.492060	1,286.86	-2,373.19	0.00
	100,000.000	Base	46.906339		3,660.05	16.492060	1,286.86	-2,373.19	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS					6.548120	25 Feb 2041		
Original Face:	1,243.300	Local	609.173972		7,573.86	0.911810	11.34	-7,562.52	0.00
	100,000.000	Base	609.173972		7,573.86	0.911810	11.34	-7,562.52	0.00
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.406842	25 Sep 2022		
Original Face:	2,828,587.600	Local	2.251013		63,671.87	0.030720	868.94	-62,802.93	0.00
	10,375,000.000	Base	2.251013		63,671.87	0.030720	868.94	-62,802.93	0.00
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
Original Face:	77,636.660	Local	114.503200		88,896.46	117.394080	91,140.84	2,244.38	0.00
	700,000.000	Base	114.503200		88,896.46	117.394080	91,140.84	2,244.38	0.00
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
Original Face:	185,672.650	Local	110.628157		205,406.23	112.578320	209,027.15	3,620.92	0.01
	1,200,000.000	Base	110.628157		205,406.23	112.578320	209,027.15	3,620.92	0.01
3136AKTB9	FANNIE MAE FNR 2014 47 AI					1.626620	25 Aug 2044		
Original Face:	112,137.500	Local	17.946860		20,125.16	5.330430	5,977.41	-14,147.75	0.00
	800,000.000	Base	17.946860		20,125.16	5.330430	5,977.41	-14,147.75	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.465443	25 Dec 2024		
Original Face:	5,374,995.810	Local	3.052848		164,090.46	1.287260	69,190.17	-94,900.29	0.00
	9,885,000.000	Base	3.052848		164,090.46	1.287260	69,190.17	-94,900.29	0.00
3136APB68	FANNIE MAE FNR 2015 55 IO					1.416244	25 Aug 2055		
Original Face:	18,673.590	Local	5.334861		996.21	3.982410	743.66	-252.55	0.00
	100,000.000	Base	5.334861		996.21	3.982410	743.66	-252.55	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					6.048120	25 Aug 2045		
Original Face:	150,168.030	Local	16.113130		24,196.77	19.999330	30,032.60	5,835.83	0.00
	400,000.000	Base	16.113130		24,196.77	19.999330	30,032.60	5,835.83	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027		

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Original Face:	99,538.400	Local		101.424124	100,955.95	105.742080	105,253.97	4,298.02	0.01
	100,000.000	Base		101.424124	100,955.95	105.742080	105,253.97	4,298.02	0.01
3136AW7J0	FANNIEMAE ACES FNA 2017 M8 A2					3.061000	25 May 2027		
Original Face:	99,829.750	Local		107.379433	107,196.62	107.229850	107,047.29	-149.33	0.01
	100,000.000	Base		107.379433	107,196.62	107.229850	107,047.29	-149.33	0.01
3136B2HC9	FANNIEMAE ACES FNA 2018 M9 APT2					3.120754	25 Apr 2028		
Original Face:	97,677.790	Local		104.446999	102,021.52	108.302400	105,787.39	3,765.87	0.01
	100,000.000	Base		104.446999	102,021.52	108.302400	105,787.39	3,765.87	0.01
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
Original Face:	100,000.000	Local		102.765700	102,765.70	113.109080	113,109.08	10,343.38	0.01
	100,000.000	Base		102.765700	102,765.70	113.109080	113,109.08	10,343.38	0.01
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673000	25 Sep 2028		
Original Face:	0.000	Local		0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
Original Face:	140,000.000	Local		101.090029	141,526.04	109.752310	153,653.23	12,127.19	0.01
	140,000.000	Base		101.090029	141,526.04	109.752310	153,653.23	12,127.19	0.01
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
Original Face:	220,000.000	Local		101.926627	224,238.58	110.882360	243,941.19	19,702.61	0.01
	220,000.000	Base		101.926627	224,238.58	110.882360	243,941.19	19,702.61	0.01
3136B6XU2	FANNIEMAE ACES FNA 2019 M23 3A3					2.720000	25 Oct 2031		
Original Face:	199,790.390	Local		100.532683	200,854.64	107.060110	213,895.81	13,041.17	0.01
	200,000.000	Base		100.532683	200,854.64	107.060110	213,895.81	13,041.17	0.01
3136B7GR6	FANNIEMAE ACES FNA 2019 M27 A2					2.700000	25 Nov 2040		
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
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A					2.500000	25 Oct 2037		
Original Face:	92,121.140	Local		102.295087	94,235.40	103.609070	95,445.86	1,210.46	0.01
	100,000.000	Base		102.295087	94,235.40	103.609070	95,445.86	1,210.46	0.00
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		

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Original Face:	309,128.640	Local		99.481449	307,525.65	92.390650	285,605.96	-21,919.69	0.02
	300,000.000	Base		99.481449	307,525.65	92.390650	285,605.96	-21,919.69	0.01
3136BBBW1	FANNIEMAE ACES FNA 2020 M36 X1					1.464480	25 Sep 2034		
Original Face:	1,288,206.520	Local		9.563998	123,204.05	9.906930	127,621.72	4,417.67	0.01
	1,300,000.000	Base		9.563998	123,204.05	9.906930	127,621.72	4,417.67	0.01
3136BBEL2	FANNIE MAE FNR 2020 57 NI					2.500000	25 Aug 2050		
Original Face:	359,640.600	Local		11.197293	40,270.01	14.066470	50,588.74	10,318.73	0.00
	400,000.000	Base		11.197293	40,270.01	14.066470	50,588.74	10,318.73	0.00
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
Original Face:	347,647.030	Local		10.942219	38,040.30	14.691980	51,076.23	13,035.93	0.00
	400,000.000	Base		10.942219	38,040.30	14.691980	51,076.23	13,035.93	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
Original Face:	261,073.580	Local		12.525917	32,701.86	14.492700	37,836.61	5,134.75	0.00
	300,000.000	Base		12.525917	32,701.86	14.492700	37,836.61	5,134.75	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
Original Face:	1,203,760.990	Local		11.448794	137,816.12	12.978780	156,233.49	18,417.37	0.01
	1,400,000.000	Base		11.448794	137,816.12	12.978780	156,233.49	18,417.37	0.01
3136BDR26	FANNIE MAE FNR 2021 3 QI					2.500000	25 Feb 2051		
Original Face:	816,388.060	Local		11.855010	96,782.89	13.456690	109,858.81	13,075.92	0.01
	900,000.000	Base		11.855010	96,782.89	13.456690	109,858.81	13,075.92	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
Original Face:	660,744.260	Local		12.915253	85,336.79	14.031760	92,714.05	7,377.26	0.01
	700,000.000	Base		12.915253	85,336.79	14.031760	92,714.05	7,377.26	0.00
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
Original Face:	133,416.530	Local		10.381697	13,850.90	4.804480	6,409.97	-7,440.93	0.00
	1,400,000.000	Base		10.381697	13,850.90	4.804480	6,409.97	-7,440.93	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
Original Face:	84,539.120	Local		49.632158	41,958.59	9.735050	8,229.93	-33,728.66	0.00
	800,000.000	Base		49.632158	41,958.59	9.735050	8,229.93	-33,728.66	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		

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	149,935.330	Local		48.904784	73,325.55	13.449471	20,165.51	-53,160.04	0.00
Original Face:	1,600,000.000	Base		48.904784	73,325.55	13.449471	20,165.51	-53,160.04	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
	42,801.450	Local		17.657977	7,557.87	13.863800	5,933.91	-1,623.96	0.00
Original Face:	700,000.000	Base		17.657977	7,557.87	13.863800	5,933.91	-1,623.96	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
	8,420.830	Local		104.317983	8,784.44	112.732278	9,492.99	708.55	0.00
Original Face:	700,000.000	Base		104.317983	8,784.44	112.732278	9,492.99	708.55	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
	22,883.210	Local		105.953885	24,245.65	112.691263	25,787.38	1,541.73	0.00
Original Face:	861,059.000	Base		105.953885	24,245.65	112.691263	25,787.38	1,541.73	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					5.840250	15 Oct 2041		
	139,542.350	Local		120.985342	168,825.79	15.132990	21,116.93	-147,708.86	0.00
Original Face:	1,300,000.000	Base		120.985342	168,825.79	15.132990	21,116.93	-147,708.86	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.890250	15 Aug 2042		
	94,153.790	Local		55.108541	51,886.78	16.109140	15,167.37	-36,719.41	0.00
Original Face:	500,000.000	Base		55.108541	51,886.78	16.109140	15,167.37	-36,719.41	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
	413,985.930	Local		3.901775	16,152.80	4.417920	18,289.57	2,136.77	0.00
Original Face:	3,000,000.000	Base		3.901775	16,152.80	4.417920	18,289.57	2,136.77	0.00
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
	72,743.290	Local		89.028624	64,762.35	102.724490	74,725.17	9,962.82	0.00
Original Face:	200,000.000	Base		89.028624	64,762.35	102.724490	74,725.17	9,962.82	0.00
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
	77,284.620	Local		19.874006	15,359.55	4.562060	3,525.77	-11,833.78	0.00
Original Face:	700,000.000	Base		19.874006	15,359.55	4.562060	3,525.77	-11,833.78	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					5.840250	15 Feb 2044		
	53,387.300	Local		23.710527	12,658.41	15.352340	8,196.20	-4,462.21	0.00
Original Face:	200,000.000	Base		23.710527	12,658.41	15.352340	8,196.20	-4,462.21	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					5.890250	15 May 2044		

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	103,939.660	Local		28.118920	29,226.71	16.011530	16,642.33	-12,584.38	0.00
Original Face:	400,000.000	Base		28.118920	29,226.71	16.011530	16,642.33	-12,584.38	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.592383	15 Apr 2041		
	207,901.310	Local		25.194305	52,379.29	5.545880	11,529.96	-40,849.33	0.00
Original Face:	1,600,000.000	Base		25.194305	52,379.29	5.545880	11,529.96	-40,849.33	0.00
3137F6P92	FREDDIE MAC FHR 5040 IB					2.500000	25 Nov 2050		
	170,487.400	Local		11.231845	19,148.88	11.778460	20,080.79	931.91	0.00
Original Face:	200,000.000	Base		11.231845	19,148.88	11.778460	20,080.79	931.91	0.00
3137F86B4	FREDDIE MAC FHR 5059 IB					2.500000	25 Jan 2051		
	755,027.250	Local		13.876924	104,774.56	15.644680	118,121.60	13,347.04	0.01
Original Face:	800,000.000	Base		13.876924	104,774.56	15.644680	118,121.60	13,347.04	0.01
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	107,850.340	Local		96.565138	104,145.83	103.162740	111,261.37	7,115.54	0.01
Original Face:	1,100,000.000	Base		96.565138	104,145.83	103.162740	111,261.37	7,115.54	0.01
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1					0.879746	25 Jun 2029		
	997,324.590	Local		5.494355	54,796.55	5.851270	58,356.15	3,559.60	0.00
Original Face:	1,000,000.000	Base		5.494355	54,796.55	5.851270	58,356.15	3,559.60	0.00
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1					1.310976	25 Jul 2026		
	1,037,330.280	Local		9.020047	93,567.68	4.852090	50,332.20	-43,235.48	0.00
Original Face:	1,040,000.000	Base		9.020047	93,567.68	4.852090	50,332.20	-43,235.48	0.00
3137FRVE8	FREDDIE MAC MULTICLASS CERTIFI FHMR 2020 RR07 BX					2.608230	27 Oct 2028		
	7,580,000.000	Local		14.826108	1,123,818.96	14.834700	1,124,470.26	651.30	0.06
Original Face:	7,580,000.000	Base		14.826108	1,123,818.96	14.834700	1,124,470.26	651.30	0.06
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
	225,104.530	Local		11.452155	25,779.32	12.773580	28,753.91	2,974.59	0.00
Original Face:	300,000.000	Base		11.452155	25,779.32	12.773580	28,753.91	2,974.59	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
	533,848.040	Local		10.663583	56,927.33	14.503710	77,427.77	20,500.44	0.00
Original Face:	600,000.000	Base		10.663583	56,927.33	14.503710	77,427.77	20,500.44	0.00
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		

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Original Face:	186,361.110	Local		9.417024	17,549.67	14.634880	27,273.72	9,724.05	0.00
	200,000.000	Base		9.417024	17,549.67	14.634880	27,273.72	9,724.05	0.00
3137FWHG8	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1					1.330640	25 Jul 2035		
Original Face:	389,521.800	Local		3.518129	13,703.88	14.320020	55,779.60	42,075.72	0.00
	390,000.000	Base		4.430687	17,258.49	14.320020	55,779.60	38,521.11	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
Original Face:	461,637.130	Local		11.240047	51,888.23	12.652890	58,410.44	6,522.21	0.00
	500,000.000	Base		11.240047	51,888.23	12.652890	58,410.44	6,522.21	0.00
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					4.002750	25 Dec 2027		
Original Face:	170,187.540	Local		105.869290	180,176.34	100.507410	171,051.09	-9,125.25	0.01
	720,000.000	Base		105.869290	180,176.34	100.507410	171,051.09	-9,125.25	0.01
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					9.452750	25 Apr 2028		
Original Face:	1,507,734.130	Local		99.997647	1,507,698.65	108.036860	1,628,908.61	121,209.96	0.09
	1,530,000.000	Base		99.997647	1,507,698.65	108.036860	1,628,908.61	121,209.96	0.08
3137G0HW2	FREDDIE MAC STACR STACR 2016 DNA1 M3					5.652750	25 Jul 2028		
Original Face:	599,628.390	Local		108.603774	651,219.06	104.134670	624,421.05	-26,798.01	0.03
	1,110,000.000	Base		108.603774	651,219.06	104.134670	624,421.05	-26,798.01	0.03
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2					2.602750	25 Mar 2030		
Original Face:	884,314.050	Local		100.915292	892,408.11	101.924590	901,333.47	8,925.36	0.05
	890,000.000	Base		100.915292	892,408.11	101.924590	901,333.47	8,925.36	0.05
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1					4.552750	25 Mar 2030		
Original Face:	850,000.000	Local		100.000000	850,000.00	106.489410	905,159.99	55,159.99	0.05
	850,000.000	Base		100.000000	850,000.00	106.489410	905,159.99	55,159.99	0.05
3137H24R2	FREDDIE MAC FHR 5140 NI					2.500000	25 May 2049		
Original Face:	787,160.290	Local		13.340185	105,008.64	13.491410	106,199.02	1,190.38	0.01
	800,000.000	Base		13.340185	105,008.64	13.491410	106,199.02	1,190.38	0.01
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.000000	01 Sep 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:	9,448.430	Local	104.347071	9,859.16	112.592891	10,638.26	779.10	0.00	
	700,000.000	Base	104.347071	9,859.16	112.592891	10,638.26	779.10	0.00	
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5				4.500000	01 Oct 2041			
Original Face:	81,776.950	Local	104.666755	85,593.28	109.719699	89,725.42	4,132.14	0.00	
	1,400,000.000	Base	104.666755	85,593.28	109.719699	89,725.42	4,132.14	0.00	
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4				4.000000	01 Apr 2042			
Original Face:	16,544.080	Local	107.710492	17,819.71	109.830309	18,170.41	350.70	0.00	
	100,000.000	Base	107.710492	17,819.71	109.830309	18,170.41	350.70	0.00	
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4				4.000000	01 Apr 2042			
Original Face:	124,157.340	Local	107.710313	133,730.26	106.601106	132,353.10	-1,377.16	0.01	
	500,000.000	Base	107.710313	133,730.26	106.601106	132,353.10	-1,377.16	0.01	
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR				6.000000	01 Sep 2039			
Original Face:	34,503.130	Local	109.489139	37,777.18	115.831512	39,965.50	2,188.32	0.00	
	300,000.000	Base	109.489139	37,777.18	115.831512	39,965.50	2,188.32	0.00	
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR				4.000000	01 Apr 2043			
Original Face:	29,482.950	Local	102.703630	30,280.06	109.956223	32,418.34	2,138.28	0.00	
	100,000.000	Base	102.703630	30,280.06	109.956223	32,418.34	2,138.28	0.00	
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR				6.500000	01 May 2040			
Original Face:	99,896.460	Local	107.443957	107,332.71	116.334739	116,214.29	8,881.58	0.01	
	900,000.000	Base	107.443957	107,332.71	116.334739	116,214.29	8,881.58	0.01	
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR				4.500000	01 Jan 2044			
Original Face:	23,718.460	Local	106.699128	25,307.39	109.498437	25,971.34	663.95	0.00	
	100,000.000	Base	106.699128	25,307.39	109.498437	25,971.34	663.95	0.00	
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR				5.000000	01 Aug 2038			
Original Face:	154,635.420	Local	107.870791	166,806.45	112.920646	174,615.32	7,808.87	0.01	
	800,000.000	Base	107.870791	166,806.45	112.920646	174,615.32	7,808.87	0.01	
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR				3.000000	01 Oct 2046			
Original Face:	40,519.030	Local	101.442187	41,103.39	105.104869	42,587.47	1,484.08	0.00	
	100,000.000	Base	101.442187	41,103.39	105.104869	42,587.47	1,484.08	0.00	
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08				3.080000	01 Jan 2028			

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Original Face:	270,000.000	Local	98.716089	266,533.44	106.962429	288,798.56	22,265.12	0.02	
	270,000.000	Base	98.716089	266,533.44	106.962429	288,798.56	22,265.12	0.02	
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		
Original Face:	20,225.510	Local	107.879999	21,819.28	109.640876	22,175.43	356.15	0.00	
	100,000.000	Base	107.879999	21,819.28	109.640876	22,175.43	356.15	0.00	
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	30,165.510	Local	102.828628	31,018.78	109.951722	33,167.50	2,148.72	0.00	
	100,000.000	Base	102.828628	31,018.78	109.951722	33,167.50	2,148.72	0.00	
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	20,999.900	Local	102.705632	21,568.08	109.733468	23,043.92	1,475.84	0.00	
	100,000.000	Base	102.705632	21,568.08	109.733468	23,043.92	1,475.84	0.00	
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
Original Face:	33,049.980	Local	106.368990	35,154.93	108.948933	36,007.60	852.67	0.00	
	200,000.000	Base	106.368990	35,154.93	108.948933	36,007.60	852.67	0.00	
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
Original Face:	23,723.190	Local	108.224063	25,674.20	109.846163	26,059.01	384.81	0.00	
	100,000.000	Base	108.224063	25,674.20	109.846163	26,059.01	384.81	0.00	
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
Original Face:	18,765.430	Local	107.786925	20,226.68	109.802963	20,605.00	378.32	0.00	
	100,000.000	Base	107.786925	20,226.68	109.802963	20,605.00	378.32	0.00	
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
Original Face:	25,407.570	Local	102.385116	26,013.57	108.803284	27,644.27	1,630.70	0.00	
	100,000.000	Base	102.385116	26,013.57	108.803284	27,644.27	1,630.70	0.00	
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
Original Face:	49,569.070	Local	106.268647	52,676.38	110.329877	54,689.49	2,013.11	0.00	
	551,126.000	Base	106.268647	52,676.38	110.329877	54,689.49	2,013.11	0.00	
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
Original Face:	179,483.710	Local	109.194968	195,987.18	111.037548	199,294.31	3,307.13	0.01	
	600,000.000	Base	109.194968	195,987.18	111.037548	199,294.31	3,307.13	0.01	
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		

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Original Face:	111,372.890	Local		109.411563	121,854.82	112.015606	124,755.02	2,900.20	0.01
	300,000.000	Base		109.411563	121,854.82	112.015606	124,755.02	2,900.20	0.01
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
Original Face:	29,769.030	Local		109.403800	32,568.45	112.014886	33,345.75	777.30	0.00
	100,000.000	Base		109.403800	32,568.45	112.014886	33,345.75	777.30	0.00
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
Original Face:	74,606.530	Local		105.895302	79,004.81	109.810116	81,925.52	2,920.71	0.00
	300,000.000	Base		105.895302	79,004.81	109.810116	81,925.52	2,920.71	0.00
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
Original Face:	189,854.610	Local		109.187172	207,296.88	110.842827	210,440.22	3,143.34	0.01
	700,000.000	Base		109.187172	207,296.88	110.842827	210,440.22	3,143.34	0.01
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
Original Face:	707,089.540	Local		106.259278	751,348.24	109.925725	777,273.30	25,925.06	0.04
	1,900,000.000	Base		106.259278	751,348.24	109.925725	777,273.30	25,925.06	0.04
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
Original Face:	720,390.550	Local		103.849243	748,120.13	106.566787	767,697.06	19,576.93	0.04
	3,800,000.000	Base		103.849243	748,120.13	106.566787	767,697.06	19,576.93	0.04
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
Original Face:	661,492.300	Local		98.485961	651,477.05	105.464548	697,639.86	46,162.81	0.04
	1,700,000.000	Base		98.485961	651,477.05	105.464548	697,639.86	46,162.81	0.04
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
Original Face:	161,727.190	Local		95.870014	155,047.88	105.938764	171,331.79	16,283.91	0.01
	300,000.000	Base		95.870014	155,047.88	105.938764	171,331.79	16,283.91	0.01
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
Original Face:	36,723.030	Local		101.441820	37,252.51	105.170142	38,621.66	1,369.15	0.00
	100,000.000	Base		101.441820	37,252.51	105.170142	38,621.66	1,369.15	0.00
3138WJ5M6	FNMA POOL AS8951 FN 03/47 FIXED 3.5					3.500000	01 Mar 2047		
Original Face:	353,820.130	Local		106.794413	377,860.13	106.496570	376,806.30	-1,053.83	0.02
	1,100,000.000	Base		106.794413	377,860.13	106.496570	376,806.30	-1,053.83	0.02
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5					3.500000	01 Feb 2037		

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Original Face:	110,515.810	Local		106.846333	118,082.09	106.947842	118,194.27	112.18	0.01
	400,000.000	Base		106.846333	118,082.09	106.947842	118,194.27	112.18	0.01
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
Original Face:	271,277.090	Local		107.177447	290,747.86	108.012187	293,012.32	2,264.46	0.02
	1,000,000.000	Base		107.177447	290,747.86	108.012187	293,012.32	2,264.46	0.02
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	21,994.010	Local		102.620168	22,570.29	108.732450	23,914.63	1,344.34	0.00
	100,000.000	Base		102.620168	22,570.29	108.732450	23,914.63	1,344.34	0.00
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	58,575.170	Local		102.828451	60,231.94	109.956675	64,407.31	4,175.37	0.00
	200,000.000	Base		102.828451	60,231.94	109.956675	64,407.31	4,175.37	0.00
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	28,836.480	Local		102.708375	29,617.48	110.233743	31,787.53	2,170.05	0.00
	100,000.000	Base		102.708375	29,617.48	110.233743	31,787.53	2,170.05	0.00
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	65,116.130	Local		102.831464	66,959.87	109.956903	71,599.68	4,639.81	0.00
	200,000.000	Base		102.831464	66,959.87	109.956903	71,599.68	4,639.81	0.00
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	50,054.640	Local		102.652541	51,382.36	109.816825	54,968.42	3,586.06	0.00
	200,000.000	Base		102.652541	51,382.36	109.816825	54,968.42	3,586.06	0.00
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
Original Face:	1,582,188.180	Local		105.707788	1,672,496.13	111.136947	1,758,395.64	85,899.51	0.10
	4,898,873.000	Base		105.707788	1,672,496.13	111.136947	1,758,395.64	85,899.51	0.09
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
Original Face:	92,142.950	Local		106.228485	97,882.06	110.428356	101,751.94	3,869.88	0.01
	715,719.000	Base		106.228485	97,882.06	110.428356	101,751.94	3,869.88	0.01
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
Original Face:	9,336.640	Local		106.553642	9,948.53	107.121980	10,001.59	53.06	0.00
	498,051.000	Base		106.553642	9,948.53	107.121980	10,001.59	53.06	0.00
3138XZQF1	FNMA POOL AW9453 FN 08/44 FIXED 3.5					3.500000	01 Aug 2044		

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Original Face:	35,606.000	Local		107.313290	38,209.97	107.000372	38,098.55	-111.42	0.00
	200,000.000	Base		107.313290	38,209.97	107.000372	38,098.55	-111.42	0.00
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045		
Original Face:	120,299.270	Local		107.281042	129,058.31	107.360568	129,153.98	95.67	0.01
	600,000.000	Base		107.281042	129,058.31	107.360568	129,153.98	95.67	0.01
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
Original Face:	365,778.600	Local		103.558234	378,793.86	108.350989	396,324.73	17,530.87	0.02
	982,188.000	Base		103.558234	378,793.86	108.350989	396,324.73	17,530.87	0.02
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
Original Face:	222,026.220	Local		108.093179	239,995.20	113.037680	250,973.29	10,978.09	0.01
	2,000,000.000	Base		108.093179	239,995.20	113.037680	250,973.29	10,978.09	0.01
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
Original Face:	51,479.380	Local		109.072312	56,149.75	114.806650	59,101.75	2,952.00	0.00
	300,000.000	Base		109.072312	56,149.75	114.806650	59,101.75	2,952.00	0.00
31397EWH4	FREDDIE MAC FHR 3281 AI					6.320250	15 Feb 2037		
Original Face:	116,534.040	Local		5.932713	6,913.63	17.688600	20,613.24	13,699.61	0.00
	2,100,000.000	Base		5.932713	6,913.63	17.688600	20,613.24	13,699.61	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
Original Face:	63,786.680	Local		105.549450	67,326.49	113.658760	72,499.15	5,172.66	0.00
	100,000.000	Base		105.549450	67,326.49	113.658760	72,499.15	5,172.66	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB					6.120250	15 Jan 2040		
Original Face:	4,980.350	Local		61.625789	3,069.18	17.135530	853.41	-2,215.77	0.00
	100,000.000	Base		61.625789	3,069.18	17.135530	853.41	-2,215.77	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034		
Original Face:	1,142.600	Local		108.082444	1,234.95	112.987166	1,290.99	56.04	0.00
	100,000.000	Base		108.082444	1,234.95	112.987166	1,290.99	56.04	0.00
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
Original Face:	95,050.060	Local		95.902559	91,155.44	105.928416	100,685.02	9,529.58	0.01
	200,000.000	Base		95.902559	91,155.44	105.928416	100,685.02	9,529.58	0.01
3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		

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	Original Face:	40,641.720	Local	101.441253	41,227.47	105.171868	42,743.66	1,516.19	0.00
		100,000.000	Base	101.441253	41,227.47	105.171868	42,743.66	1,516.19	0.00
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	Original Face:	39,352.730	Local	101.441730	39,920.09	105.014858	41,326.21	1,406.12	0.00
		100,000.000	Base	101.441730	39,920.09	105.014858	41,326.21	1,406.12	0.00
3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
	Original Face:	163,471.350	Local	107.991694	176,535.48	106.991392	174,900.27	-1,635.21	0.01
		400,000.000	Base	107.991694	176,535.48	106.991392	174,900.27	-1,635.21	0.01
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
	Original Face:	119,306.740	Local	106.597322	127,177.79	106.596972	127,177.37	-0.42	0.01
		400,000.000	Base	106.597322	127,177.79	106.596972	127,177.37	-0.42	0.01
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	Original Face:	564,243.790	Local	101.961870	575,313.52	110.795051	625,154.19	49,840.67	0.03
		1,200,000.000	Base	101.961870	575,313.52	110.795051	625,154.19	49,840.67	0.03
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
	Original Face:	349,661.760	Local	111.718705	390,637.59	116.802493	408,413.65	17,776.06	0.02
		800,000.000	Base	111.718705	390,637.59	116.802493	408,413.65	17,776.06	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	Original Face:	611,855.960	Local	101.842662	623,130.40	109.916687	672,531.80	49,401.40	0.04
		1,300,000.000	Base	101.842662	623,130.40	109.916687	672,531.80	49,401.40	0.03
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	Original Face:	343,405.260	Local	108.043674	371,027.66	111.811732	383,967.37	12,939.71	0.02
		1,100,000.000	Base	108.043674	371,027.66	111.811732	383,967.37	12,939.71	0.02
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		
	Original Face:	368,597.890	Local	101.966685	375,847.05	110.795303	408,389.15	32,542.10	0.02
		700,000.000	Base	101.966685	375,847.05	110.795303	408,389.15	32,542.10	0.02
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	Original Face:	388,379.660	Local	104.449396	405,660.21	111.045332	431,277.48	25,617.27	0.02
		800,000.000	Base	104.449396	405,660.21	111.045332	431,277.48	25,617.27	0.02
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		

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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:	50,266.280	Local		113.701551	57,153.54	111.738961	56,167.02	-986.52	0.00
	100,000.000	Base		113.701551	57,153.54	111.738961	56,167.02	-986.52	0.00
3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
Original Face:	96,248.560	Local		106.906244	102,895.72	107.131983	103,112.99	217.27	0.01
	400,000.000	Base		106.906244	102,895.72	107.131983	103,112.99	217.27	0.01
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047		
Original Face:	222,952.280	Local		106.492107	237,426.58	106.137902	236,636.87	-789.71	0.01
	700,000.000	Base		106.492107	237,426.58	106.137902	236,636.87	-789.71	0.01
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
Original Face:	31,799.430	Local		98.188301	31,223.32	104.553872	33,247.54	2,024.22	0.00
	100,000.000	Base		98.188301	31,223.32	104.553872	33,247.54	2,024.22	0.00
3140H7Y76	FNMA POOL BJ6133 FN 01/48 FIXED 4					4.000000	01 Jan 2048		
Original Face:	26,057.380	Local		107.292253	27,957.55	106.868120	27,847.03	-110.52	0.00
	100,000.000	Base		107.292253	27,957.55	106.868120	27,847.03	-110.52	0.00
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
	0.000	Local		0.000000	-3.15	0.000000	0.00	3.15	0.00
		Base		0.000000	-3.15	0.000000	0.00	3.15	0.00
3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3					3.000000	01 Jun 2033		
	0.000	Local		0.000000	0.18	0.000000	0.00	-0.18	0.00
		Base		0.000000	0.18	0.000000	0.00	-0.18	0.00
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		

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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
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16				3.160000	01 May 2029			
		115,963.000	Local	100.539439	116,588.55	109.239399	126,677.28	10,088.73	0.01
Original Face:		120,000.000	Base	100.539439	116,588.55	109.239399	126,677.28	10,088.73	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			
		500,000.000	Local	101.659472	508,297.36	107.162466	535,812.33	27,514.97	0.03
Original Face:		500,000.000	Base	101.659472	508,297.36	107.162466	535,812.33	27,514.97	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
3140HXJA9	FNMA POOL BL5656 FN 02/30 FIXED 2.26				2.260000	01 Feb 2030			

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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
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		
	290,020.820	Local		102.968146	298,629.06	104.214929	302,244.99	3,615.93	0.02
Original Face:	300,000.000	Base		102.968146	298,629.06	104.214929	302,244.99	3,615.93	0.02
3140HXZ29	FNMA POOL BL6160 FN 03/30 FIXED 2.06					2.060000	01 Mar 2030		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HYBW7	FNMA POOL BL6352 FN 04/32 FIXED 1.85					1.850000	01 Apr 2032		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140J17L6	FNMA POOL BL8998 FN 11/30 FIXED 1.21					1.210000	01 Nov 2030		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	569,656.930	Local		97.329291	554,443.05	105.631901	601,739.44	47,296.39	0.03
Original Face:	1,200,000.000	Base		97.329291	554,443.05	105.631901	601,739.44	47,296.39	0.03
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
	119,019.960	Local		119.414483	142,127.07	115.445179	137,402.81	-4,724.26	0.01
Original Face:	300,000.000	Base		119.414483	142,127.07	115.445179	137,402.81	-4,724.26	0.01
3140J6GP6	FNMA POOL BM2005 FN 12/47 FIXED VAR					4.000000	01 Dec 2047		
	41,595.770	Local		106.998067	44,506.67	107.126325	44,560.02	53.35	0.00
Original Face:	200,000.000	Base		106.998067	44,506.67	107.126325	44,560.02	53.35	0.00
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		

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Original Face:	1,365,336.790	Local	108.689912	1,483,983.36	107.261279	1,464,477.70	-19,505.66	0.08
	3,300,000.000	Base	108.689912	1,483,983.36	107.261279	1,464,477.70	-19,505.66	0.08
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR				5.000000	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
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR				3.500000	01 Mar 2043		
	89,453.370	Local	101.875480	91,131.05	107.997997	96,607.85	5,476.80	0.01
Original Face:	200,000.000	Base	101.875480	91,131.05	107.997997	96,607.85	5,476.80	0.01
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR				3.500000	01 Dec 2046		
	32,055.340	Local	101.907358	32,666.75	107.519101	34,465.61	1,798.86	0.00
Original Face:	70,000.000	Base	101.907358	32,666.75	107.519101	34,465.61	1,798.86	0.00
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR				3.500000	01 Feb 2047		
	1,602,520.190	Local	100.944135	1,617,650.14	106.256665	1,702,784.51	85,134.37	0.09
Original Face:	5,200,000.000	Base	100.944135	1,617,650.14	106.256665	1,702,784.51	85,134.37	0.09
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR				3.500000	01 Feb 2048		
	610,242.130	Local	100.236301	611,684.14	106.207426	648,122.46	36,438.32	0.04
Original Face:	1,900,000.000	Base	100.236301	611,684.14	106.207426	648,122.46	36,438.32	0.03
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3				3.000000	01 Sep 2049		
	639,585.310	Local	101.954854	652,088.27	105.932939	677,531.52	25,443.25	0.04
Original Face:	1,000,000.000	Base	101.954854	652,088.27	105.932939	677,531.52	25,443.25	0.04
3140KEYF9	FNMA POOL BP7009 FN 08/50 FIXED 3				3.000000	01 Aug 2050		
	136,996.550	Local	106.303217	145,631.74	104.190133	142,736.89	-2,894.85	0.01
Original Face:	200,000.000	Base	106.303217	145,631.74	104.190133	142,736.89	-2,894.85	0.01
3140KHFP2	FNMA POOL BP9421 FN 07/50 FIXED 3				3.000000	01 Jul 2050		
	148,041.180	Local	106.964089	158,350.90	104.591364	154,838.29	-3,512.61	0.01
Original Face:	200,000.000	Base	106.964089	158,350.90	104.591364	154,838.29	-3,512.61	0.01
3140KKH80	FNMA POOL BQ0254 FN 08/50 FIXED 2				2.000000	01 Aug 2050		
	81,661.390	Local	99.817098	81,512.03	100.039350	81,693.52	181.49	0.00
Original Face:	100,000.000	Base	99.817098	81,512.03	100.039350	81,693.52	181.49	0.00
3140KLH47	FNMA POOL BQ1150 FN 10/50 FIXED 2.5				2.500000	01 Oct 2050		

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Original Face:	171,610.810	Local	105.881034	181,703.30	102.558081	176,000.75	-5,702.55	0.01	
	200,000.000	Base	105.881034	181,703.30	102.558081	176,000.75	-5,702.55	0.01	
3140KLR0	FNMA POOL BQ1402 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
Original Face:	133,961.330	Local	106.785630	143,051.45	105.369196	141,153.98	-1,897.47	0.01	
	200,000.000	Base	106.785630	143,051.45	105.369196	141,153.98	-1,897.47	0.01	
3140KLVW9	FNMA POOL BQ1528 FN 09/50 FIXED 2					2.000000	01 Sep 2050		
Original Face:	81,874.830	Local	99.786601	81,700.11	100.039331	81,907.03	206.92	0.00	
	100,000.000	Base	99.786601	81,700.11	100.039331	81,907.03	206.92	0.00	
3140KRQ69	FNMA POOL BQ5876 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
Original Face:	185,668.450	Local	106.879429	198,441.38	102.464853	190,244.90	-8,196.48	0.01	
	200,000.000	Base	106.879429	198,441.38	102.464853	190,244.90	-8,196.48	0.01	
3140KRR05	FNMA POOL BQ5882 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
Original Face:	518,646.470	Local	105.745120	548,443.33	102.295331	530,551.12	-17,892.21	0.03	
	600,000.000	Base	105.745120	548,443.33	102.295331	530,551.12	-17,892.21	0.03	
3140KVBX7	FNMA POOL BQ9053 FN 12/50 FIXED 2.5					2.500000	01 Dec 2050		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140KVHA1	FNMA POOL BQ9224 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
Original Face:	186,874.000	Local	100.335451	187,500.87	99.843856	186,582.21	-918.66	0.01	
	200,000.000	Base	100.335451	187,500.87	99.843856	186,582.21	-918.66	0.01	
3140KVHC7	FNMA POOL BQ9226 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
Original Face:	274,612.450	Local	103.426440	284,021.88	99.906503	274,355.70	-9,666.18	0.01	
	300,000.000	Base	103.426440	284,021.88	99.906503	274,355.70	-9,666.18	0.01	
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
Original Face:	278,497.280	Local	100.106751	278,794.58	99.966866	278,405.00	-389.58	0.02	
	300,000.000	Base	100.106751	278,794.58	99.966866	278,405.00	-389.58	0.01	
3140KXAB2	FNMA POOL BR0001 FN 12/50 FIXED 2.5					2.500000	01 Dec 2050		
Original Face:	89,247.380	Local	104.120782	92,925.07	102.559319	91,531.51	-1,393.56	0.00	
	100,000.000	Base	104.120782	92,925.07	102.559319	91,531.51	-1,393.56	0.00	
3140KXZX7	FNMA POOL BR0757 FN 01/51 FIXED 2.5					2.500000	01 Jan 2051		

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Original Face:	87,734.560	Local		105.397406	92,469.95	102.743123	90,141.23	-2,328.72	0.00
	100,000.000	Base		105.397406	92,469.95	102.743123	90,141.23	-2,328.72	0.00
3140L05B9	FNMA POOL BR2641 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
Original Face:	90,208.210	Local		103.328189	93,210.51	100.515916	90,673.61	-2,536.90	0.00
	100,000.000	Base		103.328189	93,210.51	100.515916	90,673.61	-2,536.90	0.00
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
Original Face:	171,391.450	Local		103.206887	176,887.78	100.204685	171,742.26	-5,145.52	0.01
	200,000.000	Base		103.206887	176,887.78	100.204685	171,742.26	-5,145.52	0.01
3140L05E3	FNMA POOL BR2644 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
Original Face:	89,675.150	Local		103.229646	92,571.34	100.118680	89,781.58	-2,789.76	0.00
	100,000.000	Base		103.229646	92,571.34	100.118680	89,781.58	-2,789.76	0.00
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
Original Face:	349,406.430	Local		103.381249	361,220.73	100.396913	350,793.27	-10,427.46	0.02
	400,000.000	Base		103.381249	361,220.73	100.396913	350,793.27	-10,427.46	0.02
3140L0AZ0	FNMA POOL BR1823 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
Original Face:	183,918.570	Local		103.389652	190,152.77	100.016891	183,949.64	-6,203.13	0.01
	200,000.000	Base		103.389652	190,152.77	100.016891	183,949.64	-6,203.13	0.01
3140L0FH5	FNMA POOL BR1967 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
Original Face:	95,618.920	Local		103.283513	98,758.58	99.936988	95,558.67	-3,199.91	0.01
	100,000.000	Base		103.283513	98,758.58	99.936988	95,558.67	-3,199.91	0.00
3140L13J2	FNMA POOL BR3500 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
Original Face:	89,202.880	Local		103.009880	91,887.78	99.830888	89,052.03	-2,835.75	0.00
	100,000.000	Base		103.009880	91,887.78	99.830888	89,052.03	-2,835.75	0.00
3140L1TN5	FNMA POOL BR3256 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
Original Face:	89,566.840	Local		103.722427	92,900.90	101.050499	90,507.74	-2,393.16	0.00
	100,000.000	Base		103.722427	92,900.90	101.050499	90,507.74	-2,393.16	0.00
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
Original Face:	179,223.800	Local		103.570787	185,623.50	100.802576	180,662.21	-4,961.29	0.01
	200,000.000	Base		103.570787	185,623.50	100.802576	180,662.21	-4,961.29	0.01
3140L1UL7	FNMA POOL BR3286 FN 03/51 FIXED 2					2.000000	01 Mar 2051		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	91,414.970	Local		99.832238	91,261.61	100.515920	91,886.60	624.99	0.00
Original Face:	100,000.000	Base		99.832238	91,261.61	100.515920	91,886.60	624.99	0.00
3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	373,536.200	Local		100.076014	373,820.14	99.835288	372,920.94	-899.20	0.02
Original Face:	400,000.000	Base		100.076014	373,820.14	99.835288	372,920.94	-899.20	0.02
3140L2NR0	FNMA POOL BR3999 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	94,927.920	Local		103.517722	98,267.22	99.965866	94,895.52	-3,371.70	0.01
Original Face:	100,000.000	Base		103.517722	98,267.22	99.965866	94,895.52	-3,371.70	0.00
3140L2PV9	FNMA POOL BR4035 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	286,119.110	Local		103.374717	295,774.82	99.936948	285,938.71	-9,836.11	0.02
Original Face:	300,000.000	Base		103.374717	295,774.82	99.936948	285,938.71	-9,836.11	0.01
3140L2QJ5	FNMA POOL BR4056 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	187,098.380	Local		103.517700	193,679.94	99.965855	187,034.50	-6,645.44	0.01
Original Face:	200,000.000	Base		103.517700	193,679.94	99.965855	187,034.50	-6,645.44	0.01
3140L2RA3	FNMA POOL BR4080 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	182,310.190	Local		99.954254	182,226.79	99.830888	182,001.88	-224.91	0.01
Original Face:	200,000.000	Base		99.954254	182,226.79	99.830888	182,001.88	-224.91	0.01
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	90,873.240	Local		99.756001	90,651.51	100.180142	91,036.94	385.43	0.00
Original Face:	100,000.000	Base		99.756001	90,651.51	100.180142	91,036.94	385.43	0.00
3140L3H79	FNMA POOL BR4753 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	92,208.450	Local		99.885618	92,102.98	100.515933	92,684.18	581.20	0.01
Original Face:	100,000.000	Base		99.885618	92,102.98	100.515933	92,684.18	581.20	0.00
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	88,234.330	Local		100.668923	88,824.55	100.118689	88,339.05	-485.50	0.00
Original Face:	100,000.000	Base		100.668923	88,824.55	100.118689	88,339.05	-485.50	0.00
3140L4B40	FNMA POOL BR5458 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	187,454.960	Local		101.048977	189,421.32	100.144036	187,724.96	-1,696.36	0.01
Original Face:	200,000.000	Base		101.048977	189,421.32	100.144036	187,724.96	-1,696.36	0.01
3140L4CZ0	FNMA POOL BR5487 FN 03/51 FIXED 2					2.000000	01 Mar 2051		

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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:	90,687.290	Local		100.684120	91,307.70	100.118686	90,794.92	-512.78	0.00
	100,000.000	Base		100.684120	91,307.70	100.118686	90,794.92	-512.78	0.00
3140L4F53	FNMA POOL BR5587 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
Original Face:	91,534.200	Local		100.851365	92,313.49	100.015412	91,548.31	-765.18	0.00
	100,000.000	Base		100.851365	92,313.49	100.015412	91,548.31	-765.18	0.00
3140L4F79	FNMA POOL BR5589 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
Original Face:	182,470.960	Local		99.961868	182,401.38	99.830888	182,162.38	-239.00	0.01
	200,000.000	Base		99.961868	182,401.38	99.830888	182,162.38	-239.00	0.01
3140L4FT1	FNMA POOL BR5577 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
Original Face:	187,216.860	Local		101.003377	189,095.35	99.965861	187,152.95	-1,942.40	0.01
	200,000.000	Base		101.003377	189,095.35	99.965861	187,152.95	-1,942.40	0.01
3140L4H36	FNMA POOL BR5649 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
Original Face:	95,653.980	Local		100.729703	96,351.97	99.965850	95,621.31	-730.66	0.01
	100,000.000	Base		100.729703	96,351.97	99.965850	95,621.31	-730.66	0.00
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
Original Face:	94,415.450	Local		100.729722	95,104.42	99.965857	94,383.21	-721.21	0.01
	100,000.000	Base		100.729722	95,104.42	99.965857	94,383.21	-721.21	0.00
3140L4HL6	FNMA POOL BR5634 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
Original Face:	91,275.660	Local		100.699332	91,913.98	99.928709	91,210.59	-703.39	0.00
	100,000.000	Base		100.699332	91,913.98	99.928709	91,210.59	-703.39	0.00
3140L57D2	FNMA POOL BR7191 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
Original Face:	582,545.210	Local		100.927425	587,947.88	99.911610	582,030.30	-5,917.58	0.03
	600,000.000	Base		100.927425	587,947.88	99.911610	582,030.30	-5,917.58	0.03
3140L5FC5	FNMA POOL BR6462 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
Original Face:	192,804.110	Local		100.289750	193,362.76	99.834203	192,484.45	-878.31	0.01
	200,000.000	Base		100.289750	193,362.76	99.834203	192,484.45	-878.31	0.01
3140L5GE0	FNMA POOL BR6496 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051		
Original Face:	176,935.300	Local		103.339955	182,844.86	103.531296	183,183.41	338.55	0.01
	200,000.000	Base		103.339955	182,844.86	103.531296	183,183.41	338.55	0.01
3140L5GZ3	FNMA POOL BR6515 FN 04/51 FIXED 2					2.000000	01 Apr 2051		

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Original Face:	95,274.680	Local		100.869329	96,102.93	100.802576	96,039.33	-63.60	0.01
	100,000.000	Base		100.869329	96,102.93	100.802576	96,039.33	-63.60	0.00
3140L6AY0	FNMA POOL BR7222 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051		
Original Face:	291,002.810	Local		103.164677	300,212.11	102.444756	298,117.12	-2,094.99	0.02
	300,000.000	Base		103.164677	300,212.11	102.444756	298,117.12	-2,094.99	0.02
3140L6TA2	FNMA POOL BR7744 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
Original Face:	91,638.000	Local		100.091534	91,721.88	100.585669	92,174.70	452.82	0.00
	100,000.000	Base		100.091534	91,721.88	100.585669	92,174.70	452.82	0.00
3140L6TB0	FNMA POOL BR7745 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
Original Face:	185,673.570	Local		100.167574	185,984.71	100.515950	186,631.55	646.84	0.01
	200,000.000	Base		100.167574	185,984.71	100.515950	186,631.55	646.84	0.01
3140L7M41	FNMA POOL BR8478 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
Original Face:	93,031.370	Local		100.091507	93,116.50	100.585672	93,576.23	459.73	0.01
	100,000.000	Base		100.091507	93,116.50	100.585672	93,576.23	459.73	0.00
3140L7PC0	FNMA POOL BR8518 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
Original Face:	92,956.060	Local		100.091463	93,041.08	100.515946	93,435.66	394.58	0.01
	100,000.000	Base		100.091463	93,041.08	100.515946	93,435.66	394.58	0.00
3140LRU55	FNMA POOL BT3303 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
Original Face:	99,039.020	Local		104.109875	103,109.40	102.668191	101,681.57	-1,427.83	0.01
	100,000.000	Base		104.109875	103,109.40	102.668191	101,681.57	-1,427.83	0.01
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
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
Original Face:	235,926.450	Local		108.697003	256,444.98	109.228887	257,699.84	1,254.86	0.01
	700,000.000	Base		108.697003	256,444.98	109.228887	257,699.84	1,254.86	0.01
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
Original Face:	0.010	Local		-3,900.000000	-0.39	108.782833	0.01	0.40	0.00
	26,601.270	Base		-3,900.000000	-0.39	108.782833	0.01	0.40	0.00
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5					4.500000	01 Dec 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
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
	175,836.170	Local		109.858762	193,171.44	109.587779	192,694.95	-476.49	0.01
Original Face:	300,000.000	Base		109.858762	193,171.44	109.587779	192,694.95	-476.49	0.01
3140QCK96	FNMA POOL CA4819 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
	51,017.170	Local		108.669375	55,440.04	107.909277	55,052.26	-387.78	0.00
Original Face:	100,000.000	Base		108.669375	55,440.04	107.909277	55,052.26	-387.78	0.00
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	226,997.020	Local		101.868809	231,239.16	104.882864	238,080.98	6,841.82	0.01
Original Face:	400,000.000	Base		101.868809	231,239.16	104.882864	238,080.98	6,841.82	0.01
3140QG5Y9	FNMA POOL CA8962 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	91,555.670	Local		105.149916	96,270.71	103.431557	94,697.46	-1,573.25	0.01
Original Face:	100,000.000	Base		105.149916	96,270.71	103.431557	94,697.46	-1,573.25	0.00
3140QGJX6	FNMA POOL CA8377 FN 12/35 FIXED 1.5					1.500000	01 Dec 2035		
	182,357.590	Local		102.739902	187,354.01	100.430890	183,143.35	-4,210.66	0.01
Original Face:	200,000.000	Base		102.739902	187,354.01	100.430890	183,143.35	-4,210.66	0.01
3140QHD36	FNMA POOL CA9121 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	449,101.000	Local		106.126174	476,613.71	102.664718	461,068.28	-15,545.43	0.02
Original Face:	500,000.000	Base		106.126174	476,613.71	102.664718	461,068.28	-15,545.43	0.02
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	471,534.510	Local		104.997730	495,100.53	104.591302	493,184.08	-1,916.45	0.03
Original Face:	500,000.000	Base		104.997730	495,100.53	104.591302	493,184.08	-1,916.45	0.03
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	95,093.470	Local		104.815441	99,672.64	104.406153	99,283.43	-389.21	0.01
Original Face:	100,000.000	Base		104.815441	99,672.64	104.406153	99,283.43	-389.21	0.01
3140QKDU9	FNMA POOL CB0114 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	470,837.530	Local		104.587580	492,437.58	103.604104	487,807.00	-4,630.58	0.03
Original Face:	500,000.000	Base		104.587580	492,437.58	103.604104	487,807.00	-4,630.58	0.03
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5					2.500000	01 May 2041		

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Original Face:	1,038,754.480	Local	104.352645	1,083,967.77	103.295595	1,072,987.62	-10,980.15	0.06
	1,100,000.000	Base	104.352645	1,083,967.77	103.295595	1,072,987.62	-10,980.15	0.06
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR				3.500000	01 Feb 2040		
Original Face:	248,451.460	Local	108.149994	268,700.24	108.103161	268,583.88	-116.36	0.01
	400,000.000	Base	108.149994	268,700.24	108.103161	268,583.88	-116.36	0.01
3140X3CH9	FNMA POOL FM0071 FN 02/40 FIXED VAR				3.500000	01 Feb 2040		
Original Face:	107,209.460	Local	107.501036	115,251.28	106.646752	114,335.41	-915.87	0.01
	200,000.000	Base	107.501036	115,251.28	106.646752	114,335.41	-915.87	0.01
3140X4JD9	FNMA POOL FM1159 FN 02/48 FIXED VAR				4.500000	01 Feb 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR				4.000000	01 Jan 2048		
Original Face:	181,410.680	Local	107.089075	194,271.02	107.085327	194,264.22	-6.80	0.01
	600,000.000	Base	107.089075	194,271.02	107.085327	194,264.22	-6.80	0.01
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR				3.500000	01 Aug 2048		
Original Face:	42,521.420	Local	106.526499	45,296.58	106.533480	45,299.55	2.97	0.00
	100,000.000	Base	106.526499	45,296.58	106.533480	45,299.55	2.97	0.00
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR				4.500000	01 Sep 2049		
Original Face:	1,319,364.540	Local	110.298189	1,455,235.19	108.773681	1,435,121.38	-20,113.81	0.08
	2,630,000.000	Base	110.298189	1,455,235.19	108.773681	1,435,121.38	-20,113.81	0.07
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR				3.000000	01 Mar 2050		
Original Face:	366,620.670	Local	104.867808	384,467.06	105.959489	388,469.39	4,002.33	0.02
	500,000.000	Base	104.867808	384,467.06	105.959489	388,469.39	4,002.33	0.02
3140X6LD1	FNMA POOL FM3023 FN 02/48 FIXED VAR				4.000000	01 Feb 2048		
Original Face:	41,439.500	Local	108.781790	45,078.63	108.215617	44,844.01	-234.62	0.00
	100,000.000	Base	108.781790	45,078.63	108.215617	44,844.01	-234.62	0.00
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR				2.500000	01 Mar 2038		
Original Face:	544,097.980	Local	105.228635	572,546.88	103.006981	560,458.90	-12,087.98	0.03
	1,200,000.000	Base	105.228635	572,546.88	103.006981	560,458.90	-12,087.98	0.03
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR				3.500000	01 Nov 2048		

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Original Face:		233,976.340 Local	105.593903	247,064.75	105.915414	247,817.01	752.26	0.01
		710,000.000 Base	105.593903	247,064.75	105.915414	247,817.01	752.26	0.01
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR				3.500000	01 May 2047		
Original Face:		522,069.820 Local	106.518461	556,100.74	106.047556	553,642.28	-2,458.46	0.03
		1,320,000.000 Base	106.518461	556,100.74	106.047556	553,642.28	-2,458.46	0.03
3140X6ZU8	FNMA POOL FM3454 FN 10/47 FIXED VAR				3.500000	01 Oct 2047		
Original Face:		45,333.140 Local	107.661547	48,806.36	107.157361	48,577.80	-228.56	0.00
		100,000.000 Base	107.661547	48,806.36	107.157361	48,577.80	-228.56	0.00
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR				3.500000	01 Nov 2048		
Original Face:		725,577.010 Local	106.544921	773,065.45	106.489512	772,663.42	-402.03	0.04
		1,680,000.000 Base	106.544921	773,065.45	106.489512	772,663.42	-402.03	0.04
3140X7HG7	FNMA POOL FM3830 FN 04/50 FIXED VAR				3.000000	01 Apr 2050		
Original Face:		235,415.920 Local	105.918542	249,349.11	104.448219	245,887.74	-3,461.37	0.01
		390,000.000 Base	105.918542	249,349.11	104.448219	245,887.74	-3,461.37	0.01
3140X83T2	FNMA POOL FM5309 FN 11/50 FIXED VAR				2.500000	01 Nov 2050		
Original Face:		95,020.750 Local	105.149328	99,913.68	103.363238	98,216.52	-1,697.16	0.01
		100,000.000 Base	105.149328	99,913.68	103.363238	98,216.52	-1,697.16	0.01
3140X8CP0	FNMA POOL FM4577 FN 10/50 FIXED VAR				2.500000	01 Oct 2050		
Original Face:		261,896.770 Local	106.803184	279,714.09	102.849077	269,358.41	-10,355.68	0.01
		300,000.000 Base	106.803184	279,714.09	102.849077	269,358.41	-10,355.68	0.01
3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR				4.000000	01 Nov 2048		
Original Face:		195,209.420 Local	106.706664	208,301.46	106.864478	208,609.53	308.07	0.01
		400,000.000 Base	106.706664	208,301.46	106.864478	208,609.53	308.07	0.01
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
Original Face:		1,083,672.610 Local	100.030498	1,084,003.11	100.039444	1,084,100.05	96.94	0.06
		1,200,000.000 Base	100.030498	1,084,003.11	100.039444	1,084,100.05	96.94	0.06
3140X92W4	FNMA POOL FM6188 FN 03/51 FIXED VAR				2.500000	01 Mar 2051		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X9AZ8	FNMA POOL FM5423 FN 01/51 FIXED VAR				2.500000	01 Jan 2051		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	533,621.920	Local		106.517776	568,402.20	102.846576	548,811.87	-19,590.33	0.03
Original Face:	600,000.000	Base		106.517776	568,402.20	102.846576	548,811.87	-19,590.33	0.03
3140X9GA7	FNMA POOL FM5592 FN 12/50 FIXED VAR					4.000000	01 Dec 2050		
	66,227.500	Local		108.799819	72,055.40	107.381183	71,115.87	-939.53	0.00
Original Face:	100,000.000	Base		108.799819	72,055.40	107.381183	71,115.87	-939.53	0.00
3140X9K38	FNMA POOL FM5713 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
	168,917.530	Local		105.428193	178,086.70	102.372778	172,925.57	-5,161.13	0.01
Original Face:	200,000.000	Base		105.428193	178,086.70	102.372778	172,925.57	-5,161.13	0.01
3140X9LZ6	FNMA POOL FM5743 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
	0.010	Local		-1,000.000000	-0.10	102.171249	0.01	0.11	0.00
Original Face:	5,486.780	Base		-1,000.000000	-0.10	102.171249	0.01	0.11	0.00
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038		
	330,137.450	Local		105.549922	348,459.82	105.021892	346,716.60	-1,743.22	0.02
Original Face:	500,000.000	Base		105.549922	348,459.82	105.021892	346,716.60	-1,743.22	0.02
3140X9MC6	FNMA POOL FM5754 FN 03/37 FIXED VAR					3.500000	01 Mar 2037		
	67,147.260	Local		107.399915	72,116.10	106.478446	71,497.36	-618.74	0.00
Original Face:	100,000.000	Base		107.399915	72,116.10	106.478446	71,497.36	-618.74	0.00
3140X9R23	FNMA POOL FM5904 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
	162,206.580	Local		105.610136	171,306.59	102.805591	166,757.43	-4,549.16	0.01
Original Face:	200,000.000	Base		105.610136	171,306.59	102.805591	166,757.43	-4,549.16	0.01
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR					2.000000	01 Feb 2051		
	752,589.740	Local		103.471433	778,715.39	100.070240	753,118.36	-25,597.03	0.04
Original Face:	800,000.000	Base		103.471433	778,715.39	100.070240	753,118.36	-25,597.03	0.04
3140X9SV8	FNMA POOL FM5931 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
	438,873.100	Local		106.019763	465,292.22	102.658182	450,539.15	-14,753.07	0.02
Original Face:	500,000.000	Base		106.019763	465,292.22	102.658182	450,539.15	-14,753.07	0.02
3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
	341,337.880	Local		105.867392	361,365.51	102.827481	350,989.14	-10,376.37	0.02
Original Face:	400,000.000	Base		105.867392	361,365.51	102.827481	350,989.14	-10,376.37	0.02
3140X9VH5	FNMA POOL FM6015 FN 08/39 FIXED VAR					3.500000	01 Aug 2039		

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Original Face:	133,209.220	Local	107.236001	142,848.24	106.328412	141,639.25	-1,208.99	0.01	
	200,000.000	Base	107.236001	142,848.24	106.328412	141,639.25	-1,208.99	0.01	
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR					3.000000	01 Mar 2040		
Original Face:	327,596.760	Local	105.328624	345,053.16	105.041111	344,111.28	-941.88	0.02	
	500,000.000	Base	105.328624	345,053.16	105.041111	344,111.28	-941.88	0.02	
3140XA5B4	FNMA POOL FM7141 FN 02/47 FIXED VAR					4.000000	01 Feb 2047		
Original Face:	72,090.970	Local	108.597776	78,289.19	108.143119	77,961.42	-327.77	0.00	
	100,000.000	Base	108.597776	78,289.19	108.143119	77,961.42	-327.77	0.00	
3140XA7H9	FNMA POOL FM7195 FN 09/50 FIXED VAR					2.500000	01 Sep 2050		
Original Face:	188,188.930	Local	105.474270	198,490.90	103.300810	194,400.69	-4,090.21	0.01	
	200,000.000	Base	105.474270	198,490.90	103.300810	194,400.69	-4,090.21	0.01	
3140XABM3	FNMA POOL FM6343 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
Original Face:	95,334.620	Local	101.489847	96,754.96	100.052548	95,384.72	-1,370.24	0.01	
	100,000.000	Base	101.489847	96,754.96	100.052548	95,384.72	-1,370.24	0.00	
3140XADE9	FNMA POOL FM6400 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
Original Face:	467,609.820	Local	100.686243	470,818.76	100.070237	467,938.26	-2,880.50	0.03	
	500,000.000	Base	100.686243	470,818.76	100.070237	467,938.26	-2,880.50	0.02	
3140XADY5	FNMA POOL FM6418 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
Original Face:	92,741.170	Local	100.902156	93,577.84	100.054937	92,792.12	-785.72	0.01	
	100,000.000	Base	100.902156	93,577.84	100.054937	92,792.12	-785.72	0.00	
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
Original Face:	567,570.340	Local	100.564249	570,772.85	99.928736	567,165.87	-3,606.98	0.03	
	600,000.000	Base	100.564249	570,772.85	99.928736	567,165.87	-3,606.98	0.03	
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
Original Face:	187,222.710	Local	103.876634	194,480.65	103.209522	193,231.66	-1,248.99	0.01	
	200,000.000	Base	103.876634	194,480.65	103.209522	193,231.66	-1,248.99	0.01	
3140XAH96	FNMA POOL FM6555 FN 04/51 FIXED VAR					2.000000	01 Apr 2051		
Original Face:	564,224.230	Local	100.305021	565,945.23	99.898333	563,650.60	-2,294.63	0.03	
	600,000.000	Base	100.305021	565,945.23	99.898333	563,650.60	-2,294.63	0.03	
3140XAT51	FNMA POOL FM6871 FN 04/51 FIXED VAR					2.500000	01 Apr 2051		

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Original Face:	190,761.270	Local		103.429480	197,303.39	103.157412	196,784.39	-519.00	0.01
	200,000.000	Base		103.429480	197,303.39	103.157412	196,784.39	-519.00	0.01
3140XB6G0	FNMA POOL FM8070 FN 10/47 FIXED VAR					3.500000	01 Oct 2047		
Original Face:	160,123.960	Local		107.158616	171,586.62	106.451351	170,454.12	-1,132.50	0.01
	200,000.000	Base		107.158616	171,586.62	106.451351	170,454.12	-1,132.50	0.01
3140XBDJ6	FNMA POOL FM7304 FN 05/51 FIXED VAR					2.500000	01 May 2051		
Original Face:	190,666.910	Local		103.291216	196,942.17	103.100077	196,577.73	-364.44	0.01
	200,000.000	Base		103.291216	196,942.17	103.100077	196,577.73	-364.44	0.01
3140XBK82	FNMA POOL FM7518 FN 06/51 FIXED VAR					2.500000	01 Jun 2051		
Original Face:	1,434,783.740	Local		104.005271	1,492,250.72	102.851955	1,475,703.13	-16,547.59	0.08
	1,500,000.000	Base		104.005271	1,492,250.72	102.851955	1,475,703.13	-16,547.59	0.08
3140XBQ52	FNMA POOL FM7675 FN 06/51 FIXED VAR					2.500000	01 Jun 2051		
Original Face:	374,717.210	Local		103.337509	387,223.43	102.956514	385,795.78	-1,427.65	0.02
	400,000.000	Base		103.337509	387,223.43	102.956514	385,795.78	-1,427.65	0.02
3140XBQ60	FNMA POOL FM7676 FN 06/51 FIXED VAR					2.500000	01 Jun 2051		
Original Face:	96,132.100	Local		103.214462	99,222.23	102.601757	98,633.22	-589.01	0.01
	100,000.000	Base		103.214462	99,222.23	102.601757	98,633.22	-589.01	0.01
3140XBS76	FNMA POOL FM7741 FN 05/51 FIXED VAR					2.500000	01 May 2051		
Original Face:	183,430.190	Local		103.398868	189,664.74	102.705111	188,392.18	-1,272.56	0.01
	200,000.000	Base		103.398868	189,664.74	102.705111	188,392.18	-1,272.56	0.01
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR					4.000000	01 Jan 2049		
Original Face:	995,548.880	Local		107.828649	1,073,486.91	106.499442	1,060,254.00	-13,232.91	0.06
	1,320,000.010	Base		107.828649	1,073,486.91	106.499442	1,060,254.00	-13,232.91	0.06
3140XBX62	FNMA POOL FM7900 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
Original Face:	193,258.300	Local		104.441460	201,841.79	102.663053	198,404.87	-3,436.92	0.01
	200,000.000	Base		104.441460	201,841.79	102.663053	198,404.87	-3,436.92	0.01
3140XBY38	FNMA POOL FM7929 FN 08/50 FIXED VAR					3.500000	01 Aug 2050		
Original Face:	161,432.070	Local		107.164537	172,997.93	106.248760	171,519.57	-1,478.36	0.01
	200,000.000	Base		107.164537	172,997.93	106.248760	171,519.57	-1,478.36	0.01
3140XBZ29	FNMA POOL FM7960 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		

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Original Face:		77,683.020 Local 100,000.000 Base	109.014518 109.014518	84,685.77 84,685.77	107.382628 107.382628	83,418.07 83,418.07	-1,267.70 -1,267.70	0.00 0.00
3140XC6P8	FNMA POOL FM8977 FN 09/51 FIXED VAR				2.500000	01 Sep 2051		
Original Face:		99,079.320 Local 100,000.000 Base	103.732091 103.732091	102,777.05 102,777.05	102.999724 102.999724	102,051.43 102,051.43	-725.62 -725.62	0.01 0.01
3140XCDQ8	FNMA POOL FM8210 FN 04/50 FIXED VAR				3.000000	01 Apr 2050		
Original Face:		1,065,413.170 Local 1,251,000.000 Base	106.021071 106.021071	1,129,562.45 1,129,562.45	104.557670 104.557670	1,113,971.19 1,113,971.19	-15,591.26 -15,591.26	0.06 0.06
3140XCFR4	FNMA POOL FM8275 FN 06/49 FIXED VAR				3.500000	01 Jun 2049		
Original Face:		398,362.280 Local 500,000.000 Base	106.445462 106.445462	424,038.57 424,038.57	106.342979 106.342979	423,630.32 423,630.32	-408.25 -408.25	0.02 0.02
3140XCQ68	FNMA POOL FM8576 FN 02/50 FIXED VAR				3.000000	01 Feb 2050		
Original Face:		733,205.140 Local 850,000.000 Base	105.670123 105.670123	774,778.77 774,778.77	104.844756 104.844756	768,727.14 768,727.14	-6,051.63 -6,051.63	0.04 0.04
3140XCUK2	FNMA POOL FM8685 FN 09/51 FIXED VAR				3.000000	01 Sep 2051		
Original Face:		96,813.020 Local 100,000.000 Base	106.404335 106.404335	103,013.25 103,013.25	104.820264 104.820264	101,479.66 101,479.66	-1,533.59 -1,533.59	0.01 0.01
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR				2.500000	01 Oct 2051		
Original Face:		492,444.860 Local 500,000.000 Base	103.374475 103.374475	509,062.29 509,062.29	103.011543 103.011543	507,275.05 507,275.05	-1,787.24 -1,787.24	0.03 0.03
3140XDFQ4	FNMA POOL FM9174 FN 10/51 FIXED VAR				2.000000	01 Oct 2051		
Original Face:		99,471.330 Local 100,000.000 Base	100.062199 100.062199	99,533.20 99,533.20	100.209895 100.209895	99,680.12 99,680.12	146.92 146.92	0.01 0.01
3140XDKM7	FNMA POOL FM9299 FN 10/51 FIXED VAR				2.000000	01 Oct 2051		
Original Face:		298,709.290 Local 300,000.000 Base	100.357669 100.357669	299,777.68 299,777.68	100.077258 100.077258	298,940.07 298,940.07	-837.61 -837.61	0.02 0.02
3140XDLR5	FNMA POOL FM9335 FN 10/51 FIXED VAR				2.500000	01 Oct 2051		
Original Face:		199,262.710 Local 200,000.000 Base	102.654280 102.654280	204,551.70 204,551.70	102.280864 102.280864	203,807.62 203,807.62	-744.08 -744.08	0.01 0.01
3140XDND4	FNMA POOL FM9387 FN 11/51 FIXED VAR				2.000000	01 Nov 2051		

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Original Face:	199,501.220	Local		99.844492	199,190.98	100.060758	199,622.43	431.45	0.01
	200,000.000	Base		99.844492	199,190.98	100.060758	199,622.43	431.45	0.01
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.000000	01 Nov 2035		
Original Face:	16,747.500	Local		108.548321	18,179.13	114.371231	19,154.32	975.19	0.00
	500,000.000	Base		108.548321	18,179.13	114.371231	19,154.32	975.19	0.00
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.000000	01 Oct 2035		
Original Face:	24,194.430	Local		104.689757	25,329.09	112.719027	27,271.73	1,942.64	0.00
	900,000.000	Base		104.689757	25,329.09	112.719027	27,271.73	1,942.64	0.00
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.000000	01 Aug 2037		
Original Face:	36,591.820	Local		108.999060	39,884.74	114.880615	42,036.91	2,152.17	0.00
	600,000.000	Base		108.999060	39,884.74	114.880615	42,036.91	2,152.17	0.00
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.500000	01 Oct 2044		
Original Face:	251,317.610	Local		107.392773	269,896.95	110.446983	277,572.72	7,675.77	0.02
	1,200,000.000	Base		107.392773	269,896.95	110.446983	277,572.72	7,675.77	0.01
31410LVU3	FNMA POOL 890827 FN 12/37 FIXED VAR					3.500000	01 Dec 2037		
Original Face:	98,009.480	Local		108.133428	105,981.01	107.911771	105,763.77	-217.24	0.01
	200,000.000	Base		108.133428	105,981.01	107.911771	105,763.77	-217.24	0.01
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
Original Face:	1,582,971.460	Local		98.478830	1,558,891.78	105.415415	1,668,695.93	109,804.15	0.09
	3,200,000.000	Base		98.478830	1,558,891.78	105.415415	1,668,695.93	109,804.15	0.09
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.000000	01 Oct 2037		
Original Face:	272.470	Local		110.008441	299.74	103.023710	280.71	-19.03	0.00
	100,000.000	Base		110.008441	299.74	103.023710	280.71	-19.03	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.000000	01 Dec 2037		
Original Face:	2,093.260	Local		110.210390	2,306.99	110.087662	2,304.42	-2.57	0.00
	100,000.000	Base		110.210390	2,306.99	110.087662	2,304.42	-2.57	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
Original Face:	5,401.620	Local		110.426502	5,964.82	120.740796	6,521.96	557.14	0.00
	500,000.000	Base		110.426502	5,964.82	120.740796	6,521.96	557.14	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.000000	01 Apr 2038		

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Original Face:	24,071.950	Local	105.944097	25,502.81	113.330903	27,280.96	1,778.15	0.00	
	1,300,984.000	Base	105.944097	25,502.81	113.330903	27,280.96	1,778.15	0.00	
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.000000	01 May 2038		
Original Face:	26,836.700	Local	105.607806	28,341.65	113.366328	30,423.78	2,082.13	0.00	
	1,313,542.000	Base	105.607806	28,341.65	113.366328	30,423.78	2,082.13	0.00	
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.000000	01 Apr 2033		
Original Face:	8,174.340	Local	107.828767	8,814.29	114.950259	9,396.43	582.14	0.00	
	200,000.000	Base	107.828767	8,814.29	114.950259	9,396.43	582.14	0.00	
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
Original Face:	4,268.690	Local	110.265679	4,706.90	109.571777	4,677.28	-29.62	0.00	
	100,000.000	Base	110.265679	4,706.90	109.571777	4,677.28	-29.62	0.00	
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
Original Face:	12,939.770	Local	105.781401	13,687.87	114.582623	14,826.73	1,138.86	0.00	
	491,391.000	Base	105.781401	13,687.87	114.582623	14,826.73	1,138.86	0.00	
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	43,062.000	Local	102.530653	44,151.75	109.822407	47,291.72	3,139.97	0.00	
	200,000.000	Base	102.530653	44,151.75	109.822407	47,291.72	3,139.97	0.00	
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
Original Face:	15,954.620	Local	102.981017	16,430.23	108.102867	17,247.40	817.17	0.00	
	200,000.000	Base	102.981017	16,430.23	108.102867	17,247.40	817.17	0.00	
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
Original Face:	87,950.520	Local	104.666760	92,054.96	110.593624	97,267.67	5,212.71	0.01	
	700,000.000	Base	104.666760	92,054.96	110.593624	97,267.67	5,212.71	0.01	
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
Original Face:	46,850.360	Local	102.967021	48,240.42	108.094123	50,642.49	2,402.07	0.00	
	600,000.000	Base	102.967021	48,240.42	108.094123	50,642.49	2,402.07	0.00	
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
Original Face:	13,365.820	Local	102.953205	13,760.54	108.333442	14,479.65	719.11	0.00	
	200,000.000	Base	102.953205	13,760.54	108.333442	14,479.65	719.11	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:	55,380.630	Local		106.715579	59,099.76	109.816351	60,816.99	1,717.23	0.00
	200,000.000	Base		106.715579	59,099.76	109.816351	60,816.99	1,717.23	0.00
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
Original Face:	22,960.060	Local		103.912882	23,858.46	108.120066	24,824.43	965.97	0.00
	200,000.000	Base		103.912882	23,858.46	108.120066	24,824.43	965.97	0.00
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		
Original Face:	24,576.610	Local		103.929427	25,542.33	108.119336	26,572.07	1,029.74	0.00
	200,000.000	Base		103.929427	25,542.33	108.119336	26,572.07	1,029.74	0.00
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
Original Face:	35,769.990	Local		105.418984	37,708.36	109.302631	39,097.54	1,389.18	0.00
	200,000.000	Base		105.418984	37,708.36	109.302631	39,097.54	1,389.18	0.00
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
Original Face:	14,691.970	Local		106.590471	15,660.24	109.336498	16,063.69	403.45	0.00
	100,000.000	Base		106.590471	15,660.24	109.336498	16,063.69	403.45	0.00
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
Original Face:	81,236.410	Local		105.667570	85,840.54	109.009046	88,555.04	2,714.50	0.00
	400,000.000	Base		105.667570	85,840.54	109.009046	88,555.04	2,714.50	0.00
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
Original Face:	29,294.380	Local		102.385133	29,993.09	108.803430	31,873.29	1,880.20	0.00
	100,000.000	Base		102.385133	29,993.09	108.803430	31,873.29	1,880.20	0.00
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
Original Face:	86,671.810	Local		106.713198	92,490.26	110.313629	95,610.82	3,120.56	0.01
	300,000.000	Base		106.713198	92,490.26	110.313629	95,610.82	3,120.56	0.00
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
Original Face:	51,375.170	Local		106.719744	54,827.45	110.256421	56,644.42	1,816.97	0.00
	200,000.000	Base		106.719744	54,827.45	110.256421	56,644.42	1,816.97	0.00
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
Original Face:	52,551.480	Local		106.685958	56,065.05	109.621336	57,607.63	1,542.58	0.00
	200,000.000	Base		106.685958	56,065.05	109.621336	57,607.63	1,542.58	0.00
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036		

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Original Face:	200,327.470	Local		105.474387	211,294.17	105.601352	211,548.52	254.35	0.01
	900,000.000	Base		105.474387	211,294.17	105.601352	211,548.52	254.35	0.01
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3					3.000000	01 Jul 2036		
Original Face:	624,483.980	Local		105.627374	659,626.03	105.030039	655,895.77	-3,730.26	0.04
	2,400,000.000	Base		105.627374	659,626.03	105.030039	655,895.77	-3,730.26	0.03
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5					3.500000	01 Dec 2034		
Original Face:	94,399.270	Local		107.638322	101,609.79	106.979990	100,988.33	-621.46	0.01
	500,000.000	Base		107.638322	101,609.79	106.979990	100,988.33	-621.46	0.01
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5					3.500000	01 Jan 2035		
Original Face:	58,119.250	Local		107.685371	62,585.93	106.981171	62,176.65	-409.28	0.00
	300,000.000	Base		107.685371	62,585.93	106.981171	62,176.65	-409.28	0.00
31418BSJ6	FNMA POOL MA2320 FN 07/35 FIXED 3					3.000000	01 Jul 2035		
Original Face:	24,710.900	Local		105.766484	26,135.85	105.596531	26,093.85	-42.00	0.00
	100,000.000	Base		105.766484	26,135.85	105.596531	26,093.85	-42.00	0.00
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3					3.000000	01 Feb 2036		
Original Face:	262,912.340	Local		105.486194	277,336.22	105.701634	277,902.64	566.42	0.02
	1,100,000.000	Base		105.486194	277,336.22	105.701634	277,902.64	566.42	0.01
31418C2M5	FNMA POOL MA3479 FN 09/48 FIXED 3					3.000000	01 Sep 2048		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3					3.000000	01 Aug 2036		
Original Face:	351,348.740	Local		105.838336	371,861.66	105.141471	369,413.23	-2,448.43	0.02
	1,300,000.000	Base		105.838336	371,861.66	105.141471	369,413.23	-2,448.43	0.02
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3					3.000000	01 Oct 2036		
Original Face:	1,387,932.980	Local		105.841110	1,469,003.67	105.263073	1,460,980.91	-8,022.76	0.08
	4,700,000.000	Base		105.841110	1,469,003.67	105.263073	1,460,980.91	-8,022.76	0.08
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
Original Face:	1,046,790.840	Local		105.669743	1,106,141.19	105.169790	1,100,907.73	-5,233.46	0.06
	3,400,000.000	Base		105.669743	1,106,141.19	105.169790	1,100,907.73	-5,233.46	0.06
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4					4.000000	01 Jul 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
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4				4.000000	01 Aug 2047			
		541,801.740	Local	106.780980	578,541.21	107.084376	580,185.01	1,643.80	0.03
Original Face:		2,800,000.000	Base	106.780980	578,541.21	107.084376	580,185.01	1,643.80	0.03
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4				4.000000	01 Oct 2047			
		219,488.220	Local	107.117813	235,110.98	107.046546	234,954.56	-156.42	0.01
Original Face:		1,000,000.000	Base	107.117813	235,110.98	107.046546	234,954.56	-156.42	0.01
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5				3.500000	01 Dec 2047			
		0.010	Local	-31,200.000000	-3.12	106.049874	0.01	3.13	0.00
Original Face:		77,856.440	Base	-31,200.000000	-3.12	106.049874	0.01	3.13	0.00
31418CS54	FNMA POOL MA3239 FN 01/48 FIXED 4				4.000000	01 Jan 2048			
		118,056.270	Local	107.244545	126,608.91	107.386934	126,777.01	168.10	0.01
Original Face:		500,000.000	Base	107.244545	126,608.91	107.386934	126,777.01	168.10	0.01
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
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR				7.000000	01 Feb 2039			
		33,784.070	Local	110.002258	37,163.24	118.102261	39,899.75	2,736.51	0.00
Original Face:		900,000.000	Base	110.002258	37,163.24	118.102261	39,899.75	2,736.51	0.00
31774BAE4	FINCO I LLC 2020 TERM LOAN B					27 Jun 2025			
		179,039.480	Local	100.184434	179,369.69	99.687500	178,479.98	-889.71	0.01
			Base	100.184434	179,369.69	99.687500	178,479.98	-889.71	0.01
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031			
		1,510,000.000	Local	118.925482	1,795,774.78	134.940000	2,037,594.00	241,819.22	0.11
			Base	118.925482	1,795,774.78	134.940000	2,037,594.00	241,819.22	0.11
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.4				4.400000	15 Jul 2027			

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	310,000.000	Local	100.171203	310,530.73	107.755206	334,041.14	23,510.41	0.02	
		Base	100.171203	310,530.73	107.755206	334,041.14	23,510.41	0.02	
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35					5.350000	15 Jul 2047		
	200,000.000	Local	102.741805	205,483.61	119.033765	238,067.53	32,583.92	0.01	
		Base	102.741805	205,483.61	119.033765	238,067.53	32,583.92	0.01	
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
	120,000.000	Local	100.103400	120,124.08	96.750000	116,100.00	-4,024.08	0.01	
		Base	100.103400	120,124.08	96.750000	116,100.00	-4,024.08	0.01	
33903RAY5	FLEETCOR TECHNOLOGS OPT CO LLC 2021 TERM LOAN B4						28 Apr 2028		
	278,600.690	Local	99.249998	276,511.18	98.750000	275,118.18	-1,393.00	0.01	
		Base	99.249998	276,511.18	98.750000	275,118.18	-1,393.00	0.01	
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN						03 Jul 2024		
	302,122.740	Local	100.214390	302,770.46	99.083300	299,353.18	-3,417.28	0.02	
		Base	100.214390	302,770.46	99.083300	299,353.18	-3,417.28	0.02	
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A					4.060000	15 Nov 2030		
	420,000.000	Local	99.955317	419,812.33	112.012460	470,452.33	50,640.00	0.03	
Original Face:	420,000.000	Base	99.955317	419,812.33	112.012460	470,452.33	50,640.00	0.02	
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25					3.250000	12 Feb 2032		
	370,000.000	Local	100.060184	370,222.68	102.400000	378,880.00	8,657.32	0.02	
		Base	100.060184	370,222.68	102.400000	378,880.00	8,657.32	0.02	
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125					5.125000	16 Jun 2025		
	400,000.000	Local	104.103693	416,414.77	108.750000	435,000.00	18,585.23	0.02	
		Base	104.103693	416,414.77	108.750000	435,000.00	18,585.23	0.02	
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
	400,000.000	Local	99.165083	396,660.33	107.938000	431,752.00	35,091.67	0.02	
		Base	99.165083	396,660.33	107.938000	431,752.00	35,091.67	0.02	
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4					4.000000	13 Nov 2030		
	460,000.000	Local	100.666965	463,068.04	107.580000	494,868.00	31,799.96	0.03	
		Base	100.666965	463,068.04	107.580000	494,868.00	31,799.96	0.03	
345397B51	FORD MOTOR CREDIT CO LLC SR UNSECURED 02/28 2.9					2.900000	16 Feb 2028		

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	200,000.000	Local	100.000000	200,000.00	100.250000	200,500.00	500.00	0.01	
		Base	100.000000	200,000.00	100.250000	200,500.00	500.00	0.01	
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625					3.625000	17 Jun 2031		
	300,000.000	Local	100.000000	300,000.00	104.958500	314,875.50	14,875.50	0.02	
		Base	100.000000	300,000.00	104.958500	314,875.50	14,875.50	0.02	
345397YL1	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/22 3.339					3.339000	28 Mar 2022		
	200,000.000	Local	99.139615	198,279.23	100.175000	200,350.00	2,070.77	0.01	
		Base	99.139615	198,279.23	100.175000	200,350.00	2,070.77	0.01	
345397ZR7	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/29 5.113					5.113000	03 May 2029		
	200,000.000	Local	110.510770	221,021.54	113.625000	227,250.00	6,228.46	0.01	
		Base	110.510770	221,021.54	113.625000	227,250.00	6,228.46	0.01	
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
	497,873.890	Local	100.156023	498,650.69	99.512500	495,446.75	-3,203.94	0.03	
		Base	100.156023	498,650.69	99.512500	495,446.75	-3,203.94	0.03	
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	790,000.000	Local	121.246363	957,846.27	129.263470	1,021,181.41	63,335.14	0.06	
		Base	121.246363	957,846.27	129.263470	1,021,181.41	63,335.14	0.05	
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A					2.349670	25 Aug 2033		
	690,000.000	Local	100.058680	690,404.89	101.827450	702,609.41	12,204.52	0.04	
Original Face:	690,000.000	Base	100.058680	690,404.89	101.827450	702,609.41	12,204.52	0.04	
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A					1.549670	25 Oct 2041		
	480,000.000	Local	100.000000	480,000.00	99.939930	479,711.66	-288.34	0.03	
Original Face:	480,000.000	Base	100.000000	480,000.00	99.939930	479,711.66	-288.34	0.02	
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A					1.952750	25 Feb 2050		
	649,736.320	Local	98.887777	642,509.80	100.345030	651,978.11	9,468.31	0.04	
Original Face:	930,000.000	Base	98.887777	642,509.80	100.345030	651,978.11	9,468.31	0.03	
35565WAH5	FREDDIE MAC STACR STACR 2020 DNA3 M2 144A					3.102750	25 Jun 2050		
	152,598.940	Local	100.000000	152,598.94	100.167440	152,854.45	255.51	0.01	
Original Face:	1,750,000.000	Base	100.000000	152,598.94	100.167440	152,854.45	255.51	0.01	
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A					0.949670	25 Dec 2050		

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Original Face:	182,821.850	Local	100.000000		182,821.85	99.999990	182,821.83	-0.02	0.01
	940,000.000	Base	100.000000		182,821.85	99.999990	182,821.83	-0.02	0.01
35566CAH8	FREDDIE MAC STACR STACR 2020 DNA6 M2 144A					2.049670	25 Dec 2050		
Original Face:	1,720,000.000	Local	100.239941		1,724,126.99	100.531870	1,729,148.16	5,021.17	0.09
	1,720,000.000	Base	100.239941		1,724,126.99	100.531870	1,729,148.16	5,021.17	0.09
35671DBC8	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
Original Face:	406,000.000	Local	96.092857		390,137.00	125.709000	510,378.54	120,241.54	0.03
		Base	96.092857		390,137.00	125.709000	510,378.54	120,241.54	0.03
35671DCH6	FREEMPORT MCMORAN INC COMPANY GUAR 08/30 4.625					4.625000	01 Aug 2030		
Original Face:	120,000.000	Local	100.000000		120,000.00	107.250000	128,700.00	8,700.00	0.01
		Base	100.000000		120,000.00	107.250000	128,700.00	8,700.00	0.01
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25					4.250000	01 Jun 2025		
Original Face:	170,000.000	Local	100.000000		170,000.00	102.894500	174,920.65	4,920.65	0.01
		Base	100.000000		170,000.00	102.894500	174,920.65	4,920.65	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
Original Face:	46,156.470	Local	100.138724		46,220.50	105.382318	48,640.76	2,420.26	0.00
	200,000.000	Base	100.138724		46,220.50	105.382318	48,640.76	2,420.26	0.00
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
Original Face:	103,386.930	Local	99.407739		102,774.61	104.742716	108,290.28	5,515.67	0.01
	800,000.000	Base	99.407739		102,774.61	104.742716	108,290.28	5,515.67	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
Original Face:	54,410.660	Local	101.977535		55,486.65	104.750112	56,995.23	1,508.58	0.00
	300,000.000	Base	101.977535		55,486.65	104.750112	56,995.23	1,508.58	0.00
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
Original Face:	54,128.220	Local	102.348461		55,399.40	104.687775	56,665.63	1,266.23	0.00
	300,000.000	Base	102.348461		55,399.40	104.687775	56,665.63	1,266.23	0.00
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
Original Face:	48,078.180	Local	102.349465		49,207.76	104.749028	50,361.43	1,153.67	0.00
	300,000.000	Base	102.349465		49,207.76	104.749028	50,361.43	1,153.67	0.00
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 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:	13,557.470	Local		101.664986	13,783.20	105.840343	14,349.27	566.07	0.00
	100,000.000	Base		101.664986	13,783.20	105.840343	14,349.27	566.07	0.00
36179R7J2	GNMA II POOL MA3597 G2 04/46 FIXED 3.5					3.500000	20 Apr 2046		
Original Face:	9,701.640	Local		106.582598	10,340.26	105.677996	10,252.50	-87.76	0.00
	50,000.010	Base		106.582598	10,340.26	105.677996	10,252.50	-87.76	0.00
36179RXC8	GNMA II POOL MA3375 G2 01/46 FIXED 3					3.000000	20 Jan 2046		
Original Face:	42,141.660	Local		105.596576	44,500.15	104.411040	44,000.55	-499.60	0.00
	200,000.000	Base		105.596576	44,500.15	104.411040	44,000.55	-499.60	0.00
36179S2N6	GNMA II POOL MA4381 G2 04/47 FIXED 3					3.000000	20 Apr 2047		
Original Face:	28,130.450	Local		105.490421	29,674.93	104.404164	29,369.36	-305.57	0.00
	100,000.000	Base		105.490421	29,674.93	104.404164	29,369.36	-305.57	0.00
36179S5L7	GNMA II POOL MA4451 G2 05/47 FIXED 3.5					3.500000	20 May 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
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5					3.500000	20 May 2046		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36179SGL5	GNMA II POOL MA3803 G2 07/46 FIXED 3.5					3.500000	20 Jul 2046		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046		
Original Face:	251,818.450	Local		106.214811	267,468.49	104.419235	262,946.90	-4,521.59	0.01
	1,100,000.000	Base		106.214811	267,468.49	104.419235	262,946.90	-4,521.59	0.01
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
Original Face:	75,065.870	Local		102.665033	77,066.40	104.425611	78,387.99	1,321.59	0.00
	300,000.000	Base		102.665033	77,066.40	104.425611	78,387.99	1,321.59	0.00
36179SWW3	GNMA II POOL MA4261 G2 02/47 FIXED 3					3.000000	20 Feb 2047		

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Original Face:	55,834.790 Local	105.518620	58,916.10	104.410699	58,297.49	-618.61	0.00	
	200,000.000 Base	105.518620	58,916.10	104.410699	58,297.49	-618.61	0.00	
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5				4.500000	20 Jul 2048		
Original Face:	59,850.520 Local	104.433161	62,503.79	106.364734	63,659.85	1,156.06	0.00	
	400,000.000 Base	104.433161	62,503.79	106.364734	63,659.85	1,156.06	0.00	
36179T7L3	GNMA II POOL MA5399 G2 08/48 FIXED 4.5				4.500000	20 Aug 2048		
Original Face:	127,481.600 Local	107.998252	137,677.90	105.910673	135,016.62	-2,661.28	0.01	
	800,000.000 Base	107.998252	137,677.90	105.910673	135,016.62	-2,661.28	0.01	
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4				4.000000	20 Jun 2047		
Original Face:	817,912.660 Local	107.165342	876,518.90	106.449699	870,665.56	-5,853.34	0.05	
	4,400,000.000 Base	107.165342	876,518.90	106.449699	870,665.56	-5,853.34	0.05	
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4				4.000000	20 Jul 2047		
Original Face:	130,531.580 Local	107.948720	140,907.17	106.589852	139,133.42	-1,773.75	0.01	
	680,000.000 Base	107.948720	140,907.17	106.589852	139,133.42	-1,773.75	0.01	
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5				4.500000	20 Aug 2047		
Original Face:	166,184.430 Local	109.506246	181,982.33	107.332853	178,370.49	-3,611.84	0.01	
	1,000,000.000 Base	109.506246	181,982.33	107.332853	178,370.49	-3,611.84	0.01	
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3				3.000000	20 Sep 2047		
Original Face:	5,540.880 Local	97.931736	5,426.28	104.356044	5,782.24	355.96	0.00	
	20,000.000 Base	97.931736	5,426.28	104.356044	5,782.24	355.96	0.00	
36179TG41	GNMA II POOL MA4719 G2 09/47 FIXED 3.5				3.500000	20 Sep 2047		
Original Face:	1,088,162.830 Local	106.255830	1,156,236.45	105.354116	1,146,424.33	-9,812.12	0.06	
	4,800,000.000 Base	106.255830	1,156,236.45	105.354116	1,146,424.33	-9,812.12	0.06	
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
Original Face:	309,868.400 Local	103.205044	319,799.82	106.324968	329,467.48	9,667.66	0.02	
	1,500,000.000 Base	103.205044	319,799.82	106.324968	329,467.48	9,667.66	0.02	
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3				3.000000	20 Nov 2047		
Original Face:	10,166.830 Local	100.772512	10,245.37	104.414723	10,615.67	370.30	0.00	
	40,000.000 Base	100.772512	10,245.37	104.414723	10,615.67	370.30	0.00	
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5				3.500000	20 Nov 2047		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	23,892.740	Local		103.458038	24,718.96	105.177406	25,129.76	410.80	0.00
Original Face:	100,000.000	Base		103.458038	24,718.96	105.177406	25,129.76	410.80	0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
	234,386.020	Local		103.678735	243,008.46	106.585571	249,821.68	6,813.22	0.01
Original Face:	1,100,000.000	Base		103.678735	243,008.46	106.585571	249,821.68	6,813.22	0.01
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047		
	28,368.610	Local		97.329725	27,611.09	103.899841	29,474.94	1,863.85	0.00
Original Face:	106,490.000	Base		97.329725	27,611.09	103.899841	29,474.94	1,863.85	0.00
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
	103,555.020	Local		102.928675	106,587.81	106.584090	110,373.18	3,785.37	0.01
Original Face:	500,000.000	Base		102.928675	106,587.81	106.584090	110,373.18	3,785.37	0.01
36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5					5.000000	20 Dec 2047		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3					3.000000	20 Feb 2048		
	63,222.460	Local		97.327738	61,532.99	103.897434	65,686.51	4,153.52	0.00
Original Face:	237,541.990	Base		97.327738	61,532.99	103.897434	65,686.51	4,153.52	0.00
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 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
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	79,886.580	Local		104.253017	83,284.17	106.578733	85,142.10	1,857.93	0.00
Original Face:	400,000.000	Base		104.253017	83,284.17	106.578733	85,142.10	1,857.93	0.00
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
	108,363.790	Local		103.855245	112,541.48	106.316901	115,209.02	2,667.54	0.01
Original Face:	600,000.000	Base		103.855245	112,541.48	106.316901	115,209.02	2,667.54	0.01
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
	63,906.680	Local		103.827612	66,352.78	106.195048	67,865.73	1,512.95	0.00
Original Face:	400,000.000	Base		103.827612	66,352.78	106.195048	67,865.73	1,512.95	0.00
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048		

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Original Face:	310,877.480	Local		108.485597	337,257.29	106.545347	331,225.49	-6,031.80	0.02
	2,000,000.000	Base		108.485597	337,257.29	106.545347	331,225.49	-6,031.80	0.02
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
Original Face:	132,685.780	Local		104.297371	138,387.78	106.361938	141,127.17	2,739.39	0.01
	913,336.000	Base		104.297371	138,387.78	106.361938	141,127.17	2,739.39	0.01
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
Original Face:	202,283.710	Local		107.279266	217,008.48	105.732390	213,879.40	-3,129.08	0.01
	1,300,000.000	Base		107.279266	217,008.48	105.732390	213,879.40	-3,129.08	0.01
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
Original Face:	81,700.930	Local		107.097900	87,499.98	105.796144	86,436.43	-1,063.55	0.00
	600,000.000	Base		107.097900	87,499.98	105.796144	86,436.43	-1,063.55	0.00
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
Original Face:	248,187.750	Local		103.878378	257,813.41	105.767075	262,500.92	4,687.51	0.01
	1,880,001.000	Base		103.878378	257,813.41	105.767075	262,500.92	4,687.51	0.01
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049		
Original Face:	99,980.560	Local		103.173067	103,153.01	104.984438	104,964.03	1,811.02	0.01
	500,000.000	Base		103.173067	103,153.01	104.984438	104,964.03	1,811.02	0.01
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
Original Face:	31,462.820	Local		104.084567	32,747.94	105.764881	33,276.61	528.67	0.00
	200,000.010	Base		104.084567	32,747.94	105.764881	33,276.61	528.67	0.00
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5					4.500000	20 Apr 2049		
Original Face:	54,981.590	Local		104.314008	57,353.50	105.661537	58,094.39	740.89	0.00
	314,000.000	Base		104.314008	57,353.50	105.661537	58,094.39	740.89	0.00
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
Original Face:	669,216.440	Local		106.086490	709,948.23	105.349918	705,018.97	-4,929.26	0.04
	2,200,000.000	Base		106.086490	709,948.23	105.349918	705,018.97	-4,929.26	0.04
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5					4.500000	20 Feb 2050		
Original Face:	136,970.440	Local		106.977637	146,527.74	105.877945	145,021.49	-1,506.25	0.01
	500,000.000	Base		106.977637	146,527.74	105.877945	145,021.49	-1,506.25	0.01
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5					4.500000	20 Mar 2050		

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Original Face:		88,286.620 Local	107.073869	94,531.90	105.480981	93,125.59	-1,406.31	0.01
		300,000.000 Base	107.073869	94,531.90	105.480981	93,125.59	-1,406.31	0.00
36179VKP4	GNMA II POOL MA6602 G2 04/50 FIXED 4.5				4.500000	20 Apr 2050		
Original Face:		1,228,197.300 Local	107.335444	1,318,291.02	105.490556	1,295,632.16	-22,658.86	0.07
		3,300,000.000 Base	107.335444	1,318,291.02	105.490556	1,295,632.16	-22,658.86	0.07
36179VQU7	GNMA II POOL MA6767 G2 07/50 FIXED 3.5				3.500000	20 Jul 2050		
Original Face:		927,591.840 Local	106.039792	983,616.46	104.355906	967,996.87	-15,619.59	0.05
		1,800,000.000 Base	106.039792	983,616.46	104.355906	967,996.87	-15,619.59	0.05
36179VT26	GNMA II POOL MA6869 G2 09/50 FIXED 4.5				4.500000	20 Sep 2050		
Original Face:		2,120,710.730 Local	108.099955	2,292,487.35	106.070277	2,249,443.75	-43,043.60	0.12
		4,100,000.000 Base	108.099955	2,292,487.35	106.070277	2,249,443.75	-43,043.60	0.12
36179VX47	GNMA II POOL MA6999 G2 11/50 FIXED 4.5				4.500000	20 Nov 2050		
Original Face:		709,916.080 Local	106.618434	756,901.41	106.065268	752,974.39	-3,927.02	0.04
		1,362,979.000 Base	106.618434	756,901.41	106.065268	752,974.39	-3,927.02	0.04
36179VZV5	GNMA II POOL MA7056 G2 12/50 FIXED 4.5				4.500000	20 Dec 2050		
Original Face:		68,420.030 Local	106.618676	72,948.53	106.181728	72,649.57	-298.96	0.00
		121,713.000 Base	106.618676	72,948.53	106.181728	72,649.57	-298.96	0.00
36179WJS8	GNMA II POOL MA7473 G2 07/51 FIXED 3				3.000000	20 Jul 2051		
Original Face:		171,358.930 Local	105.148241	180,180.90	103.633149	177,584.66	-2,596.24	0.01
		180,000.000 Base	105.148241	180,180.90	103.633149	177,584.66	-2,596.24	0.01
36179WNF1	GNMA II POOL MA7590 G2 09/51 FIXED 3				3.000000	20 Sep 2051		
Original Face:		979,401.100 Local	104.904962	1,027,440.35	103.762333	1,016,249.43	-11,190.92	0.06
		1,000,000.000 Base	104.904962	1,027,440.35	103.762333	1,016,249.43	-11,190.92	0.05
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047		
Original Face:		110,425.560 Local	103.581155	114,380.07	105.079474	116,034.60	1,654.53	0.01
		300,000.000 Base	103.581155	114,380.07	105.079474	116,034.60	1,654.53	0.01
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047		
Original Face:		109,005.130 Local	103.581153	112,908.77	106.671305	116,277.19	3,368.42	0.01
		300,000.000 Base	103.581153	112,908.77	106.671305	116,277.19	3,368.42	0.01
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5				3.500000	20 Feb 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
Original Face:	43,164.120	Local	105.114549	45,371.77	104.749453	45,214.18	-157.59	0.00	
	100,000.000	Base	105.114549	45,371.77	104.749453	45,214.18	-157.59	0.00	
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4					4.000000	20 Oct 2049		
Original Face:	50,694.790	Local	104.871408	53,164.34	106.977021	54,231.78	1,067.44	0.00	
	100,000.000	Base	104.871408	53,164.34	106.977021	54,231.78	1,067.44	0.00	
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4					4.000000	20 Jan 2050		
Original Face:	61,371.830	Local	105.613162	64,816.73	108.312690	66,473.48	1,656.75	0.00	
	100,000.000	Base	105.613162	64,816.73	108.312690	66,473.48	1,656.75	0.00	
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
Original Face:	57,036.850	Local	105.614213	60,239.02	107.855298	61,517.26	1,278.24	0.00	
	100,000.000	Base	105.614213	60,239.02	107.855298	61,517.26	1,278.24	0.00	
3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4					4.000000	20 Mar 2050		
Original Face:	50,609.200	Local	106.731760	54,016.09	108.646113	54,984.93	968.84	0.00	
	100,000.000	Base	106.731760	54,016.09	108.646113	54,984.93	968.84	0.00	
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
Original Face:	224,121.980	Local	106.732860	239,211.80	107.722701	241,430.25	2,218.45	0.01	
	400,000.000	Base	106.732860	239,211.80	107.722701	241,430.25	2,218.45	0.01	
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
Original Face:	134,903.820	Local	106.311852	143,418.75	106.058507	143,076.98	-341.77	0.01	
	200,000.000	Base	106.311852	143,418.75	106.058507	143,076.98	-341.77	0.01	
3617MN3V3	GNMA II POOL BT0812 G2 03/50 FIXED 3					3.000000	20 Mar 2050		
Original Face:	498,767.930	Local	104.520168	521,313.08	102.571825	511,595.37	-9,717.71	0.03	
	1,300,000.000	Base	104.520168	521,313.08	102.571825	511,595.37	-9,717.71	0.03	
3617WHHM0	GNMA II POOL CG3836 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
Original Face:	167,881.730	Local	105.023578	176,315.40	102.806446	172,593.24	-3,722.16	0.01	
	200,000.000	Base	105.023578	176,315.40	102.806446	172,593.24	-3,722.16	0.01	
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026		
Original Face:	30,000.000	Local	100.637767	30,191.33	111.357000	33,407.10	3,215.77	0.00	
		Base	100.637767	30,191.33	111.357000	33,407.10	3,215.77	0.00	
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.500000	20 Oct 2037		

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Original Face:	27,030.670 Local	106.815628	28,872.98	117.558310	31,776.80	2,903.82	0.00	
	1,600,000.000 Base	106.815628	28,872.98	117.558310	31,776.80	2,903.82	0.00	
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6				6.000000	20 Sep 2038		
Original Face:	109,835.120 Local	107.532755	118,108.73	113.189397	124,321.71	6,212.98	0.01	
	7,900,000.000 Base	107.532755	118,108.73	113.189397	124,321.71	6,212.98	0.01	
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5				4.500000	20 Jan 2040		
Original Face:	19,104.850 Local	105.926244	20,237.05	109.642133	20,946.97	709.92	0.00	
	300,000.000 Base	105.926244	20,237.05	109.642133	20,946.97	709.92	0.00	
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5				4.500000	20 May 2040		
Original Face:	23,678.480 Local	105.963981	25,090.66	109.642840	25,961.76	871.10	0.00	
	400,000.000 Base	105.963981	25,090.66	109.642840	25,961.76	871.10	0.00	
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6				6.000000	20 May 2040		
Original Face:	7,324.670 Local	107.059567	7,841.76	115.267112	8,442.94	601.18	0.00	
	222,231.000 Base	107.059567	7,841.76	115.267112	8,442.94	601.18	0.00	
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6				6.000000	20 Aug 2040		
Original Face:	14,345.950 Local	106.905991	15,336.68	115.271363	16,536.77	1,200.09	0.00	
	302,944.000 Base	106.905991	15,336.68	115.271363	16,536.77	1,200.09	0.00	
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5				5.000000	20 Sep 2040		
Original Face:	13,027.100 Local	104.144744	13,567.04	112.973532	14,717.17	1,150.13	0.00	
	200,000.000 Base	104.144744	13,567.04	112.973532	14,717.17	1,150.13	0.00	
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5				4.500000	20 Jan 2041		
Original Face:	8,263.540 Local	103.793169	8,576.99	111.051061	9,176.75	599.76	0.00	
	100,000.000 Base	103.793169	8,576.99	111.051061	9,176.75	599.76	0.00	
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6				6.000000	20 Jan 2041		
Original Face:	14,901.320 Local	106.951196	15,937.14	115.147614	17,158.51	1,221.37	0.00	
	347,788.000 Base	106.951196	15,937.14	115.147614	17,158.51	1,221.37	0.00	
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5				4.500000	20 Mar 2041		
Original Face:	186,478.990 Local	103.865202	193,686.78	110.286739	205,661.60	11,974.82	0.01	
	2,800,000.000 Base	103.865202	193,686.78	110.286739	205,661.60	11,974.82	0.01	
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6				6.000000	20 Feb 2041		

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Original Face:	25,747.560	Local	106.941551	27,534.84	115.248355	29,673.64	2,138.80	0.00	
	437,880.000	Base	106.941551	27,534.84	115.248355	29,673.64	2,138.80	0.00	
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040		
Original Face:	8,868.610	Local	102.755787	9,113.01	115.433252	10,237.32	1,124.31	0.00	
	100,000.000	Base	102.755787	9,113.01	115.433252	10,237.32	1,124.31	0.00	
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.000000	15 May 2040		
Original Face:	17,761.190	Local	102.880663	18,272.83	115.139624	20,450.17	2,177.34	0.00	
	200,000.000	Base	102.880663	18,272.83	115.139624	20,450.17	2,177.34	0.00	
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					1.823000	20 Jul 2060		
Original Face:	147,121.900	Local	104.003075	153,011.30	103.567230	152,370.08	-641.22	0.01	
	430,000.000	Base	104.003075	153,011.30	103.567230	152,370.08	-641.22	0.01	
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					1.775000	20 Nov 2060		
Original Face:	89,256.570	Local	104.577769	93,342.53	103.458550	92,343.55	-998.98	0.01	
	500,000.000	Base	104.577769	93,342.53	103.458550	92,343.55	-998.98	0.00	
3622A2R38	GNMA II POOL 784106 G2 01/46 FIXED 3.5					3.500000	20 Jan 2046		
Original Face:	89,707.110	Local	106.367422	95,419.14	106.039984	95,125.41	-293.73	0.01	
	500,000.000	Base	106.367422	95,419.14	106.039984	95,125.41	-293.73	0.00	
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
Original Face:	580,495.180	Local	101.756480	590,691.46	107.339066	623,098.10	32,406.64	0.03	
	1,100,000.000	Base	101.756480	590,691.46	107.339066	623,098.10	32,406.64	0.03	
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
Original Face:	60,424.410	Local	102.519512	61,946.81	103.180140	62,345.99	399.18	0.00	
	500,000.000	Base	102.519512	61,946.81	103.180140	62,345.99	399.18	0.00	
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
Original Face:	512,576.840	Local	107.120409	549,074.41	106.179189	544,249.93	-4,824.48	0.03	
	1,900,000.000	Base	107.120409	549,074.41	106.179189	544,249.93	-4,824.48	0.03	
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
Original Face:	218,386.480	Local	103.077887	225,108.17	103.617188	226,285.93	1,177.76	0.01	
	300,000.000	Base	103.077887	225,108.17	103.617188	226,285.93	1,177.76	0.01	
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.000000	20 Jul 2040		

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	27,765.200	Local		104.551633	29,028.97	111.872241	31,061.55	2,032.58	0.00
Original Face:	500,000.000	Base		104.551633	29,028.97	111.872241	31,061.55	2,032.58	0.00
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.500000	20 Jul 2041		
	29,014.760	Local		106.363347	30,861.07	110.654575	32,106.16	1,245.09	0.00
Original Face:	400,000.000	Base		106.363347	30,861.07	110.654575	32,106.16	1,245.09	0.00
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161000	10 Nov 2046		
	90,000.000	Local		102.353700	92,118.33	103.956110	93,560.50	1,442.17	0.01
Original Face:	90,000.000	Base		102.353700	92,118.33	103.956110	93,560.50	1,442.17	0.00
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					0.985119	10 Feb 2048		
	2,906,739.590	Local		3.657178	106,304.63	2.572110	74,764.54	-31,540.09	0.00
Original Face:	4,130,000.000	Base		3.657178	106,304.63	2.572110	74,764.54	-31,540.09	0.00
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					0.989180	10 Apr 2047		
	1,395,586.890	Local		6.731855	93,948.88	1.801880	25,146.80	-68,802.08	0.00
Original Face:	2,770,000.000	Base		6.731855	93,948.88	1.801880	25,146.80	-68,802.08	0.00
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A					1.660000	15 Sep 2031		
	824,757.050	Local		100.000000	824,757.05	90.888440	749,608.82	-75,148.23	0.04
Original Face:	860,000.000	Base		100.000000	824,757.05	90.888440	749,608.82	-75,148.23	0.04
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A					1.260000	15 May 2026		
	510,000.000	Local		100.000000	510,000.00	99.441490	507,151.60	-2,848.40	0.03
Original Face:	510,000.000	Base		100.000000	510,000.00	99.441490	507,151.60	-2,848.40	0.03
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5					3.500000	15 May 2025		
	50,000.000	Local		108.391100	54,195.55	106.649484	53,324.74	-870.81	0.00
		Base		108.391100	54,195.55	106.649484	53,324.74	-870.81	0.00
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	20,000.000	Local		117.267250	23,453.45	122.422016	24,484.40	1,030.95	0.00
		Base		117.267250	23,453.45	122.422016	24,484.40	1,030.95	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	440,000.000	Local		128.795007	566,698.03	127.985862	563,137.79	-3,560.24	0.03
		Base		128.795007	566,698.03	127.985862	563,137.79	-3,560.24	0.03
369550BK3	GENERAL DYNAMICS CORP COMPANY GUAR 04/25 3.25					3.250000	01 Apr 2025		

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		110,000.000	Local 107.510409	118,261.45	105.740029	116,314.03	-1,947.42	0.01
			Base 107.510409	118,261.45	105.740029	116,314.03	-1,947.42	0.01
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032		
		200,000.000	Local 111.485935	222,971.87	136.523201	273,046.40	50,074.53	0.01
			Base 111.485935	222,971.87	136.523201	273,046.40	50,074.53	0.01
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043		
		50,000.000	Local 112.710620	56,355.31	137.206372	68,603.19	12,247.88	0.00
			Base 112.710620	56,355.31	137.206372	68,603.19	12,247.88	0.00
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15				5.150000	01 Apr 2038		
		30,000.000	Local 105.181900	31,554.57	120.793211	36,237.96	4,683.39	0.00
			Base 105.181900	31,554.57	120.793211	36,237.96	4,683.39	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
		140,000.000	Local 94.327086	132,057.92	137.308199	192,231.48	60,173.56	0.01
			Base 94.327086	132,057.92	137.308199	192,231.48	60,173.56	0.01
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125				6.125000	01 Oct 2025		
		210,000.000	Local 99.926400	209,845.44	114.923293	241,338.92	31,493.48	0.01
			Base 99.926400	209,845.44	114.923293	241,338.92	31,493.48	0.01
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4				5.400000	02 Oct 2023		
		120,000.000	Local 99.944025	119,932.83	107.047292	128,456.75	8,523.92	0.01
			Base 99.944025	119,932.83	107.047292	128,456.75	8,523.92	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.450000	10 Apr 2022		
		740,000.000	Local 100.140049	741,036.36	100.305582	742,261.31	1,224.95	0.04
			Base 100.140049	741,036.36	100.305582	742,261.31	1,224.95	0.04
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35				4.350000	17 Jan 2027		
		40,000.000	Local 100.699475	40,279.79	110.223312	44,089.32	3,809.53	0.00
			Base 100.699475	40,279.79	110.223312	44,089.32	3,809.53	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.700000	01 Apr 2024		
		330,000.000	Local 100.782409	332,581.95	105.134590	346,944.15	14,362.20	0.02
			Base 100.782409	332,581.95	105.134590	346,944.15	14,362.20	0.02
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.750000	01 Mar 2046		

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	160,000.000	Local		102.403788	163,846.06	127.111045	203,377.67	39,531.61	0.01
		Base		102.403788	163,846.06	127.111045	203,377.67	39,531.61	0.01
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.850000	08 May 2022		
	10,000.000	Local		99.928900	9,992.89	100.851243	10,085.12	92.23	0.00
		Base		99.928900	9,992.89	100.851243	10,085.12	92.23	0.00
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125000	30 May 2023		
	20,000.000	Local		100.697800	20,139.56	103.992000	20,798.40	658.84	0.00
		Base		100.697800	20,139.56	103.992000	20,798.40	658.84	0.00
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	1,140,000.000	Local		100.009952	1,140,113.45	107.946963	1,230,595.38	90,481.93	0.07
		Base		100.009952	1,140,113.45	107.946963	1,230,595.38	90,481.93	0.06
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	440,000.000	Local		99.943145	439,749.84	105.167183	462,735.61	22,985.77	0.03
		Base		99.943145	439,749.84	105.167183	462,735.61	22,985.77	0.02
38017BAN6	GO DADDY OPER CO LLC TERM LOAN B 1						15 Feb 2024		
	256,407.320	Local		100.185127	256,882.00	99.395800	254,858.11	-2,023.89	0.01
		Base		100.185127	256,882.00	99.395800	254,858.11	-2,023.89	0.01
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	540,000.000	Local		119.576619	645,713.74	142.076837	767,214.92	121,501.18	0.04
		Base		119.576619	645,713.74	142.076837	767,214.92	121,501.18	0.04
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	320,000.000	Local		100.378788	321,212.12	145.737212	466,359.08	145,146.96	0.03
		Base		100.378788	321,212.12	145.737212	466,359.08	145,146.96	0.02
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.000000	03 Mar 2024		
	1,040,000.000	Local		100.786507	1,048,179.67	106.035730	1,102,771.59	54,591.92	0.06
		Base		100.786507	1,048,179.67	106.035730	1,102,771.59	54,591.92	0.06
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	180,000.000	Local		98.929606	178,073.29	102.564210	184,615.58	6,542.29	0.01
		Base		98.929606	178,073.29	102.564210	184,615.58	6,542.29	0.01
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		

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WESTERN ASSET MANAGEMENT COMPANY

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		2,500,000.000	Local 105.542761	2,638,569.02	108.859676	2,721,491.90	82,922.88	0.15	
			Base 105.542761	2,638,569.02	108.859676	2,721,491.90	82,922.88	0.14	
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029			
		890,000.000	Local 107.275799	954,754.61	111.168325	989,398.09	34,643.48	0.05	
			Base 107.275799	954,754.61	111.168325	989,398.09	34,643.48	0.05	
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5				3.500000	01 Apr 2025			
		350,000.000	Local 104.221843	364,776.45	105.776904	370,219.16	5,442.71	0.02	
			Base 104.221843	364,776.45	105.776904	370,219.16	5,442.71	0.02	
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR				4.000000	29 Dec 2049			
		8,000.000	Local 80.325875	6,426.07	98.000000	7,840.00	1,413.93	0.00	
			Base 80.325875	6,426.07	98.000000	7,840.00	1,413.93	0.00	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.500000	16 Nov 2026			
		570,000.000	Local 99.582651	567,621.11	106.620848	607,738.83	40,117.72	0.03	
			Base 99.582651	567,621.11	106.620848	607,738.83	40,117.72	0.03	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045			
		1,140,000.000	Local 116.967819	1,333,433.14	130.363822	1,486,147.57	152,714.43	0.08	
			Base 116.967819	1,333,433.14	130.363822	1,486,147.57	152,714.43	0.08	
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS				6.546120	20 Jan 2040			
		5,974.200	Local 54.179974	3,236.82	4.187980	250.20	-2,986.62	0.00	
Original Face:		258,000.000	Base 54.179974	3,236.82	4.187980	250.20	-2,986.62	0.00	
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC				1.093000	20 May 2060			
		174,588.330	Local 102.013720	178,104.05	101.127560	176,556.92	-1,547.13	0.01	
Original Face:		670,000.000	Base 102.013720	178,104.05	101.127560	176,556.92	-1,547.13	0.01	
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF				0.411130	20 Oct 2060			
		442,372.100	Local 100.000000	442,372.10	99.875020	441,819.22	-552.88	0.02	
Original Face:		1,150,000.000	Base 100.000000	442,372.10	99.875020	441,819.22	-552.88	0.02	
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF				0.581130	20 Mar 2061			
		56,694.450	Local 99.990387	56,689.00	100.206310	56,811.42	122.42	0.00	
Original Face:		200,000.000	Base 99.990387	56,689.00	100.206310	56,811.42	122.42	0.00	
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				6.492500	16 Apr 2042			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	849,391.940	Local		27.974288	237,611.35	21.931390	186,283.46	-51,327.89	0.01
Original Face:	4,700,000.000	Base		27.974288	237,611.35	21.931390	186,283.46	-51,327.89	0.01
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.540380	20 Oct 2064		
	1,236,375.900	Local		100.029181	1,236,736.69	100.120140	1,237,861.28	1,124.59	0.07
Original Face:	3,000,000.000	Base		100.029181	1,236,736.69	100.120140	1,237,861.28	1,124.59	0.06
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					6.376120	20 Apr 2040		
	16,143.160	Local		65.944648	10,645.55	17.191360	2,775.23	-7,870.32	0.00
Original Face:	300,000.000	Base		65.944648	10,645.55	17.191360	2,775.23	-7,870.32	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					5.946120	20 Mar 2042		
	1,039,181.950	Local		24.394512	253,503.37	19.207860	199,604.61	-53,898.76	0.01
Original Face:	4,800,000.000	Base		24.394512	253,503.37	19.207860	199,604.61	-53,898.76	0.01
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.500000	20 Feb 2038		
	12,198.350	Local		389.645075	47,530.27	0.132740	16.19	-47,514.08	0.00
Original Face:	1,500,000.000	Base		389.645075	47,530.27	0.132740	16.19	-47,514.08	0.00
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.271080	16 Mar 2047		
	1,250,969.910	Local		15.147302	189,488.19	1.051500	13,153.95	-176,334.24	0.00
Original Face:	5,680,000.000	Base		15.147302	189,488.19	1.051500	13,153.95	-176,334.24	0.00
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD					2.767720	16 Nov 2047		
	154,634.720	Local		102.628394	158,699.13	102.266530	158,139.56	-559.57	0.01
Original Face:	600,000.000	Base		102.628394	158,699.13	102.266530	158,139.56	-559.57	0.01
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					3.367310	16 Jun 2048		
	6,090.990	Local		102.505668	6,243.61	104.980810	6,394.37	150.76	0.00
Original Face:	100,000.000	Base		102.505668	6,243.61	104.980810	6,394.37	150.76	0.00
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.363380	16 Aug 2054		
	2,168,003.680	Local		15.367845	333,175.44	1.582920	34,317.76	-298,857.68	0.00
Original Face:	9,230,000.000	Base		15.367845	333,175.44	1.582920	34,317.76	-298,857.68	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
	345,624.360	Local		122.278082	422,622.84	14.801360	51,157.11	-371,465.73	0.00
Original Face:	3,000,000.000	Base		122.278082	422,622.84	14.801360	51,157.11	-371,465.73	0.00
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		

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	24,532.650	Local		98.537663	24,173.90	100.849610	24,741.08	567.18	0.00
Original Face:	250,000.000	Base		98.537663	24,173.90	100.849610	24,741.08	567.18	0.00
38380QAW2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL					1.253880	20 May 2070		
	496,614.400	Local		103.211369	512,562.52	104.437360	518,650.97	6,088.45	0.03
Original Face:	600,000.000	Base		103.211369	512,562.52	104.437360	518,650.97	6,088.45	0.03
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					1.353880	20 Apr 2070		
	294,869.770	Local		102.707548	302,853.51	102.789760	303,095.93	242.42	0.02
Original Face:	400,000.000	Base		102.707548	302,853.51	102.789760	303,095.93	242.42	0.02
38380QDH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F					0.603880	20 Jul 2070		
	208,498.930	Local		100.136653	208,783.85	100.740440	210,042.74	1,258.89	0.01
Original Face:	300,000.000	Base		100.136653	208,783.85	100.740440	210,042.74	1,258.89	0.01
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					0.553880	20 Jul 2070		
	1,142,626.370	Local		99.848020	1,140,889.81	100.568550	1,149,122.77	8,232.96	0.06
Original Face:	1,400,000.000	Base		99.848020	1,140,889.81	100.568550	1,149,122.77	8,232.96	0.06
38380QGU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC					0.553880	20 Jul 2070		
	2,450,799.720	Local		99.847959	2,447,073.51	100.526960	2,463,714.45	16,640.94	0.13
Original Face:	3,500,000.000	Base		99.847959	2,447,073.51	100.526960	2,463,714.45	16,640.94	0.13
38380RET3	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 179 IO					0.998030	16 Sep 2062		
	9,661,607.560	Local		8.789236	849,181.52	8.304390	802,337.57	-46,843.95	0.04
Original Face:	10,350,000.000	Base		8.789236	849,181.52	8.304390	802,337.57	-46,843.95	0.04
38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI					3.500000	20 Apr 2050		
	337,866.910	Local		13.900870	46,966.44	13.185770	44,550.35	-2,416.09	0.00
Original Face:	400,000.000	Base		13.900870	46,966.44	13.185770	44,550.35	-2,416.09	0.00
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI					3.500000	20 Apr 2050		
	86,970.360	Local		13.740474	11,950.14	14.783490	12,857.25	907.11	0.00
Original Face:	100,000.000	Base		13.740474	11,950.14	14.783490	12,857.25	907.11	0.00
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
	634,865.460	Local		11.539843	73,262.48	12.745290	80,915.44	7,652.96	0.00
Original Face:	700,000.000	Base		11.539843	73,262.48	12.745290	80,915.44	7,652.96	0.00
38382HS35	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL					2.500000	20 Aug 2050		

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	185,276.380	Local		11.171840	20,698.78	12.753760	23,629.70	2,930.92	0.00
Original Face:	200,000.000	Base		11.171840	20,698.78	12.753760	23,629.70	2,930.92	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
	271,390.000	Local		11.661955	31,649.38	13.310880	36,124.40	4,475.02	0.00
Original Face:	300,000.000	Base		11.661955	31,649.38	13.310880	36,124.40	4,475.02	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
	278,081.660	Local		11.584906	32,215.50	13.744030	38,219.63	6,004.13	0.00
Original Face:	300,000.000	Base		11.584906	32,215.50	13.744030	38,219.63	6,004.13	0.00
38382KG64	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 IH					2.500000	20 Oct 2050		
	187,778.340	Local		11.616313	21,812.92	13.075440	24,552.84	2,739.92	0.00
Original Face:	200,000.000	Base		11.616313	21,812.92	13.075440	24,552.84	2,739.92	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
	832,668.630	Local		12.124701	100,958.58	13.197390	109,890.53	8,931.95	0.01
Original Face:	900,000.000	Base		12.124701	100,958.58	13.197390	109,890.53	8,931.95	0.01
38382KS87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 VI					2.500000	20 Oct 2050		
	276,752.460	Local		11.906886	32,952.60	13.142930	36,373.38	3,420.78	0.00
Original Face:	300,000.000	Base		11.906886	32,952.60	13.142930	36,373.38	3,420.78	0.00
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050		
	1,913,429.890	Local		9.756988	186,693.12	10.192220	195,020.98	8,327.86	0.01
Original Face:	2,100,000.000	Base		9.756988	186,693.12	10.192220	195,020.98	8,327.86	0.01
38382NT31	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 TI					2.500000	20 Feb 2051		
	488,592.080	Local		18.410368	89,951.60	18.534110	90,556.19	604.59	0.00
Original Face:	500,000.000	Base		18.410368	89,951.60	18.534110	90,556.19	604.59	0.00
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					1.000000	13 Mar 2032		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027		
	1,640,142.680	Local		99.893389	1,638,394.11	98.479200	1,615,199.39	-23,194.72	0.09
		Base		99.893389	1,638,394.11	98.479200	1,615,199.39	-23,194.72	0.08
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		

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	110,000.000	Local		99.935518	109,929.07	99.088442	108,997.29	-931.78	0.01
		Base		99.935518	109,929.07	99.088442	108,997.29	-931.78	0.01
404119BQ1	HCA INC SR SECURED 04/25 5.25					5.250000	15 Apr 2025		
	180,000.000	Local		100.911694	181,641.05	110.664677	199,196.42	17,555.37	0.01
		Base		100.911694	181,641.05	110.664677	199,196.42	17,555.37	0.01
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375000	01 Feb 2025		
	100,000.000	Local		105.001160	105,001.16	109.900000	109,900.00	4,898.84	0.01
		Base		105.001160	105,001.16	109.900000	109,900.00	4,898.84	0.01
404119BT5	HCA INC SR SECURED 06/26 5.25					5.250000	15 Jun 2026		
	30,000.000	Local		100.384000	30,115.20	112.510848	33,753.25	3,638.05	0.00
		Base		100.384000	30,115.20	112.510848	33,753.25	3,638.05	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5					4.500000	15 Feb 2027		
	20,000.000	Local		97.260750	19,452.15	110.221377	22,044.28	2,592.13	0.00
		Base		97.260750	19,452.15	110.221377	22,044.28	2,592.13	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
	40,000.000	Local		102.504550	41,001.82	131.258073	52,503.23	11,501.41	0.00
		Base		102.504550	41,001.82	131.258073	52,503.23	11,501.41	0.00
404119BW8	HCA INC COMPANY GUAR 02/29 5.875					5.875000	01 Feb 2029		
	220,000.000	Local		112.477027	247,449.46	119.155000	262,141.00	14,691.54	0.01
		Base		112.477027	247,449.46	119.155000	262,141.00	14,691.54	0.01
404119CA5	HCA INC COMPANY GUAR 09/30 3.5					3.500000	01 Sep 2030		
	240,000.000	Local		99.755933	239,414.24	105.687500	253,650.00	14,235.76	0.01
		Base		99.755933	239,414.24	105.687500	253,650.00	14,235.76	0.01
404121AH8	HCA INC COMPANY GUAR 09/26 5.375					5.375000	01 Sep 2026		
	60,000.000	Local		100.000000	60,000.00	112.375000	67,425.00	7,425.00	0.00
		Base		100.000000	60,000.00	112.375000	67,425.00	7,425.00	0.00
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		
	60,000.000	Local		101.430183	60,858.11	116.849001	70,109.40	9,251.29	0.00
		Base		101.430183	60,858.11	116.849001	70,109.40	9,251.29	0.00
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.250000	18 Aug 2025		

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	340,000.000	Local	99.660926	338,847.15	107.565710	365,723.41	26,876.26	0.02	
		Base	99.660926	338,847.15	107.565710	365,723.41	26,876.26	0.02	
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR					2.099000	04 Jun 2026		
	760,000.000	Local	100.000000	760,000.00	100.691636	765,256.43	5,256.43	0.04	
		Base	100.000000	760,000.00	100.691636	765,256.43	5,256.43	0.04	
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR					2.848000	04 Jun 2031		
	1,080,000.000	Local	102.330900	1,105,173.72	101.258800	1,093,595.04	-11,578.68	0.06	
		Base	102.330900	1,105,173.72	101.258800	1,093,595.04	-11,578.68	0.06	
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
	30,000.000	Local	100.289800	30,086.94	107.550000	32,265.00	2,178.06	0.00	
		Base	100.289800	30,086.94	107.550000	32,265.00	2,178.06	0.00	
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625					4.625000	15 May 2024		
	20,000.000	Local	98.938300	19,787.66	104.714000	20,942.80	1,155.14	0.00	
		Base	98.938300	19,787.66	104.714000	20,942.80	1,155.14	0.00	
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875					4.875000	15 May 2026		
	90,000.000	Local	97.820533	88,038.48	106.875000	96,187.50	8,149.02	0.01	
		Base	97.820533	88,038.48	106.875000	96,187.50	8,149.02	0.00	
41151PAP0	HARBOR FREIGHT TOOLS USA INC 2021 TERM LOAN B						19 Oct 2027		
	594,297.750	Local	99.541698	591,574.07	99.703100	592,533.28	959.21	0.03	
		Base	99.541698	591,574.07	99.703100	592,533.28	959.21	0.03	
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	50,000.000	Local	102.198980	51,099.49	131.472705	65,736.35	14,636.86	0.00	
		Base	102.198980	51,099.49	131.472705	65,736.35	14,636.86	0.00	
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A					1.759750	15 May 2038		
	2,090,000.000	Local	100.000000	2,090,000.00	99.497480	2,079,497.33	-10,502.67	0.11	
Original Face:	2,090,000.000	Base	100.000000	2,090,000.00	99.497480	2,079,497.33	-10,502.67	0.11	
42307TAG3	KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75					6.750000	15 Mar 2032		
	10,000.000	Local	124.271700	12,427.17	135.611679	13,561.17	1,134.00	0.00	
		Base	124.271700	12,427.17	135.611679	13,561.17	1,134.00	0.00	
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125					7.125000	01 Aug 2039		

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	10,000.000	Local		122.560500	12,256.05	152.130647	15,213.06	2,957.01	0.00
		Base		122.560500	12,256.05	152.130647	15,213.06	2,957.01	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	80,000.000	Local		99.872725	79,898.18	98.718437	78,974.75	-923.43	0.00
		Base		99.872725	79,898.18	98.718437	78,974.75	-923.43	0.00
43133KAC9	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A ARR 144A					2.600000	01 Nov 2035		
	1,010,000.000	Local		100.000000	1,010,000.00	99.250000	1,002,425.00	-7,575.00	0.05
Original Face:	1,010,000.000	Base		100.000000	1,010,000.00	99.250000	1,002,425.00	-7,575.00	0.05
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
	230,000.000	Local		100.327026	230,752.16	104.060000	239,338.00	8,585.84	0.01
		Base		100.327026	230,752.16	104.060000	239,338.00	8,585.84	0.01
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75					5.750000	01 May 2028		
	90,000.000	Local		100.191833	90,172.65	106.842000	96,157.80	5,985.15	0.01
		Base		100.191833	90,172.65	106.842000	96,157.80	5,985.15	0.00
432833AN1	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625					3.625000	15 Feb 2032		
	50,000.000	Local		100.000000	50,000.00	99.474000	49,737.00	-263.00	0.00
		Base		100.000000	50,000.00	99.474000	49,737.00	-263.00	0.00
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875					4.875000	01 Apr 2027		
	130,000.000	Local		100.000000	130,000.00	103.000000	133,900.00	3,900.00	0.01
		Base		100.000000	130,000.00	103.000000	133,900.00	3,900.00	0.01
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026		
	472,666.750	Local		100.478874	474,930.23	99.083300	468,333.81	-6,596.42	0.03
		Base		100.478874	474,930.23	99.083300	468,333.81	-6,596.42	0.02
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
	40,000.000	Local		109.048550	43,619.42	117.226617	46,890.65	3,271.23	0.00
		Base		109.048550	43,619.42	117.226617	46,890.65	3,271.23	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
	30,000.000	Local		115.759000	34,727.70	112.698737	33,809.62	-918.08	0.00
		Base		115.759000	34,727.70	112.698737	33,809.62	-918.08	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		

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	180,000.000	Local		104.704817	188,468.67	104.351418	187,832.55	-636.12	0.01
		Base		104.704817	188,468.67	104.351418	187,832.55	-636.12	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	200,000.000	Local		99.528115	199,056.23	105.028832	210,057.66	11,001.43	0.01
		Base		99.528115	199,056.23	105.028832	210,057.66	11,001.43	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	230,000.000	Local		101.968730	234,528.08	108.710100	250,033.23	15,505.15	0.01
		Base		101.968730	234,528.08	108.710100	250,033.23	15,505.15	0.01
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	760,000.000	Local		107.412528	816,335.21	109.470593	831,976.51	15,641.30	0.05
		Base		107.412528	816,335.21	109.470593	831,976.51	15,641.30	0.04
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	200,000.000	Local		99.993050	199,986.10	100.442354	200,884.71	898.61	0.01
		Base		99.993050	199,986.10	100.442354	200,884.71	898.61	0.01
44413EAF5	HUDSON RIVER TRADING LLC 2021 TERM LOAN						20 Mar 2028		
	387,075.000	Local		99.099684	383,590.10	99.208300	384,010.53	420.43	0.02
		Base		99.099684	383,590.10	99.208300	384,010.53	420.43	0.02
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
	50,000.000	Local		101.344920	50,672.46	123.434279	61,717.14	11,044.68	0.00
		Base		101.344920	50,672.46	123.434279	61,717.14	11,044.68	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	40,000.000	Local		104.449200	41,779.68	128.985660	51,594.26	9,814.58	0.00
		Base		104.449200	41,779.68	128.985660	51,594.26	9,814.58	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	220,000.000	Local		101.000182	222,200.40	109.350450	240,570.99	18,370.59	0.01
		Base		101.000182	222,200.40	109.350450	240,570.99	18,370.59	0.01
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	10,000.000	Local		103.113300	10,311.33	127.084672	12,708.47	2,397.14	0.00
		Base		103.113300	10,311.33	127.084672	12,708.47	2,397.14	0.00
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		

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	50,000.000	Local	108.189520	54,094.76	109.020023	54,510.01	415.25	0.00	
		Base	108.189520	54,094.76	109.020023	54,510.01	415.25	0.00	
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026		
	143,078.410	Local	100.000000	143,078.41	99.285700	142,056.40	-1,022.01	0.01	
		Base	100.000000	143,078.41	99.285700	142,056.40	-1,022.01	0.01	
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047		
	200,000.000	Local	100.939950	201,879.90	128.195360	256,390.72	54,510.82	0.01	
		Base	100.939950	201,879.90	128.195360	256,390.72	54,510.82	0.01	
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	260,000.000	Local	99.728773	259,294.81	107.861918	280,440.99	21,146.18	0.02	
		Base	99.728773	259,294.81	107.861918	280,440.99	21,146.18	0.01	
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	590,000.000	Local	95.324092	562,412.14	114.382580	674,857.22	112,445.08	0.04	
		Base	95.324092	562,412.14	114.382580	674,857.22	112,445.08	0.04	
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.700000	29 Jul 2025		
	100,000.000	Local	100.742980	100,742.98	107.948290	107,948.29	7,205.31	0.01	
		Base	100.742980	100,742.98	107.948290	107,948.29	7,205.31	0.01	
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	350,000.000	Local	109.786163	384,251.57	133.636473	467,727.66	83,476.09	0.03	
		Base	109.786163	384,251.57	133.636473	467,727.66	83,476.09	0.02	
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028		
	290,000.000	Local	99.806662	289,439.32	98.875467	286,738.85	-2,700.47	0.02	
		Base	99.806662	289,439.32	98.875467	286,738.85	-2,700.47	0.01	
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
	140,000.000	Local	99.670636	139,538.89	102.695717	143,774.00	4,235.11	0.01	
		Base	99.670636	139,538.89	102.695717	143,774.00	4,235.11	0.01	
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	640,000.000	Local	99.811683	638,794.77	104.479743	668,670.36	29,875.59	0.04	
		Base	99.811683	638,794.77	104.479743	668,670.36	29,875.59	0.03	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		

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		900,000.000	Local 99.895517	899,059.65	107.172981	964,556.83	65,497.18	0.05
			Base 99.895517	899,059.65	107.172981	964,556.83	65,497.18	0.05
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71				5.710000	15 Jan 2026		
		350,000.000	Local 96.228054	336,798.19	110.645753	387,260.14	50,461.95	0.02
			Base 96.228054	336,798.19	110.645753	387,260.14	50,461.95	0.02
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125				3.125000	14 Jul 2022		
		200,000.000	Local 99.982100	199,964.20	101.138312	202,276.62	2,312.42	0.01
			Base 99.982100	199,964.20	101.138312	202,276.62	2,312.42	0.01
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375				3.375000	12 Jan 2023		
		200,000.000	Local 99.942775	199,885.55	102.180737	204,361.47	4,475.92	0.01
			Base 99.942775	199,885.55	102.180737	204,361.47	4,475.92	0.01
46124CAJ6	ALTERRA MOUNTAIN COMPANY 2021 SERIES B2 CONSENTING TL					17 Aug 2028		
		233,354.550	Local 99.790225	232,865.03	99.791700	232,868.47	3.44	0.01
			Base 99.790225	232,865.03	99.791700	232,868.47	3.44	0.01
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75				2.750000	03 Jul 2030		
		590,000.000	Local 102.249356	603,271.20	106.279600	627,049.64	23,778.44	0.03
			Base 102.249356	603,271.20	106.279600	627,049.64	23,778.44	0.03
46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375				3.375000	15 Jan 2050		
		210,000.000	Local 109.056357	229,018.35	108.005600	226,811.76	-2,206.59	0.01
			Base 109.056357	229,018.35	108.005600	226,811.76	-2,206.59	0.01
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C				3.446296	15 Aug 2049		
		1,030,000.000	Local 90.501620	932,166.69	99.627190	1,026,160.06	93,993.37	0.06
Original Face:		1,030,000.000	Base 90.501620	932,166.69	99.627190	1,026,160.06	93,993.37	0.05
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045		
		450,000.000	Local 100.780127	453,510.57	130.550066	587,475.30	133,964.73	0.03
			Base 100.780127	453,510.57	130.550066	587,475.30	133,964.73	0.03
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.250000	01 Oct 2027		
		200,000.000	Local 103.208300	206,416.60	112.252950	224,505.90	18,089.30	0.01
			Base 103.208300	206,416.60	112.252950	224,505.90	18,089.30	0.01
46626LEP1	JP MORGAN MORTGAGE ACQUISITION JPMAC 2005 OPT2 M4				1.031880	25 Dec 2035		

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Original Face:	1,330,000.000	Local	100.074534	1,330,991.30	99.985240	1,329,803.69	-1,187.61	0.07	
	1,330,000.000	Base	100.074534	1,330,991.30	99.985240	1,329,803.69	-1,187.61	0.07	
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.996500	15 Aug 2047			
Original Face:	250,000.000	Local	102.324108	255,810.27	104.760220	261,900.55	6,090.28	0.01	
	250,000.000	Base	102.324108	255,810.27	104.760220	261,900.55	6,090.28	0.01	
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				1.619129	15 May 2028			
Original Face:	229,840.930	Local	99.010846	227,567.45	86.000000	197,663.20	-29,904.25	0.01	
	400,000.000	Base	99.010846	227,567.45	86.000000	197,663.20	-29,904.25	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	107.204766	1,029,165.75	69,165.75	0.06	
		Base	100.000000	960,000.00	107.204766	1,029,165.75	69,165.75	0.05	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029			
	260,000.000	Local	100.000000	260,000.00	111.952259	291,075.87	31,075.87	0.02	
		Base	100.000000	260,000.00	111.952259	291,075.87	31,075.87	0.02	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029			
	620,000.000	Local	109.319290	677,779.60	113.583649	704,218.62	26,439.02	0.04	
		Base	109.319290	677,779.60	113.583649	704,218.62	26,439.02	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	105.448885	611,603.53	31,603.53	0.03	
		Base	100.000000	580,000.00	105.448885	611,603.53	31,603.53	0.03	
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR				2.083000	22 Apr 2026			
	520,000.000	Local	100.000000	520,000.00	101.539433	528,005.05	8,005.05	0.03	
		Base	100.000000	520,000.00	101.539433	528,005.05	8,005.05	0.03	
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR				2.522000	22 Apr 2031			
	1,040,000.000	Local	104.531988	1,087,132.68	101.177149	1,052,242.35	-34,890.33	0.06	
		Base	104.531988	1,087,132.68	101.177149	1,052,242.35	-34,890.33	0.05	
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051			
	880,000.000	Local	108.146892	951,692.65	103.718832	912,725.72	-38,966.93	0.05	
		Base	108.146892	951,692.65	103.718832	912,725.72	-38,966.93	0.05	
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR				1.514000	01 Jun 2024			

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		860,000.000	Local 100.000000	860,000.00	100.767875	866,603.73	6,603.73	0.05
			Base 100.000000	860,000.00	100.767875	866,603.73	6,603.73	0.05
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A				3.500000	25 Oct 2048		
		79,546.220	Local 98.277454	78,176.00	100.695050	80,099.11	1,923.11	0.00
Original Face:		532,000.000	Base 98.277454	78,176.00	100.695050	80,099.11	1,923.11	0.00
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A				3.500000	25 Sep 2048		
		272,008.270	Local 98.739840	268,580.53	101.289650	275,516.22	6,935.69	0.01
Original Face:		1,700,000.000	Base 98.739840	268,580.53	101.289650	275,516.22	6,935.69	0.01
47077DAG5	JANE STREET GROUP LLC 2021 TERM LOAN					26 Jan 2028		
		224,264.260	Local 99.889059	224,015.46	99.198000	222,465.66	-1,549.80	0.01
			Base 99.889059	224,015.46	99.198000	222,465.66	-1,549.80	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625000	03 Mar 2037		
		610,000.000	Local 115.614541	705,248.70	114.999317	701,495.83	-3,752.87	0.04
			Base 115.614541	705,248.70	114.999317	701,495.83	-3,752.87	0.04
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
		240,000.000	Local 99.920063	239,808.15	97.757293	234,617.50	-5,190.65	0.01
			Base 99.920063	239,808.15	97.757293	234,617.50	-5,190.65	0.01
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
		480,000.000	Local 99.944729	479,734.70	97.871483	469,783.12	-9,951.58	0.03
			Base 99.944729	479,734.70	97.871483	469,783.12	-9,951.58	0.02
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043		
		50,000.000	Local 101.590800	50,795.40	133.874036	66,937.02	16,141.62	0.00
			Base 101.590800	50,795.40	133.874036	66,937.02	16,141.62	0.00
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030		
		600,000.000	Local 112.048745	672,292.47	116.550000	699,300.00	27,007.53	0.04
			Base 112.048745	672,292.47	116.550000	699,300.00	27,007.53	0.04
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25				7.250000	28 Feb 2028		
		400,000.000	Local 104.284068	417,136.27	107.578000	430,312.00	13,175.73	0.02
			Base 104.284068	417,136.27	107.578000	430,312.00	13,175.73	0.02
491798AL8	REPUBLIC OF KENYA SR UNSECURED 144A 01/34 6.3				6.300000	23 Jan 2034		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	680,000.000	Local		99.991226	679,940.34	97.994000	666,359.20	-13,581.14	0.04
	680,000.000	Base		99.991226	679,940.34	97.994000	666,359.20	-13,581.14	0.03
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5					5.500000	01 Mar 2044		
	20,000.000	Local		113.111900	22,622.38	122.926060	24,585.21	1,962.83	0.00
		Base		113.111900	22,622.38	122.926060	24,585.21	1,962.83	0.00
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4					5.400000	01 Sep 2044		
	10,000.000	Local		117.366400	11,736.64	121.966798	12,196.68	460.04	0.00
		Base		117.366400	11,736.64	121.966798	12,196.68	460.04	0.00
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
	160,000.000	Local		105.157888	168,252.62	108.106301	172,970.08	4,717.46	0.01
		Base		105.157888	168,252.62	108.106301	172,970.08	4,717.46	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	130,000.000	Local		116.664608	151,663.99	126.798118	164,837.55	13,173.56	0.01
		Base		116.664608	151,663.99	126.798118	164,837.55	13,173.56	0.01
49456BAJ0	KINDER MORGAN INC/DELAWA COMPANY GUAR 02/46 5.05					5.050000	15 Feb 2046		
	80,000.000	Local		109.296088	87,436.87	120.228904	96,183.12	8,746.25	0.01
		Base		109.296088	87,436.87	120.228904	96,183.12	8,746.25	0.00
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.300000	01 Mar 2028		
	90,000.000	Local		107.478878	96,730.99	111.200534	100,080.48	3,349.49	0.01
		Base		107.478878	96,730.99	111.200534	100,080.48	3,349.49	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	210,000.000	Local		113.897633	239,185.03	123.903381	260,197.10	21,012.07	0.01
		Base		113.897633	239,185.03	123.903381	260,197.10	21,012.07	0.01
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.000000	04 Jun 2042		
	90,000.000	Local		106.618200	95,956.38	124.350314	111,915.28	15,958.90	0.01
		Base		106.618200	95,956.38	124.350314	111,915.28	15,958.90	0.01
50076QAR7	KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875					6.875000	26 Jan 2039		
	20,000.000	Local		122.601600	24,520.32	146.928677	29,385.74	4,865.42	0.00
		Base		122.601600	24,520.32	146.928677	29,385.74	4,865.42	0.00
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375000	01 Jun 2046		

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	90,000.000	Local		97.105989	87,395.39	117.264729	105,538.26	18,142.87	0.01
		Base		97.105989	87,395.39	117.264729	105,538.26	18,142.87	0.01
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	176,000.000	Local		97.300705	171,249.24	104.637190	184,161.45	12,912.21	0.01
		Base		97.300705	171,249.24	104.637190	184,161.45	12,912.21	0.01
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
	260,000.000	Local		109.724300	285,283.18	127.314938	331,018.84	45,735.66	0.02
		Base		109.724300	285,283.18	127.314938	331,018.84	45,735.66	0.02
50077LAX4	KRAFT HEINZ FOODS CO COMPANY GUAR 10/39 4.625					4.625000	01 Oct 2039		
	10,000.000	Local		102.349300	10,234.93	117.409236	11,740.92	1,505.99	0.00
		Base		102.349300	10,234.93	117.409236	11,740.92	1,505.99	0.00
50077LAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875					4.875000	01 Oct 2049		
	160,000.000	Local		103.762100	166,019.36	125.780186	201,248.30	35,228.94	0.01
		Base		103.762100	166,019.36	125.780186	201,248.30	35,228.94	0.01
50077LBF2	KRAFT HEINZ FOODS CO COMPANY GUAR 03/31 4.25					4.250000	01 Mar 2031		
	70,000.000	Local		100.000000	70,000.00	113.829791	79,680.85	9,680.85	0.00
		Base		100.000000	70,000.00	113.829791	79,680.85	9,680.85	0.00
50077LBJ4	KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5					5.500000	01 Jun 2050		
	130,000.000	Local		100.000000	130,000.00	135.838507	176,590.06	46,590.06	0.01
		Base		100.000000	130,000.00	135.838507	176,590.06	46,590.06	0.01
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	770,000.000	Local		102.449256	788,859.27	108.891000	838,460.70	49,601.43	0.05
		Base		102.449256	788,859.27	108.891000	838,460.70	49,601.43	0.04
50203JAA6	LFT CRE 2021 FL1, LLC LMNT 2021 FL1 A 144A					1.279750	15 Jun 2039		
	1,900,000.000	Local		100.000000	1,900,000.00	99.685400	1,894,022.60	-5,977.40	0.10
Original Face:	1,900,000.000	Base		100.000000	1,900,000.00	99.685400	1,894,022.60	-5,977.40	0.10
50346AAA3	LA HIPOTECARIA SA LHPO 2007 1GA A 144A					4.500000	23 Dec 2036		
	88,755.370	Local		93.389752	82,888.42	102.783327	91,225.72	8,337.30	0.00
Original Face:	710,000.000	Base		93.389752	82,888.42	102.783327	91,225.72	8,337.30	0.00
513272AC8	LAMB WESTON HLD COMPANY GUAR 144A 05/28 4.875					4.875000	15 May 2028		

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	30,000.000	Local	100.000000		30,000.00	108.250000	32,475.00	2,475.00	0.00
		Base	100.000000		30,000.00	108.250000	32,475.00	2,475.00	0.00
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	0.000	Local	0.000000		-12.41	0.000000	0.00	12.41	0.00
		Base	0.000000		-12.41	0.000000	0.00	12.41	0.00
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2						08 Aug 2024		
	860,000.000	Local	101.725495		874,839.26	101.829003	875,729.43	890.17	0.05
		Base	101.725495		874,839.26	101.829003	875,729.43	890.17	0.05
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9						25 Jun 2025		
	1,060,000.000	Local	102.570812		1,087,250.61	99.768770	1,057,548.96	-29,701.65	0.06
		Base	102.570812		1,087,250.61	99.768770	1,057,548.96	-29,701.65	0.05
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	311,556.720	Local	26.000001		81,004.75	0.500000	1,557.78	-79,446.97	0.00
		Base	26.000001		81,004.75	0.500000	1,557.78	-79,446.97	0.00
52474MAA7	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS7 A1 144A						25 Nov 2059		
	1,743,198.100	Local	98.515025		1,717,312.05	100.284830	1,748,163.25	30,851.20	0.09
Original Face:	2,150,000.000	Base	98.515025		1,717,312.05	100.284830	1,748,163.25	30,851.20	0.09
52475FAF0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS5 A1 144A						25 May 2059		
	812,753.450	Local	100.119665		813,726.03	100.228640	814,611.73	885.70	0.04
Original Face:	1,250,000.000	Base	100.119665		813,726.03	100.228640	814,611.73	885.70	0.04
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A						25 Jun 2060		
	746,735.890	Local	100.615523		751,332.22	101.096500	754,923.85	3,591.63	0.04
Original Face:	880,000.000	Base	100.615523		751,332.22	101.096500	754,923.85	3,591.63	0.04
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5						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						30 Apr 2024		
	60,000.000	Local	100.000000		60,000.00	106.230000	63,738.00	3,738.00	0.00
		Base	100.000000		60,000.00	106.230000	63,738.00	3,738.00	0.00
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75						29 Nov 2027		

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	110,000.000	Local		96.074127	105,681.54	113.240009	124,564.01	18,882.47	0.01
		Base		96.074127	105,681.54	113.240009	124,564.01	18,882.47	0.01
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B						01 Mar 2027		
	1,458,765.850	Local		98.343141	1,434,596.16	98.575000	1,437,978.44	3,382.28	0.08
		Base		98.343141	1,434,596.16	98.575000	1,437,978.44	3,382.28	0.07
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR						07 Nov 2028		
	200,000.000	Local		100.000000	200,000.00	106.875236	213,750.47	13,750.47	0.01
		Base		100.000000	200,000.00	106.875236	213,750.47	13,750.47	0.01
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375						22 Mar 2028		
	200,000.000	Local		99.762680	199,525.36	112.267176	224,534.35	25,008.99	0.01
		Base		99.762680	199,525.36	112.267176	224,534.35	25,008.99	0.01
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5						04 Nov 2024		
	250,000.000	Local		99.812928	249,532.32	107.766489	269,416.22	19,883.90	0.01
		Base		99.812928	249,532.32	107.766489	269,416.22	19,883.90	0.01
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9						12 Mar 2024		
	200,000.000	Local		99.931550	199,863.10	105.648948	211,297.90	11,434.80	0.01
		Base		99.931550	199,863.10	105.648948	211,297.90	11,434.80	0.01
53948QAA4	LOANPAL SOLAR LOAN LTD. LPSLT 2021 2GS A 144A						20 Mar 2048		
	783,237.470	Local		99.991291	783,169.26	99.180130	776,815.94	-6,353.32	0.04
Original Face:	910,000.000	Base		99.991291	783,169.26	99.180130	776,815.94	-6,353.32	0.04
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1						15 Jan 2023		
	40,000.000	Local		100.119850	40,047.94	101.830528	40,732.21	684.27	0.00
		Base		100.119850	40,047.94	101.830528	40,732.21	684.27	0.00
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55						15 Jan 2026		
	270,000.000	Local		108.529867	293,030.64	108.300402	292,411.09	-619.55	0.02
		Base		108.529867	293,030.64	108.300402	292,411.09	-619.55	0.02
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5						15 May 2036		
	100,000.000	Local		105.556650	105,556.65	122.212932	122,212.93	16,656.28	0.01
		Base		105.556650	105,556.65	122.212932	122,212.93	16,656.28	0.01
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5						15 Apr 2030		

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	120,000.000	Local		99.587842	119,505.41	116.189843	139,427.81	19,922.40	0.01
		Base		99.587842	119,505.41	116.189843	139,427.81	19,922.40	0.01
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
	30,000.000	Local		115.901067	34,770.32	126.503400	37,951.02	3,180.70	0.00
		Base		115.901067	34,770.32	126.503400	37,951.02	3,180.70	0.00
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875					5.875000	01 Feb 2029		
	70,000.000	Local		100.254143	70,177.90	104.835000	73,384.50	3,206.60	0.00
		Base		100.254143	70,177.90	104.835000	73,384.50	3,206.60	0.00
55293AAL1	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 D 144A					1.610000	15 May 2023		
	470,000.000	Local		100.000000	470,000.00	98.403980	462,498.71	-7,501.29	0.03
Original Face:	470,000.000	Base		100.000000	470,000.00	98.403980	462,498.71	-7,501.29	0.02
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN						30 Dec 2026		
	1,372,119.840	Local		100.318783	1,376,493.92	99.317300	1,362,752.38	-13,741.54	0.07
		Base		100.318783	1,376,493.92	99.317300	1,362,752.38	-13,741.54	0.07
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875					4.875000	01 Jun 2025		
	50,000.000	Local		101.423940	50,711.97	109.458898	54,729.45	4,017.48	0.00
		Base		101.423940	50,711.97	109.458898	54,729.45	4,017.48	0.00
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	180,000.000	Local		98.964478	178,136.06	112.241308	202,034.35	23,898.29	0.01
		Base		98.964478	178,136.06	112.241308	202,034.35	23,898.29	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	250,000.000	Local		99.389968	248,474.92	115.756487	289,391.22	40,916.30	0.02
		Base		99.389968	248,474.92	115.756487	289,391.22	40,916.30	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	640,000.000	Local		107.667795	689,073.89	114.282721	731,409.41	42,335.52	0.04
		Base		107.667795	689,073.89	114.282721	731,409.41	42,335.52	0.04
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	150,000.000	Local		98.780087	148,170.13	128.104519	192,156.78	43,986.65	0.01
		Base		98.780087	148,170.13	128.104519	192,156.78	43,986.65	0.01
55910RAB9	MCAFFEE LLC 2021 USD TERM LOAN B						27 Jul 2028		

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		1,236,900.000	Local 99.047710	1,225,121.13	99.791700	1,234,323.54	9,202.41	0.07
			Base 99.047710	1,225,121.13	99.791700	1,234,323.54	9,202.41	0.06
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7				2.700000	01 Apr 2025		
		150,000.000	Local 99.963013	149,944.52	104.027242	156,040.86	6,096.34	0.01
			Base 99.963013	149,944.52	104.027242	156,040.86	6,096.34	0.01
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2				3.200000	01 Apr 2030		
		90,000.000	Local 99.769533	89,792.58	107.791201	97,012.08	7,219.50	0.01
			Base 99.769533	89,792.58	107.791201	97,012.08	7,219.50	0.01
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375				2.375000	16 Jul 2040		
		500,000.000	Local 98.572888	492,864.44	95.481365	477,406.83	-15,457.61	0.03
			Base 98.572888	492,864.44	95.481365	477,406.83	-15,457.61	0.02
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050		
		40,000.000	Local 120.677075	48,270.83	120.626454	48,250.58	-20.25	0.00
			Base 120.677075	48,270.83	120.626454	48,250.58	-20.25	0.00
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				0.401880	25 May 2037		
		1,096,994.620	Local 93.769203	1,028,643.11	92.658380	1,016,457.44	-12,185.67	0.06
Original Face:		10,140,000.000	Base 93.769203	1,028,643.11	92.658380	1,016,457.44	-12,185.67	0.05
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.700000	30 Jan 2026		
		310,000.000	Local 102.532423	317,850.51	107.638594	333,679.64	15,829.13	0.02
			Base 102.532423	317,850.51	107.638594	333,679.64	15,829.13	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5				3.500000	01 Mar 2027		
		60,000.000	Local 107.713833	64,628.30	108.072647	64,843.59	215.29	0.00
			Base 107.713833	64,628.30	108.072647	64,843.59	215.29	0.00
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625				3.625000	01 Sep 2049		
		30,000.000	Local 111.268600	33,380.58	110.758413	33,227.52	-153.06	0.00
			Base 111.268600	33,380.58	110.758413	33,227.52	-153.06	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45				1.450000	01 Sep 2025		
		50,000.000	Local 99.695020	49,847.51	100.936906	50,468.45	620.94	0.00
			Base 99.695020	49,847.51	100.936906	50,468.45	620.94	0.00
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125				2.125000	01 Mar 2030		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	350,000.000	Local		101.136554	353,977.94	99.640958	348,743.35	-5,234.59	0.02
		Base		101.136554	353,977.94	99.640958	348,743.35	-5,234.59	0.02
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	190,000.000	Local		106.181105	201,744.10	106.052479	201,499.71	-244.39	0.01
		Base		106.181105	201,744.10	106.052479	201,499.71	-244.39	0.01
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
	190,000.000	Local		111.079026	211,050.15	108.515042	206,178.58	-4,871.57	0.01
		Base		111.079026	211,050.15	108.515042	206,178.58	-4,871.57	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	180,000.000	Local		99.373439	178,872.19	110.615300	199,107.54	20,235.35	0.01
		Base		99.373439	178,872.19	110.615300	199,107.54	20,235.35	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	710,000.000	Local		116.602675	827,878.99	121.464936	862,401.05	34,522.06	0.05
		Base		116.602675	827,878.99	121.464936	862,401.05	34,522.06	0.04
58503UAC7	MEDLINE BORROWER, LP USD TERM LOAN B						23 Oct 2028		
	810,000.000	Local		99.600567	806,764.59	99.895800	809,155.98	2,391.39	0.04
		Base		99.600567	806,764.59	99.895800	809,155.98	2,391.39	0.04
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					5.875000	18 May 2030		
	200,000.000	Local		118.682620	237,365.24	121.125000	242,250.00	4,884.76	0.01
		Base		118.682620	237,365.24	121.125000	242,250.00	4,884.76	0.01
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
	340,000.000	Local		99.629668	338,740.87	98.068376	333,432.48	-5,308.39	0.02
		Base		99.629668	338,740.87	98.068376	333,432.48	-5,308.39	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
	190,000.000	Local		99.263384	188,600.43	95.857083	182,128.46	-6,471.97	0.01
		Base		99.263384	188,600.43	95.857083	182,128.46	-6,471.97	0.01
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					1.031880	25 Jul 2035		
	1,011,747.280	Local		99.836008	1,010,088.10	99.796700	1,009,690.40	-397.70	0.05
Original Face:	2,200,000.000	Base		99.836008	1,010,088.10	99.796700	1,009,690.40	-397.70	0.05
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	760,000.000	Local		102.294172	777,435.71	122.978486	934,636.49	157,200.78	0.05
		Base		102.294172	777,435.71	122.978486	934,636.49	157,200.78	0.05
59408UAB3	MICHAELS COMPANIES, INC. 2021 TERM LOAN B						15 Apr 2028		
	168,900.630	Local		99.096427	167,374.49	98.900000	167,042.72	-331.77	0.01
		Base		99.096427	167,374.49	98.900000	167,042.72	-331.77	0.01
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	70,000.000	Local		98.903014	69,232.11	104.731909	73,312.34	4,080.23	0.00
		Base		98.903014	69,232.11	104.731909	73,312.34	4,080.23	0.00
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.400000	08 Aug 2026		
	1,190,000.000	Local		97.765480	1,163,409.21	104.704513	1,245,983.70	82,574.49	0.07
		Base		97.765480	1,163,409.21	104.704513	1,245,983.70	82,574.49	0.06
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.450000	08 Aug 2036		
	10,000.000	Local		99.670500	9,967.05	115.344915	11,534.49	1,567.44	0.00
		Base		99.670500	9,967.05	115.344915	11,534.49	1,567.44	0.00
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
	330,000.000	Local		99.948530	329,830.15	100.012136	330,040.05	209.90	0.02
		Base		99.948530	329,830.15	100.012136	330,040.05	209.90	0.02
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	370,000.000	Local		99.902851	369,640.55	104.097584	385,161.06	15,520.51	0.02
		Base		99.902851	369,640.55	104.097584	385,161.06	15,520.51	0.02
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	1,660,000.000	Local		105.563758	1,752,358.38	109.040894	1,810,078.84	57,720.46	0.10
		Base		105.563758	1,752,358.38	109.040894	1,810,078.84	57,720.46	0.09
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525					2.525000	01 Jun 2050		
	3,000.000	Local		100.575333	3,017.26	97.906137	2,937.18	-80.08	0.00
		Base		100.575333	3,017.26	97.906137	2,937.18	-80.08	0.00
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675					2.675000	01 Jun 2060		
	10,000.000	Local		95.556700	9,555.67	100.136957	10,013.70	458.03	0.00
		Base		95.556700	9,555.67	100.136957	10,013.70	458.03	0.00
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		

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		17,000.000	Local 97.260941	16,534.36	106.603100	18,122.53	1,588.17	0.00	
			Base 97.260941	16,534.36	106.603100	18,122.53	1,588.17	0.00	
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041				3.041000	17 Mar 2062			
		50,000.000	Local 95.543580	47,771.79	107.470944	53,735.47	5,963.68	0.00	
			Base 95.543580	47,771.79	107.470944	53,735.47	5,963.68	0.00	
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B					01 Oct 2027			
		919,962.910	Local 99.039565	911,127.26	100.187500	921,687.84	10,560.58	0.05	
			Base 99.039565	911,127.26	100.187500	921,687.84	10,560.58	0.05	
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5				6.500000	20 Jun 2027			
		320,000.000	Local 98.972872	316,713.19	106.750000	341,600.00	24,886.81	0.02	
Original Face:		320,000.000	Base 98.972872	316,713.19	106.750000	341,600.00	24,886.81	0.02	
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A				3.576592	25 Jun 2056			
		1,580,000.000	Local 99.724299	1,575,643.92	102.307870	1,616,464.35	40,820.43	0.09	
Original Face:		1,580,000.000	Base 99.724299	1,575,643.92	102.307870	1,616,464.35	40,820.43	0.08	
59981BAH7	MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A				3.250000	25 Jul 2059			
		1,090,000.000	Local 105.074667	1,145,313.87	103.853610	1,132,004.35	-13,309.52	0.06	
Original Face:		1,090,000.000	Base 105.074667	1,145,313.87	103.853610	1,132,004.35	-13,309.52	0.06	
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998				2.998000	22 Feb 2022			
		130,000.000	Local 100.019269	130,025.05	100.355716	130,462.43	437.38	0.01	
			Base 100.019269	130,025.05	100.355716	130,462.43	437.38	0.01	
60871RAC4	MOLSON COORS BEVERAGE COMPANY GUAR 05/22 3.5				3.500000	01 May 2022			
		20,000.000	Local 100.008500	20,001.70	100.826392	20,165.28	163.58	0.00	
			Base 100.008500	20,001.70	100.826392	20,165.28	163.58	0.00	
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5				1.500000	04 May 2025			
		630,000.000	Local 100.508719	633,204.93	100.134181	630,845.34	-2,359.59	0.03	
			Base 100.508719	633,204.93	100.134181	630,845.34	-2,359.59	0.03	
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030			
		10,000.000	Local 100.000000	10,000.00	114.052079	11,405.21	1,405.21	0.00	
			Base 100.000000	10,000.00	114.052079	11,405.21	1,405.21	0.00	
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR				2.699000	22 Jan 2031			

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		20,000.000	Local 103.849200	20,769.84	102.410170	20,482.03	-287.81	0.00	
			Base 103.849200	20,769.84	102.410170	20,482.03	-287.81	0.00	
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR				3.622000	01 Apr 2031			
		1,780,000.000	Local 103.608854	1,844,237.61	109.076940	1,941,569.53	97,331.92	0.11	
			Base 103.608854	1,844,237.61	109.076940	1,941,569.53	97,331.92	0.10	
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR				2.188000	28 Apr 2026			
		830,000.000	Local 100.060986	830,506.18	102.004618	846,638.33	16,132.15	0.05	
			Base 100.060986	830,506.18	102.004618	846,638.33	16,132.15	0.04	
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1				0.911880	25 Apr 2034			
		418,645.120	Local 99.412247	416,184.52	98.772280	413,505.33	-2,679.19	0.02	
Original Face:		1,290,000.000	Base 99.412247	416,184.52	98.772280	413,505.33	-2,679.19	0.02	
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1				1.001880	25 Aug 2034			
		981,113.920	Local 99.295453	974,201.51	99.457320	975,789.61	1,588.10	0.05	
Original Face:		1,800,000.000	Base 99.295453	974,201.51	99.457320	975,789.61	1,588.10	0.05	
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR				3.772000	24 Jan 2029			
		570,000.000	Local 100.022128	570,126.13	108.899098	620,724.86	50,598.73	0.03	
			Base 100.022128	570,126.13	108.899098	620,724.86	50,598.73	0.03	
61768HBA3	MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B				4.494000	15 Mar 2052			
		1,550,000.000	Local 112.389406	1,742,035.79	111.270010	1,724,685.16	-17,350.63	0.09	
Original Face:		1,550,000.000	Base 112.389406	1,742,035.79	111.270010	1,724,685.16	-17,350.63	0.09	
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7				2.700000	01 May 2025			
		170,000.000	Local 100.333476	170,566.91	103.338020	175,674.63	5,107.72	0.01	
			Base 100.333476	170,566.91	103.338020	175,674.63	5,107.72	0.01	
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025			
		450,000.000	Local 99.868009	449,406.04	100.641566	452,887.05	3,481.01	0.02	
			Base 99.868009	449,406.04	100.641566	452,887.05	3,481.01	0.02	
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A				3.046900	15 Aug 2036			
		990,000.000	Local 102.587700	1,015,618.23	100.470030	994,653.30	-20,964.93	0.05	
Original Face:		990,000.000	Base 102.587700	1,015,618.23	100.470030	994,653.30	-20,964.93	0.05	
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		2.862095	220,667.54	2.832150	218,358.77	-2,308.77	0.01
	7,710,000.000	Base		2.862095	220,667.54	2.832150	218,358.77	-2,308.77	0.01
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A					3.655300	15 Aug 2036		
Original Face:	1,140,000.000	Local		102.587960	1,169,502.74	98.592180	1,123,950.85	-45,551.89	0.06
	1,140,000.000	Base		102.587960	1,169,502.74	98.592180	1,123,950.85	-45,551.89	0.06
63939CAD9	NAVIENT STUDENT LOAN TRUST NAVSL 2014 AA A3 144A					1.709750	15 Oct 2031		
Original Face:	1,970,000.000	Local		101.019773	1,990,089.53	101.601120	2,001,542.06	11,452.53	0.11
	1,970,000.000	Base		101.019773	1,990,089.53	101.601120	2,001,542.06	11,452.53	0.10
63939QAA4	NAVIENT STUDENT LOAN TRUST NAVSL 2016 5A A 144A					1.380000	25 Jun 2065		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
63940HAC7	NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A3 144A					1.452750	25 Jun 2065		
Original Face:	1,506,169.410	Local		101.719149	1,532,062.70	102.907980	1,549,968.52	17,905.82	0.08
	1,690,000.000	Base		101.719149	1,532,062.70	102.907980	1,549,968.52	17,905.82	0.08
63943BAB9	NAVIGATOR AIRCRAFT ABS LLC NAVTR 2021 1 B 144A					3.571000	15 Nov 2046		
Original Face:	630,000.000	Local		99.999454	629,996.56	99.089680	624,264.98	-5,731.58	0.03
	630,000.000	Base		99.999454	629,996.56	99.089680	624,264.98	-5,731.58	0.03
64072UAH5	CSC HOLDINGS LLC 2018 INCREMENTAL TERM B 3						15 Jan 2026		
	159,181.580	Local		98.526249	156,835.64	98.593800	156,943.17	107.53	0.01
		Base		98.526249	156,835.64	98.593800	156,943.17	107.53	0.01
64072UAK8	CSC HOLDINGS, LLC 2019 TERM LOAN B5						15 Apr 2027		
	88,425.000	Local		100.281357	88,673.79	98.666700	87,246.03	-1,427.76	0.00
		Base		100.281357	88,673.79	98.666700	87,246.03	-1,427.76	0.00
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059		
Original Face:	777,398.200	Local		100.000000	777,398.20	100.029870	777,630.41	232.21	0.04
	1,140,000.000	Base		100.000000	777,398.20	100.029870	777,630.41	232.21	0.04
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		
Original Face:	797,462.850	Local		110.630392	882,236.28	107.226370	855,090.47	-27,145.81	0.05
	890,000.000	Base		110.630392	882,236.28	107.226370	855,090.47	-27,145.81	0.04
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		

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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:	662,591.500	Local	103.400616	685,123.69	104.810150	694,463.15	9,339.46	0.04	
	2,040,000.000	Base	103.400616	685,123.69	104.810150	694,463.15	9,339.46	0.04	
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A					1.516260	27 Nov 2056		
Original Face:	420,950.620	Local	100.000000	420,950.62	98.759800	415,729.99	-5,220.63	0.02	
	480,000.000	Base	100.000000	420,950.62	98.759800	415,729.99	-5,220.63	0.02	
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
	220,000.000	Local	99.928527	219,842.76	98.578057	216,871.73	-2,971.03	0.01	
		Base	99.928527	219,842.76	98.578057	216,871.73	-2,971.03	0.01	
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 4.35					4.350000	01 Apr 2023		
	185,000.000	Local	100.547768	186,013.37	103.000000	190,550.00	4,536.63	0.01	
		Base	100.547768	186,013.37	103.000000	190,550.00	4,536.63	0.01	
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4						18 Sep 2026		
	1,161,391.020	Local	99.374624	1,154,127.96	99.732100	1,158,279.65	4,151.69	0.06	
		Base	99.374624	1,154,127.96	99.732100	1,158,279.65	4,151.69	0.06	
654106AH6	NIKE INC SR UNSECURED 03/25 2.4					2.400000	27 Mar 2025		
	160,000.000	Local	103.967250	166,347.60	103.568347	165,709.36	-638.24	0.01	
		Base	103.967250	166,347.60	103.568347	165,709.36	-638.24	0.01	
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
	260,000.000	Local	106.815304	277,719.79	106.006378	275,616.58	-2,103.21	0.01	
		Base	106.815304	277,719.79	106.006378	275,616.58	-2,103.21	0.01	
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	130,000.000	Local	99.414331	129,238.63	109.077783	141,801.12	12,562.49	0.01	
		Base	99.414331	129,238.63	109.077783	141,801.12	12,562.49	0.01	
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
	670,000.000	Local	108.657907	728,007.98	113.470560	760,252.75	32,244.77	0.04	
		Base	108.657907	728,007.98	113.470560	760,252.75	32,244.77	0.04	
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	99.649000	199,298.00	-702.00	0.01	
		Base	100.000000	200,000.00	99.649000	199,298.00	-702.00	0.01	
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143					7.143000	23 Feb 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	98.130000	196,260.00	-3,740.00	0.01
		Base	100.000000		200,000.00	98.130000	196,260.00	-3,740.00	0.01
654744AA9	NISSAN MOTOR CO SR UNSECURED 144A 09/23 3.043					3.043000	15 Sep 2023		
	460,000.000	Local	100.000000		460,000.00	102.618884	472,046.87	12,046.87	0.03
		Base	100.000000		460,000.00	102.618884	472,046.87	12,046.87	0.02
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	104.864840	996,215.98	46,215.98	0.05
		Base	100.000000		950,000.00	104.864840	996,215.98	46,215.98	0.05
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345					4.345000	17 Sep 2027		
	1,030,000.000	Local	100.000000		1,030,000.00	108.024985	1,112,657.35	82,657.35	0.06
		Base	100.000000		1,030,000.00	108.024985	1,112,657.35	82,657.35	0.06
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	190,000.000	Local	97.625037		185,487.57	104.207143	197,993.57	12,506.00	0.01
		Base	97.625037		185,487.57	104.207143	197,993.57	12,506.00	0.01
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	800,000.000	Local	103.077289		824,618.31	107.102758	856,822.06	32,203.75	0.05
		Base	103.077289		824,618.31	107.102758	856,822.06	32,203.75	0.04
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	220,000.000	Local	126.755645		278,862.42	140.544587	309,198.09	30,335.67	0.02
		Base	126.755645		278,862.42	140.544587	309,198.09	30,335.67	0.02
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 2030		
	140,000.000	Local	99.686686		139,561.36	106.319042	148,846.66	9,285.30	0.01
		Base	99.686686		139,561.36	106.319042	148,846.66	9,285.30	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	260,000.000	Local	101.577758		264,102.17	112.681038	292,970.70	28,868.53	0.02
		Base	101.577758		264,102.17	112.681038	292,970.70	28,868.53	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	1,130,000.000	Local	109.065482		1,232,439.95	114.428432	1,293,041.28	60,601.33	0.07
		Base	109.065482		1,232,439.95	114.428432	1,293,041.28	60,601.33	0.07
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		

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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 108.861678	195,951.02	120.043197	216,077.75	20,126.73	0.01	
			Base 108.861678	195,951.02	120.043197	216,077.75	20,126.73	0.01	
670857AA9	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A				1.101000	25 May 2061			
		961,531.750	Local 99.999812	961,529.94	99.154420	953,401.23	-8,128.71	0.05	
Original Face:		1,130,000.000	Base 99.999812	961,529.94	99.154420	953,401.23	-8,128.71	0.05	
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.500000	22 Oct 2025			
		280,000.000	Local 98.709207	276,385.78	105.486000	295,360.80	18,975.02	0.02	
			Base 98.709207	276,385.78	105.486000	295,360.80	18,975.02	0.02	
67091TAD7	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/31 3.75				3.750000	23 Jun 2031			
		330,000.000	Local 99.392688	327,995.87	97.040000	320,232.00	-7,763.87	0.02	
			Base 99.392688	327,995.87	97.040000	320,232.00	-7,763.87	0.02	
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125				5.125000	23 Jun 2051			
		290,000.000	Local 98.254014	284,936.64	94.321600	273,532.64	-11,404.00	0.01	
			Base 98.254014	284,936.64	94.321600	273,532.64	-11,404.00	0.01	
67114JAA8	ONSLow BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A				1.054000	25 Jul 2061			
		441,045.340	Local 99.998631	441,039.30	98.653070	435,104.77	-5,934.53	0.02	
Original Face:		480,000.000	Base 99.998631	441,039.30	98.653070	435,104.77	-5,934.53	0.02	
67115DAA0	ONSLow BAY FINANCIAL LLC OBX 2021 NQM4 A1 144A				1.957000	25 Oct 2061			
		465,528.750	Local 99.998554	465,522.02	99.620320	463,761.23	-1,760.79	0.03	
Original Face:		480,000.000	Base 99.998554	465,522.02	99.620320	463,761.23	-1,760.79	0.02	
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A				1.850000	20 Nov 2050			
		990,918.810	Local 99.996202	990,881.17	99.069830	981,701.58	-9,179.59	0.05	
Original Face:		1,010,000.000	Base 99.996202	990,881.17	99.069830	981,701.58	-9,179.59	0.05	
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625000	15 Jun 2045			
		190,000.000	Local 83.997689	159,595.61	103.750000	197,125.00	37,529.39	0.01	
			Base 83.997689	159,595.61	103.750000	197,125.00	37,529.39	0.01	
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4				3.400000	15 Apr 2026			
		480,000.000	Local 101.698950	488,154.96	102.500000	492,000.00	3,845.04	0.03	
			Base 101.698950	488,154.96	102.500000	492,000.00	3,845.04	0.03	
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.400000	15 Apr 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
		190,000.000	Local 88.776321	168,675.01	102.500000	194,750.00	26,074.99	0.01
			Base 88.776321	168,675.01	102.500000	194,750.00	26,074.99	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047		
		620,000.000	Local 89.649515	555,826.99	98.000000	607,600.00	51,773.01	0.03
			Base 89.649515	555,826.99	98.000000	607,600.00	51,773.01	0.03
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.000000	15 Feb 2027		
		230,000.000	Local 99.518013	228,891.43	101.500000	233,450.00	4,558.57	0.01
			Base 99.518013	228,891.43	101.500000	233,450.00	4,558.57	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.200000	15 Mar 2048		
		260,000.000	Local 83.148069	216,184.98	100.000000	260,000.00	43,815.02	0.01
			Base 83.148069	216,184.98	100.000000	260,000.00	43,815.02	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2				3.200000	15 Aug 2026		
		230,000.000	Local 100.749417	231,723.66	103.051500	237,018.45	5,294.79	0.01
			Base 100.749417	231,723.66	103.051500	237,018.45	5,294.79	0.01
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95				6.950000	01 Jul 2024		
		660,000.000	Local 109.273223	721,203.27	110.896000	731,913.60	10,710.33	0.04
			Base 109.273223	721,203.27	110.896000	731,913.60	10,710.33	0.04
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55				5.550000	15 Mar 2026		
		230,000.000	Local 107.207561	246,577.39	111.330000	256,059.00	9,481.61	0.01
			Base 107.207561	246,577.39	111.330000	256,059.00	9,481.61	0.01
674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5				7.500000	01 May 2031		
		140,000.000	Local 106.789279	149,504.99	131.562500	184,187.50	34,682.51	0.01
			Base 106.789279	149,504.99	131.562500	184,187.50	34,682.51	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875				7.875000	15 Sep 2031		
		40,000.000	Local 128.782850	51,513.14	133.500000	53,400.00	1,886.86	0.00
			Base 128.782850	51,513.14	133.500000	53,400.00	1,886.86	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036		
		320,000.000	Local 120.711628	386,277.21	127.500000	408,000.00	21,722.79	0.02
			Base 120.711628	386,277.21	127.500000	408,000.00	21,722.79	0.02
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5				4.500000	15 Jul 2044		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	80,000.000	Local		84.943388	67,954.71	103.000000	82,400.00	14,445.29	0.00
		Base		84.943388	67,954.71	103.000000	82,400.00	14,445.29	0.00
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	350,000.000	Local		109.505431	383,269.01	129.750000	454,125.00	70,855.99	0.02
		Base		109.505431	383,269.01	129.750000	454,125.00	70,855.99	0.02
674599ED3	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625					6.625000	01 Sep 2030		
	380,000.000	Local		100.000000	380,000.00	123.750000	470,250.00	90,250.00	0.03
		Base		100.000000	380,000.00	123.750000	470,250.00	90,250.00	0.02
68245XAH2	1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875					3.875000	15 Jan 2028		
	40,000.000	Local		100.213300	40,085.32	101.276000	40,510.40	425.08	0.00
		Base		100.213300	40,085.32	101.276000	40,510.40	425.08	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	98.970000	49,485.00	-515.00	0.00
		Base		100.000000	50,000.00	98.970000	49,485.00	-515.00	0.00
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.200000	15 Oct 2017		
	0.000	Local		0.000000	259.18	0.000000	0.00	-259.18	0.00
		Base		0.000000	259.18	0.000000	0.00	-259.18	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	930,000.000	Local		99.959169	929,620.27	99.266823	923,181.45	-6,438.82	0.05
		Base		99.959169	929,620.27	99.266823	923,181.45	-6,438.82	0.05
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
	1,030,000.000	Local		100.274641	1,032,828.80	100.747492	1,037,699.17	4,870.37	0.06
		Base		100.274641	1,032,828.80	100.747492	1,037,699.17	4,870.37	0.05
68560EAA6	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/26 1.875					1.875000	11 May 2026		
	660,000.000	Local		99.904412	659,369.12	98.539000	650,357.40	-9,011.72	0.04
		Base		99.904412	659,369.12	98.539000	650,357.40	-9,011.72	0.03
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875					2.875000	11 May 2031		
	630,000.000	Local		98.881805	622,955.37	97.750000	615,825.00	-7,130.37	0.03
		Base		98.881805	622,955.37	97.750000	615,825.00	-7,130.37	0.03
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		

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WESTERN ASSET MANAGEMENT COMPANY

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	120,000.000	Local	99.999042	119,998.85	101.703480	122,044.18	2,045.33	0.01	
		Base	99.999042	119,998.85	101.703480	122,044.18	2,045.33	0.01	
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
	475,196.200	Local	99.999680	475,194.68	99.727820	473,902.81	-1,291.87	0.03	
Original Face:	480,000.000	Base	99.999680	475,194.68	99.727820	473,902.81	-1,291.87	0.02	
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	99.998613	449,993.76	100.000281	450,001.26	7.50	0.02	
		Base	99.998613	449,993.76	100.000281	450,001.26	7.50	0.02	
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	140,000.000	Local	100.086300	140,120.82	96.610580	135,254.81	-4,866.01	0.01	
		Base	100.086300	140,120.82	96.610580	135,254.81	-4,866.01	0.01	
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	170,000.000	Local	99.909382	169,845.95	95.307264	162,022.35	-7,823.60	0.01	
		Base	99.909382	169,845.95	95.307264	162,022.35	-7,823.60	0.01	
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	40,000.000	Local	99.528475	39,811.39	92.956165	37,182.47	-2,628.92	0.00	
		Base	99.528475	39,811.39	92.956165	37,182.47	-2,628.92	0.00	
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	80,000.000	Local	99.387613	79,510.09	92.953359	74,362.69	-5,147.40	0.00	
		Base	99.387613	79,510.09	92.953359	74,362.69	-5,147.40	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	110.151000	363,498.30	33,498.30	0.02	
Original Face:	330,000.000	Base	100.000000	330,000.00	110.151000	363,498.30	33,498.30	0.02	
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252					2.252000	29 Sep 2032		
	460,000.000	Local	99.818550	459,165.33	94.875000	436,425.00	-22,740.33	0.02	
		Base	99.818550	459,165.33	94.875000	436,425.00	-22,740.33	0.02	
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	11,000.000	Local	100.319000	11,035.09	102.192004	11,241.12	206.03	0.00	
		Base	100.319000	11,035.09	102.192004	11,241.12	206.03	0.00	
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5					5.500000	15 Feb 2024		
	40,000.000	Local	100.127225	40,050.89	107.249276	42,899.71	2,848.82	0.00	
		Base	100.127225	40,050.89	107.249276	42,899.71	2,848.82	0.00	
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5					4.500000	15 Mar 2023		
	20,000.000	Local	99.721700	19,944.34	103.206938	20,641.39	697.05	0.00	
		Base	99.721700	19,944.34	103.206938	20,641.39	697.05	0.00	
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		
	50,000.000	Local	93.364880	46,682.44	100.625000	50,312.50	3,630.06	0.00	
		Base	93.364880	46,682.44	100.625000	50,312.50	3,630.06	0.00	
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35					1.350000	01 Jun 2023		
	250,000.000	Local	99.956652	249,891.63	100.820615	252,051.54	2,159.91	0.01	
		Base	99.956652	249,891.63	100.820615	252,051.54	2,159.91	0.01	
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
	260,000.000	Local	99.986008	259,963.62	101.265152	263,289.40	3,325.78	0.01	
		Base	99.986008	259,963.62	101.265152	263,289.40	3,325.78	0.01	
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030		
	500,000.000	Local	106.265492	531,327.46	101.669044	508,345.22	-22,982.24	0.03	
		Base	106.265492	531,327.46	101.669044	508,345.22	-22,982.24	0.03	
70455DAG9	PCI GAMING AUTHORITY TERM LOAN						29 May 2026		
	128,278.850	Local	100.067470	128,365.40	99.515600	127,657.47	-707.93	0.01	
		Base	100.067470	128,365.40	99.515600	127,657.47	-707.93	0.01	
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625000	15 Jun 2035		
	510,000.000	Local	100.314945	511,606.22	96.079500	490,005.45	-21,600.77	0.03	
		Base	100.314945	511,606.22	96.079500	490,005.45	-21,600.77	0.03	
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049		
	100,000.000	Local	104.370630	104,370.63	105.261974	105,261.97	891.34	0.01	
		Base	104.370630	104,370.63	105.261974	105,261.97	891.34	0.01	
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25					2.250000	19 Mar 2025		

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	30,000.000	Local		103.736367	31,120.91	103.371109	31,011.33	-109.58	0.00
		Base		103.736367	31,120.91	103.371109	31,011.33	-109.58	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
	40,000.000	Local		106.443975	42,577.59	104.770501	41,908.20	-669.39	0.00
		Base		106.443975	42,577.59	104.770501	41,908.20	-669.39	0.00
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	340,000.000	Local		99.911532	339,699.21	100.135895	340,462.04	762.83	0.02
		Base		99.911532	339,699.21	100.135895	340,462.04	762.83	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
	270,000.000	Local		99.636041	269,017.31	97.079282	262,114.06	-6,903.25	0.01
		Base		99.636041	269,017.31	97.079282	262,114.06	-6,903.25	0.01
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625000	18 Nov 2050		
	390,000.000	Local		131.018197	510,970.97	140.501000	547,953.90	36,982.93	0.03
		Base		131.018197	510,970.97	140.501000	547,953.90	36,982.93	0.03
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
	860,000.000	Local		102.370694	880,387.97	99.501000	855,708.60	-24,679.37	0.05
		Base		102.370694	880,387.97	99.501000	855,708.60	-24,679.37	0.04
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25					7.250000	17 Mar 2044		
	350,000.000	Local		91.077400	318,770.90	110.750000	387,625.00	68,854.10	0.02
		Base		91.077400	318,770.90	110.750000	387,625.00	68,854.10	0.02
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25					6.250000	17 Mar 2024		
	482,000.000	Local		101.190780	487,739.56	108.000000	520,560.00	32,820.44	0.03
		Base		101.190780	487,739.56	108.000000	520,560.00	32,820.44	0.03
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099		
	280,000.000	Local		101.899964	285,319.90	99.250000	277,900.00	-7,419.90	0.02
		Base		101.899964	285,319.90	99.250000	277,900.00	-7,419.90	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
	240,000.000	Local		100.597250	241,433.40	116.400000	279,360.00	37,926.60	0.02
		Base		100.597250	241,433.40	116.400000	279,360.00	37,926.60	0.01
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		

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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
	3,353,000.000	Local	103.556644	3,472,254.29	107.500000	3,604,475.00	132,220.71	0.20	
		Base	103.556644	3,472,254.29	107.500000	3,604,475.00	132,220.71	0.19	
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	220,000.000	Local	98.603459	216,927.61	107.625000	236,775.00	19,847.39	0.01	
		Base	98.603459	216,927.61	107.625000	236,775.00	19,847.39	0.01	
71647NB7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5					5.500000	10 Jun 2051		
	330,000.000	Local	96.471652	318,356.45	92.750000	306,075.00	-12,281.45	0.02	
		Base	96.471652	318,356.45	92.750000	306,075.00	-12,281.45	0.02	
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.500000	27 Jun 2044		
	40,000.000	Local	101.664225	40,665.69	83.983500	33,593.40	-7,072.29	0.00	
		Base	101.664225	40,665.69	83.983500	33,593.40	-7,072.29	0.00	
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375000	23 Jan 2045		
	300,000.000	Local	99.331913	297,995.74	86.850000	260,550.00	-37,445.74	0.01	
		Base	99.331913	297,995.74	86.850000	260,550.00	-37,445.74	0.01	
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875000	04 Aug 2026		
	20,000.000	Local	99.902900	19,980.58	109.950000	21,990.00	2,009.42	0.00	
		Base	99.902900	19,980.58	109.950000	21,990.00	2,009.42	0.00	
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	280,000.000	Local	102.173125	286,084.75	105.474047	295,327.33	9,242.58	0.02	
		Base	102.173125	286,084.75	105.474047	295,327.33	9,242.58	0.02	
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
	430,000.000	Local	99.571814	428,158.80	98.800118	424,840.51	-3,318.29	0.02	
		Base	99.571814	428,158.80	98.800118	424,840.51	-3,318.29	0.02	
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	260,000.000	Local	99.905546	259,754.42	98.072100	254,987.46	-4,766.96	0.01	
		Base	99.905546	259,754.42	98.072100	254,987.46	-4,766.96	0.01	
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.900000	15 Nov 2021		
	0.000	Local	0.000000	1,963.44	0.000000	0.00	-1,963.44	0.00	
		Base	0.000000	1,963.44	0.000000	0.00	-1,963.44	0.00	
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	90,000.000	Local		98.716556	88,844.90	116.292737	104,663.46	15,818.56	0.01
		Base		98.716556	88,844.90	116.292737	104,663.46	15,818.56	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		99.805500	9,980.55	101.263431	10,126.34	145.79	0.00
		Base		99.805500	9,980.55	101.263431	10,126.34	145.79	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	260,000.000	Local		99.643092	259,072.04	101.427442	263,711.35	4,639.31	0.01
		Base		99.643092	259,072.04	101.427442	263,711.35	4,639.31	0.01
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	190,000.000	Local		99.476963	189,006.23	97.955294	186,115.06	-2,891.17	0.01
		Base		99.476963	189,006.23	97.955294	186,115.06	-2,891.17	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
	180,000.000	Local		99.849811	179,729.66	100.440458	180,792.82	1,063.16	0.01
		Base		99.849811	179,729.66	100.440458	180,792.82	1,063.16	0.01
71911KAC8	PAREXEL INTERNATIONAL CORP 2021 1ST LIEN TERM LOAN						15 Nov 2028		
	270,000.000	Local		99.505385	268,664.54	99.937500	269,831.25	1,166.71	0.01
		Base		99.505385	268,664.54	99.937500	269,831.25	1,166.71	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		
	665,518.000	Local		100.214113	666,942.96	99.285700	660,764.20	-6,178.76	0.04
		Base		100.214113	666,942.96	99.285700	660,764.20	-6,178.76	0.03
71913BAH5	PHOENIX GUARANTOR INC 2021 TERM LOAN B						05 Mar 2026		
	496,256.240	Local		98.718293	489,895.69	99.285700	492,711.48	2,815.79	0.03
		Base		98.718293	489,895.69	99.285700	492,711.48	2,815.79	0.03
72165NBH1	PILOT TRAVEL CENTERS LLC 2021 TERM LOAN B						04 Aug 2028		
	1,470,000.000	Local		99.516333	1,462,890.10	99.319400	1,459,995.18	-2,894.92	0.08
		Base		99.516333	1,462,890.10	99.319400	1,459,995.18	-2,894.92	0.08
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		

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	370,000.000	Local	99.985730	369,947.20	96.196916	355,928.59	-14,018.61	0.02	
		Base	99.985730	369,947.20	96.196916	355,928.59	-14,018.61	0.02	
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125				1.125000	15 Jan 2026			
	90,000.000	Local	99.984456	89,986.01	97.168809	87,451.93	-2,534.08	0.00	
		Base	99.984456	89,986.01	97.168809	87,451.93	-2,534.08	0.00	
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75				5.750000	15 Apr 2026			
	130,000.000	Local	101.383369	131,798.38	107.367000	139,577.10	7,778.72	0.01	
		Base	101.383369	131,798.38	107.367000	139,577.10	7,778.72	0.01	
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25				1.250000	23 Jun 2025			
	100,000.000	Local	99.942460	99,942.46	98.853344	98,853.34	-1,089.12	0.01	
		Base	99.942460	99,942.46	98.853344	98,853.34	-1,089.12	0.01	
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8				2.800000	25 Mar 2027			
	50,000.000	Local	107.839980	53,919.99	105.814128	52,907.06	-1,012.93	0.00	
		Base	107.839980	53,919.99	105.814128	52,907.06	-1,012.93	0.00	
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3				3.000000	25 Mar 2030			
	150,000.000	Local	99.797440	149,696.16	108.798138	163,197.21	13,501.05	0.01	
		Base	99.797440	149,696.16	108.798138	163,197.21	13,501.05	0.01	
74339VAB4	CLOUDERA, INC. 2021 TERM LOAN					08 Oct 2028			
	280,000.000	Local	99.025225	277,270.63	99.541700	278,716.76	1,446.13	0.02	
		Base	99.025225	277,270.63	99.541700	278,716.76	1,446.13	0.01	
74365PAD0	PROSUS NV SR UNSECURED 144A 08/50 4.027				4.027000	03 Aug 2050			
	630,000.000	Local	106.722811	672,353.71	96.358665	607,059.59	-65,294.12	0.03	
		Base	106.722811	672,353.71	96.358665	607,059.59	-65,294.12	0.03	
74365PAE8	PROSUS NV SR UNSECURED 144A 02/51 3.832				3.832000	08 Feb 2051			
	250,000.000	Local	99.992332	249,980.83	93.591754	233,979.39	-16,001.44	0.01	
		Base	99.992332	249,980.83	93.591754	233,979.39	-16,001.44	0.01	
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061				3.061000	13 Jul 2031			
	1,520,000.000	Local	100.000000	1,520,000.00	97.587670	1,483,332.58	-36,667.42	0.08	
		Base	100.000000	1,520,000.00	97.587670	1,483,332.58	-36,667.42	0.08	
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4				4.000000	14 Mar 2029			

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	360,000.000	Local	99.733642	359,041.11	112.658000	405,568.80	46,527.69	0.02	
		Base	99.733642	359,041.11	112.658000	405,568.80	46,527.69	0.02	
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	1,600,000.000	Local	117.252691	1,876,043.05	131.064000	2,097,024.00	220,980.95	0.11	
		Base	117.252691	1,876,043.05	131.064000	2,097,024.00	220,980.95	0.11	
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4					4.400000	16 Apr 2050		
	420,000.000	Local	107.080436	449,737.83	124.229200	521,762.64	72,024.81	0.03	
		Base	107.080436	449,737.83	124.229200	521,762.64	72,024.81	0.03	
74730DAC7	QATAR ENERGY SR UNSECURED 144A 07/31 2.25					2.250000	12 Jul 2031		
	830,000.000	Local	98.981578	821,547.10	99.056800	822,171.44	624.34	0.04	
		Base	98.981578	821,547.10	99.056800	822,171.44	624.34	0.04	
74730DAD5	QATAR ENERGY SR UNSECURED 144A 07/51 3.3					3.300000	12 Jul 2051		
	540,000.000	Local	100.000000	540,000.00	102.936800	555,858.72	15,858.72	0.03	
		Base	100.000000	540,000.00	102.936800	555,858.72	15,858.72	0.03	
74730DAE3	QATAR ENERGY SR UNSECURED 144A 07/41 3.125					3.125000	12 Jul 2041		
	530,000.000	Local	99.637292	528,077.65	101.061600	535,626.48	7,548.83	0.03	
		Base	99.637292	528,077.65	101.061600	535,626.48	7,548.83	0.03	
74839XAF6	QUIKRETE HLDGS INC TERM LOAN						01 Feb 2027		
	0.000	Local	0.000000	29.70	0.000000	0.00	-29.70	0.00	
		Base	0.000000	29.70	0.000000	0.00	-29.70	0.00	
74839XAG4	QUIKRETE HOLDINGS INC 2021 TERM LOAN B1						11 Jun 2028		
	370,000.000	Local	99.250000	367,225.00	99.614600	368,574.02	1,349.02	0.02	
		Base	99.250000	367,225.00	99.614600	368,574.02	1,349.02	0.02	
74932QAA8	RBSCF TRUST RBSCF 2013 GSP A 144A					3.833600	15 Jan 2032		
	2,110,000.000	Local	103.956655	2,193,485.42	103.553120	2,184,970.83	-8,514.59	0.12	
Original Face:	2,110,000.000	Base	103.956655	2,193,485.42	103.553120	2,184,970.83	-8,514.59	0.11	
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR					1.339000	24 Jun 2026		
	250,000.000	Local	100.000000	250,000.00	98.606667	246,516.67	-3,483.33	0.01	
		Base	100.000000	250,000.00	98.606667	246,516.67	-3,483.33	0.01	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		

& Issue has redenominated but Local is not converted
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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
		170,000.000	Local 98.452659	167,369.52	103.250000	175,525.00	8,155.48	0.01
			Base 98.452659	167,369.52	103.250000	175,525.00	8,155.48	0.01
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875000	01 Jul 2022		
		27,000.000	Local 100.140370	27,037.90	100.625000	27,168.75	130.85	0.00
			Base 100.140370	27,037.90	100.625000	27,168.75	130.85	0.00
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023		
		23,000.000	Local 97.005870	22,311.35	102.250000	23,517.50	1,206.15	0.00
			Base 97.005870	22,311.35	102.250000	23,517.50	1,206.15	0.00
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
		1,020,000.000	Local 103.759211	1,058,343.95	99.821460	1,018,178.89	-40,165.06	0.06
			Base 103.759211	1,058,343.95	99.821460	1,018,178.89	-40,165.06	0.05
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15				3.150000	15 Dec 2024		
		130,000.000	Local 105.509192	137,161.95	104.984835	136,480.29	-681.66	0.01
			Base 105.509192	137,161.95	104.984835	136,480.29	-681.66	0.01
75605VAD4	REALPAGE, INC. 1ST LIEN TERM LOAN					24 Apr 2028		
		860,000.000	Local 100.021144	860,181.84	99.600000	856,560.00	-3,621.84	0.05
			Base 100.021144	860,181.84	99.600000	856,560.00	-3,621.84	0.04
75886AAJ7	ENRGY TRANS LP/REG FIN SR UNSECURED 11/23 4.5				4.500000	01 Nov 2023		
		50,000.000	Local 100.000000	50,000.00	104.761795	52,380.90	2,380.90	0.00
			Base 100.000000	50,000.00	104.761795	52,380.90	2,380.90	0.00
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B					16 Nov 2025		
		540,655.610	Local 100.116701	541,286.56	99.825000	539,709.46	-1,577.10	0.03
			Base 100.116701	541,286.56	99.825000	539,709.46	-1,577.10	0.03
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024		
		140,000.000	Local 99.913943	139,879.52	102.926812	144,097.54	4,218.02	0.01
			Base 99.913943	139,879.52	102.926812	144,097.54	4,218.02	0.01
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.000000	25 Jul 2037		
		166,396.040	Local 82.181854	136,747.35	56.055970	93,274.91	-43,472.44	0.01
Original Face:		420,000.000	Base 82.181854	136,747.35	56.055970	93,274.91	-43,472.44	0.00
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 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
	140,000.000	Local		107.034114	149,847.76	121.844420	170,582.19	20,734.43	0.01
		Base		107.034114	149,847.76	121.844420	170,582.19	20,734.43	0.01
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN						04 Feb 2027		
	1,734,337.270	Local		99.762499	1,730,218.20	99.350000	1,723,064.08	-7,154.12	0.09
		Base		99.762499	1,730,218.20	99.350000	1,723,064.08	-7,154.12	0.09
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
	200,000.000	Local		100.000000	200,000.00	104.630508	209,261.02	9,261.02	0.01
		Base		100.000000	200,000.00	104.630508	209,261.02	9,261.02	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	105.929814	286,010.50	16,010.50	0.02
		Base		100.000000	270,000.00	105.929814	286,010.50	16,010.50	0.01
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6					1.600000	17 Apr 2023		
	480,000.000	Local		99.972083	479,866.00	101.130081	485,424.39	5,558.39	0.03
		Base		99.972083	479,866.00	101.130081	485,424.39	5,558.39	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
	300,000.000	Local		99.758350	299,275.05	99.179520	297,538.56	-1,736.49	0.02
		Base		99.758350	299,275.05	99.179520	297,538.56	-1,736.49	0.02
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A					1.063380	15 Mar 2033		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A					1.590000	15 Jan 2053		
	1,420,000.000	Local		99.948141	1,419,263.60	99.036000	1,406,311.20	-12,952.40	0.08
Original Face:	1,420,000.000	Base		99.948141	1,419,263.60	99.036000	1,406,311.20	-12,952.40	0.07
78448YAD3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A					2.310000	15 Jan 2053		
	610,000.000	Local		99.968593	609,808.42	99.163810	604,899.24	-4,909.18	0.03
Original Face:	610,000.000	Base		99.968593	609,808.42	99.163810	604,899.24	-4,909.18	0.03
78448YAE1	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A C 144A					2.990000	15 Jan 2053		
	0.000	Local		0.000000	-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		

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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:	1,066,488.950	Local	99.996920	1,066,456.10	101.159790	1,078,857.98	12,401.88	0.06	
	1,130,000.000	Base	99.996920	1,066,456.10	101.159790	1,078,857.98	12,401.88	0.06	
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
	170,000.000	Local	99.983776	169,972.42	103.154099	175,361.97	5,389.55	0.01	
		Base	99.983776	169,972.42	103.154099	175,361.97	5,389.55	0.01	
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
	150,000.000	Local	99.725633	149,588.45	111.046327	166,569.49	16,981.04	0.01	
		Base	99.725633	149,588.45	111.046327	166,569.49	16,981.04	0.01	
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028		
	200,000.000	Local	102.231785	204,463.57	107.732000	215,464.00	11,000.43	0.01	
		Base	102.231785	204,463.57	107.732000	215,464.00	11,000.43	0.01	
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	360,000.000	Local	99.951378	359,824.96	104.906002	377,661.61	17,836.65	0.02	
		Base	99.951378	359,824.96	104.906002	377,661.61	17,836.65	0.02	
80007RAK1	SANDS CHINA LTD SR UNSECURED 01/26 3.8					3.800000	08 Jan 2026		
	270,000.000	Local	99.926807	269,802.38	100.514000	271,387.80	1,585.42	0.01	
		Base	99.926807	269,802.38	100.514000	271,387.80	1,585.42	0.01	
80007RAM7	SANDS CHINA LTD SR UNSECURED 144A 03/27 2.3					2.300000	08 Mar 2027		
	460,000.000	Local	99.791454	459,040.69	94.130000	432,998.00	-26,042.69	0.02	
		Base	99.791454	459,040.69	94.130000	432,998.00	-26,042.69	0.02	
80007RAP0	SANDS CHINA LTD SR UNSECURED 144A 03/29 2.85					2.850000	08 Mar 2029		
	500,000.000	Local	99.801860	499,009.30	94.104000	470,520.00	-28,489.30	0.03	
		Base	99.801860	499,009.30	94.104000	470,520.00	-28,489.30	0.02	
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.500000	17 Jul 2025		
	40,000.000	Local	100.487925	40,195.17	108.297521	43,319.01	3,123.84	0.00	
		Base	100.487925	40,195.17	108.297521	43,319.01	3,123.84	0.00	
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	1,547,533.670	Local	97.713743	1,512,153.07	99.550000	1,540,569.77	28,416.70	0.08	
		Base	97.713743	1,512,153.07	99.550000	1,540,569.77	28,416.70	0.08	
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375000	15 Dec 2038		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		160,000.000	Local 119.994625	191,991.40	145.955567	233,528.91	41,537.51	0.01
			Base 119.994625	191,991.40	145.955567	233,528.91	41,537.51	0.01
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.550000	12 Aug 2043		
		90,000.000	Local 104.624556	94,162.10	125.066526	112,559.87	18,397.77	0.01
			Base 104.624556	94,162.10	125.066526	112,559.87	18,397.77	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045		
		410,000.000	Local 100.696988	412,857.65	121.882182	499,716.95	86,859.30	0.03
			Base 100.696988	412,857.65	121.882182	499,716.95	86,859.30	0.03
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875000	10 May 2026		
		260,000.000	Local 105.131181	273,341.07	106.127619	275,931.81	2,590.74	0.01
			Base 105.131181	273,341.07	106.127619	275,931.81	2,590.74	0.01
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75				3.750000	12 Sep 2046		
		20,000.000	Local 92.934550	18,586.91	112.676222	22,535.24	3,948.33	0.00
			Base 92.934550	18,586.91	112.676222	22,535.24	3,948.33	0.00
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75				2.750000	06 Apr 2030		
		270,000.000	Local 99.948452	269,860.82	104.553804	282,295.27	12,434.45	0.02
			Base 99.948452	269,860.82	104.553804	282,295.27	12,434.45	0.01
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050		
		820,000.000	Local 101.818259	834,909.72	106.798924	875,751.18	40,841.46	0.05
			Base 101.818259	834,909.72	106.798924	875,751.18	40,841.46	0.05
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024		
		200,000.000	Local 100.983280	201,966.56	106.751007	213,502.01	11,535.45	0.01
			Base 100.983280	201,966.56	106.751007	213,502.01	11,535.45	0.01
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5				4.500000	20 Oct 2025		
		460,000.000	Local 100.698896	463,214.92	105.132949	483,611.57	20,396.65	0.03
			Base 100.698896	463,214.92	105.132949	483,611.57	20,396.65	0.03
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028		
		420,000.000	Local 100.326724	421,372.24	109.267288	458,922.61	37,550.37	0.02
Original Face:		420,000.000	Base 100.326724	421,372.24	109.267288	458,922.61	37,550.37	0.02
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039		

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Original Face:	57,152.160	Local	100.000000		57,152.16	106.732500	60,999.93	3,847.77	0.00
	70,000.000	Base	100.000000		57,152.16	106.732500	60,999.93	3,847.77	0.00
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
Original Face:	140,511.340	Local	100.000000		140,511.34	104.581130	146,948.35	6,437.01	0.01
	160,000.000	Base	100.000000		140,511.34	104.581130	146,948.35	6,437.01	0.01
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1					3.548000	10 Sep 2028		
Original Face:	80,909.000	Local	100.000000		80,909.00	105.838950	85,633.24	4,724.24	0.00
	130,000.000	Base	100.000000		80,909.00	105.838950	85,633.24	4,724.24	0.00
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
Original Face:	297,414.320	Local	100.000000		297,414.32	104.774350	311,613.92	14,199.60	0.02
	390,000.000	Base	100.000000		297,414.32	104.774350	311,613.92	14,199.60	0.02
83208AAE3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C B 144A					2.300000	15 Jan 2053		
Original Face:	470,000.000	Local	99.984451		469,926.92	100.256400	471,205.08	1,278.16	0.03
	470,000.000	Base	99.984451		469,926.92	100.256400	471,205.08	1,278.16	0.02
83410JAE8	SOHO TRUST 2021 SOHO SOHO 2021 SOHO B 144A					2.696589	10 Aug 2038		
Original Face:	980,000.000	Local	96.387424		944,596.76	94.070490	921,890.80	-22,705.96	0.05
	980,000.000	Base	96.387424		944,596.76	94.070490	921,890.80	-22,705.96	0.05
83438LAB7	SOLRR AIRCRAFT 2021 1 LIMITED SOLRR 2021 1 B 144A					3.432000	15 Oct 2046		
Original Face:	600,832.430	Local	99.998459		600,823.17	99.847830	599,918.14	-905.03	0.03
	610,000.000	Base	99.998459		600,823.17	99.847830	599,918.14	-905.03	0.03
83600VAE1	SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN						11 Dec 2026		
	1,510,000.000	Local	100.208600		1,513,149.86	99.541700	1,503,079.67	-10,070.19	0.08
		Base	100.208600		1,513,149.86	99.541700	1,503,079.67	-10,070.19	0.08
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	700,000.000	Local	106.831546		747,820.82	125.875000	881,125.00	133,304.18	0.05
		Base	106.831546		747,820.82	125.875000	881,125.00	133,304.18	0.05
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
	140,000.000	Local	111.270036		155,778.05	139.212951	194,898.13	39,120.08	0.01
		Base	111.270036		155,778.05	139.212951	194,898.13	39,120.08	0.01
845467AR0	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/29 5.375					5.375000	01 Feb 2029		

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		10,000.000	Local 106.178000	10,617.80	105.750000	10,575.00	-42.80	0.00	
			Base 106.178000	10,617.80	105.750000	10,575.00	-42.80	0.00	
845467AS8	SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375				5.375000	15 Mar 2030			
		50,000.000	Local 104.363200	52,181.60	107.148000	53,574.00	1,392.40	0.00	
			Base 104.363200	52,181.60	107.148000	53,574.00	1,392.40	0.00	
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75				4.750000	01 Feb 2032			
		110,000.000	Local 101.046773	111,151.45	105.272000	115,799.20	4,647.75	0.01	
			Base 101.046773	111,151.45	105.272000	115,799.20	4,647.75	0.01	
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75				5.750000	15 Jul 2025			
		4,000.000	Local 101.017250	4,040.69	102.125000	4,085.00	44.31	0.00	
			Base 101.017250	4,040.69	102.125000	4,085.00	44.31	0.00	
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5				5.000000	01 Oct 2029			
		10,000.000	Local 100.942700	10,094.27	104.875002	10,487.50	393.23	0.00	
			Base 100.942700	10,094.27	104.875002	10,487.50	393.23	0.00	
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8				8.000000	20 Sep 2025			
		294,000.000	Local 101.205099	297,542.99	110.197000	323,979.18	26,436.19	0.02	
			Base 101.205099	297,542.99	110.197000	323,979.18	26,436.19	0.02	
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875				6.875000	15 Nov 2028			
		10,000.000	Local 101.140000	10,114.00	126.500000	12,650.00	2,536.00	0.00	
			Base 101.140000	10,114.00	126.500000	12,650.00	2,536.00	0.00	
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75				8.750000	15 Mar 2032			
		220,000.000	Local 117.542936	258,594.46	150.000000	330,000.00	71,405.54	0.02	
			Base 117.542936	258,594.46	150.000000	330,000.00	71,405.54	0.02	
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625				7.625000	15 Feb 2025			
		90,000.000	Local 96.314467	86,683.02	115.000000	103,500.00	16,816.98	0.01	
			Base 96.314467	86,683.02	115.000000	103,500.00	16,816.98	0.01	
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/25 4.738				4.738000	20 Mar 2025			
		219,375.000	Local 100.000000	219,375.00	104.620000	229,510.13	10,135.13	0.01	
Original Face:		270,000.000	Base 100.000000	219,375.00	104.620000	229,510.13	10,135.13	0.01	
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.000000	22 Jan 2024			

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
		1,290,000.000	Local 103.408679	1,333,971.96	105.723800	1,363,837.02	29,865.06	0.07
			Base 103.408679	1,333,971.96	105.723800	1,363,837.02	29,865.06	0.07
85769EAZ4	STATION CASINOS LLC 2020 TERM LOAN B					08 Feb 2027		
		555,584.600	Local 98.956618	549,787.73	99.000000	550,028.75	241.02	0.03
			Base 98.956618	549,787.73	99.000000	550,028.75	241.02	0.03
86358EUW4	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2				0.821880	25 Jul 2035		
		793,723.930	Local 98.624673	782,807.63	99.737240	791,638.34	8,830.71	0.04
Original Face:		930,000.000	Base 98.624673	782,807.63	99.737240	791,638.34	8,830.71	0.04
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				0.822750	25 Sep 2035		
		390,477.350	Local 94.864637	370,424.92	99.823030	389,786.32	19,361.40	0.02
Original Face:		1,370,000.000	Base 94.864637	370,424.92	99.823030	389,786.32	19,361.40	0.02
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3				5.300000	01 Apr 2044		
		20,000.000	Local 106.992950	21,398.59	114.825851	22,965.17	1,566.58	0.00
			Base 106.992950	21,398.59	114.825851	22,965.17	1,566.58	0.00
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4				5.400000	01 Oct 2047		
		40,000.000	Local 111.355125	44,542.05	117.705232	47,082.09	2,540.04	0.00
			Base 111.355125	44,542.05	117.705232	47,082.09	2,540.04	0.00
86773QAA4	SUNRUN VULCAN ISSUER LLC SUNRN 2021 1A A 144A				2.460000	30 Jan 2052		
		585,515.150	Local 99.978827	585,391.18	98.867600	578,884.78	-6,506.40	0.03
Original Face:		600,000.000	Base 99.978827	585,391.18	98.867600	578,884.78	-6,506.40	0.03
86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75				3.750000	15 Jan 2031		
		900,000.000	Local 103.296396	929,667.56	101.626000	914,634.00	-15,033.56	0.05
			Base 103.296396	929,667.56	101.626000	914,634.00	-15,033.56	0.05
86964WAK8	SUZANO AUSTRIA G COMPANY GUAR 01/32 3.125				3.125000	15 Jan 2032		
		290,000.000	Local 98.682190	286,178.35	96.751000	280,577.90	-5,600.45	0.02
			Base 98.682190	286,178.35	96.751000	280,577.90	-5,600.45	0.01
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3				1.300000	02 Jun 2023		
		370,000.000	Local 99.944135	369,793.30	100.592455	372,192.08	2,398.78	0.02
			Base 99.944135	369,793.30	100.592455	372,192.08	2,398.78	0.02
87264ABB0	T MOBILE USA INC SR SECURED 04/25 3.5				3.500000	15 Apr 2025		

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



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,210,000.000	Local 103.469860	1,251,985.31	105.989746	1,282,475.93	30,490.62	0.07
			Base 103.469860	1,251,985.31	105.989746	1,282,475.93	30,490.62	0.07
87264ABD6	T MOBILE USA INC SR SECURED 04/27 3.75				3.750000	15 Apr 2027		
		50,000.000	Local 104.706180	52,353.09	108.356696	54,178.35	1,825.26	0.00
			Base 104.706180	52,353.09	108.356696	54,178.35	1,825.26	0.00
87264ABF1	T MOBILE USA INC SR SECURED 04/30 3.875				3.875000	15 Apr 2030		
		1,170,000.000	Local 105.027116	1,228,817.26	109.512537	1,281,296.68	52,479.42	0.07
			Base 105.027116	1,228,817.26	109.512537	1,281,296.68	52,479.42	0.07
87264ABL8	T MOBILE USA INC SR SECURED 02/41 3				3.000000	15 Feb 2041		
		40,000.000	Local 97.690175	39,076.07	97.909279	39,163.71	87.64	0.00
			Base 97.690175	39,076.07	97.909279	39,163.71	87.64	0.00
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875				2.875000	15 Feb 2031		
		300,000.000	Local 97.256577	291,769.73	98.760000	296,280.00	4,510.27	0.02
			Base 97.256577	291,769.73	98.760000	296,280.00	4,510.27	0.02
87264ACA1	T MOBILE USA INC SR SECURED 02/28 2.05				2.050000	15 Feb 2028		
		80,000.000	Local 102.223100	81,778.48	99.341680	79,473.34	-2,305.14	0.00
			Base 102.223100	81,778.48	99.341680	79,473.34	-2,305.14	0.00
87264ACB9	T MOBILE USA INC SR SECURED 02/31 2.55				2.550000	15 Feb 2031		
		230,000.000	Local 103.835643	238,821.98	99.608230	229,098.93	-9,723.05	0.01
			Base 103.835643	238,821.98	99.608230	229,098.93	-9,723.05	0.01
87264ACE3	T MOBILE USA INC COMPANY GUAR 144A 04/31 3.5				3.500000	15 Apr 2031		
		430,000.000	Local 100.928733	433,993.55	104.000000	447,200.00	13,206.45	0.02
			Base 100.928733	433,993.55	104.000000	447,200.00	13,206.45	0.02
87267HAA5	TPGI TRUST TPGI 2021 DGWD A 144A				0.810000	15 Jun 2026		
		470,000.000	Local 100.000000	470,000.00	99.558410	467,924.53	-2,075.47	0.03
Original Face:		470,000.000	Base 100.000000	470,000.00	99.558410	467,924.53	-2,075.47	0.02
87612BBE1	TARGA RESOURCES PARTNERS COMPANY GUAR 02/27 5.375				5.375000	01 Feb 2027		
		20,000.000	Local 101.169950	20,233.99	103.057000	20,611.40	377.41	0.00
			Base 101.169950	20,233.99	103.057000	20,611.40	377.41	0.00
87612BBG6	TARGA RESOURCES PARTNERS COMPANY GUAR 01/28 5				5.000000	15 Jan 2028		

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		80,000.000	Local 104.592875	83,674.30	105.369750	84,295.80	621.50	0.00
			Base 104.592875	83,674.30	105.369750	84,295.80	621.50	0.00
87612BBJ0	TARGA RESOURCES PARTNERS COMPANY GUAR 04/26 5.875				5.875000	15 Apr 2026		
		30,000.000	Local 101.342800	30,402.84	104.346500	31,303.95	901.11	0.00
			Base 101.342800	30,402.84	104.346500	31,303.95	901.11	0.00
87612BBL5	TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5				6.500000	15 Jul 2027		
		70,000.000	Local 100.000000	70,000.00	107.200000	75,040.00	5,040.00	0.00
			Base 100.000000	70,000.00	107.200000	75,040.00	5,040.00	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	111.878000	44,751.20	4,751.20	0.00
			Base 100.000000	40,000.00	111.878000	44,751.20	4,751.20	0.00
87612BBS0	TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875				4.875000	01 Feb 2031		
		230,000.000	Local 101.117835	232,571.02	108.595001	249,768.50	17,197.48	0.01
			Base 101.117835	232,571.02	108.595001	249,768.50	17,197.48	0.01
87612BBT8	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/32 4				4.000000	15 Jan 2032		
		30,000.000	Local 100.000000	30,000.00	104.500000	31,350.00	1,350.00	0.00
			Base 100.000000	30,000.00	104.500000	31,350.00	1,350.00	0.00
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25				2.250000	15 Apr 2025		
		290,000.000	Local 103.315752	299,615.68	103.096178	298,978.92	-636.76	0.02
			Base 103.315752	299,615.68	103.096178	298,978.92	-636.76	0.02
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85				6.850000	16 Dec 2039		
		16,000.000	Local 102.539750	16,406.36	149.536963	23,925.91	7,519.55	0.00
			Base 102.539750	16,406.36	149.536963	23,925.91	7,519.55	0.00
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.900000	15 Sep 2044		
		160,000.000	Local 132.653788	212,246.06	128.750705	206,001.13	-6,244.93	0.01
			Base 132.653788	212,246.06	128.750705	206,001.13	-6,244.93	0.01
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6				6.000000	15 Aug 2040		
		10,000.000	Local 102.678600	10,267.86	128.204976	12,820.50	2,552.64	0.00
			Base 102.678600	10,267.86	128.204976	12,820.50	2,552.64	0.00
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	150,000.000	Local		103.126560	154,689.84	124.538961	186,808.44	32,118.60	0.01
		Base		103.126560	154,689.84	124.538961	186,808.44	32,118.60	0.01
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895					4.895000	06 Mar 2048		
	340,000.000	Local		123.646685	420,398.73	120.670294	410,279.00	-10,119.73	0.02
		Base		123.646685	420,398.73	120.670294	410,279.00	-10,119.73	0.02
88032WBB1	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/41 3.68					3.680000	22 Apr 2041		
	500,000.000	Local		99.972670	499,863.35	103.978321	519,891.61	20,028.26	0.03
		Base		99.972670	499,863.35	103.978321	519,891.61	20,028.26	0.03
88032WBC9	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/51 3.84					3.840000	22 Apr 2051		
	1,100,000.000	Local		99.965441	1,099,619.85	105.335000	1,158,685.00	59,065.15	0.06
		Base		99.965441	1,099,619.85	105.335000	1,158,685.00	59,065.15	0.06
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
	590,000.000	Local		100.657002	593,876.31	101.673149	599,871.58	5,995.27	0.03
		Base		100.657002	593,876.31	101.673149	599,871.58	5,995.27	0.03
88145LAE4	TERRIER MEDIA BUYER INC 2021 TERM LOAN						17 Dec 2026		
	656,519.620	Local		100.516816	659,912.62	99.475000	653,072.89	-6,839.73	0.04
		Base		100.516816	659,912.62	99.475000	653,072.89	-6,839.73	0.03
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		
	110,000.000	Local		98.071436	107,878.58	100.113250	110,124.58	2,246.00	0.01
		Base		98.071436	107,878.58	100.113250	110,124.58	2,246.00	0.01
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7					1.700000	19 Jul 2019		
	0.000	Local		0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
		Base		0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	450,000.000	Local		96.667478	435,003.65	100.346480	451,559.16	16,555.51	0.02
		Base		96.667478	435,003.65	100.346480	451,559.16	16,555.51	0.02
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
	1,110,000.000	Local		93.585958	1,038,804.13	94.000000	1,043,400.00	4,595.87	0.06
		Base		93.585958	1,038,804.13	94.000000	1,043,400.00	4,595.87	0.05
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		

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	1,074,000.000	Local	90.563725	972,654.41	84.500000	907,530.00	-65,124.41	0.05	
		Base	90.563725	972,654.41	84.500000	907,530.00	-65,124.41	0.05	
88167AAL5	TEVA PHARMACEUTICALS NE COMPANY GUAR 04/24 6					6.000000	15 Apr 2024		
	200,000.000	Local	101.987215	203,974.43	104.750000	209,500.00	5,525.57	0.01	
		Base	101.987215	203,974.43	104.750000	209,500.00	5,525.57	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	107.000000	278,200.00	18,200.00	0.02	
		Base	100.000000	260,000.00	107.000000	278,200.00	18,200.00	0.01	
88167AAQ4	TEVA PHARMACEUTICALS NE COMPANY GUAR 05/29 5.125					5.125000	09 May 2029		
	850,000.000	Local	100.000000	850,000.00	98.031000	833,263.50	-16,736.50	0.05	
		Base	100.000000	850,000.00	98.031000	833,263.50	-16,736.50	0.04	
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
	180,000.000	Local	99.855817	179,740.47	98.167596	176,701.67	-3,038.80	0.01	
		Base	99.855817	179,740.47	98.167596	176,701.67	-3,038.80	0.01	
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A					1.154000	11 Nov 2034		
	421,241.740	Local	99.952051	421,039.76	99.879370	420,733.60	-306.16	0.02	
Original Face:	520,000.000	Base	99.952051	421,039.76	99.879370	420,733.60	-306.16	0.02	
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	160,000.000	Local	99.454519	159,127.23	102.676116	164,281.79	5,154.56	0.01	
		Base	99.454519	159,127.23	102.676116	164,281.79	5,154.56	0.01	
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05					3.050000	15 Apr 2030		
	60,000.000	Local	99.730217	59,838.13	107.331826	64,399.10	4,560.97	0.00	
		Base	99.730217	59,838.13	107.331826	64,399.10	4,560.97	0.00	
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
	700,000.000	Local	116.691809	816,842.66	117.647542	823,532.79	6,690.13	0.04	
		Base	116.691809	816,842.66	117.647542	823,532.79	6,690.13	0.04	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	330,000.000	Local	115.676418	381,732.18	145.766154	481,028.31	99,296.13	0.03	
		Base	115.676418	381,732.18	145.766154	481,028.31	99,296.13	0.02	
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		

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	30,000.000	Local		120.598833	36,179.65	131.097772	39,329.33	3,149.68	0.00
		Base		120.598833	36,179.65	131.097772	39,329.33	3,149.68	0.00
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	260,000.000	Local		117.956196	306,686.11	141.833001	368,765.80	62,079.69	0.02
		Base		117.956196	306,686.11	141.833001	368,765.80	62,079.69	0.02
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	70,000.000	Local		123.587429	86,511.20	136.550271	95,585.19	9,073.99	0.01
		Base		123.587429	86,511.20	136.550271	95,585.19	9,073.99	0.00
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375					4.375000	15 Apr 2023		
	70,000.000	Local		99.965657	69,975.96	103.250000	72,275.00	2,299.04	0.00
		Base		99.965657	69,975.96	103.250000	72,275.00	2,299.04	0.00
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
	580,000.000	Local		99.964147	579,792.05	100.013368	580,077.53	285.48	0.03
		Base		99.964147	579,792.05	100.013368	580,077.53	285.48	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
	290,000.000	Local		99.996472	289,989.77	99.202489	287,687.22	-2,302.55	0.02
		Base		99.996472	289,989.77	99.202489	287,687.22	-2,302.55	0.01
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	320,000.000	Local		108.612956	347,561.46	122.117869	390,777.18	43,215.72	0.02
		Base		108.612956	347,561.46	122.117869	390,777.18	43,215.72	0.02
89364MBR4	TRANSDIGM INC 2020 TERM LOAN F						09 Dec 2025		
	392,982.430	Local		93.148811	366,058.46	98.545500	387,266.50	21,208.04	0.02
		Base		93.148811	366,058.46	98.545500	387,266.50	21,208.04	0.02
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN						31 Mar 2028		
	696,656.780	Local		99.550851	693,527.75	98.796900	688,275.30	-5,252.45	0.04
		Base		99.550851	693,527.75	98.796900	688,275.30	-5,252.45	0.04
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B						29 Apr 2026		
	736,563.410	Local		99.978268	736,403.34	99.583300	733,494.15	-2,909.19	0.04
		Base		99.978268	736,403.34	99.583300	733,494.15	-2,909.19	0.04
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75					1.750000	21 Apr 2022		

& Issue has redenominated but Local is not converted
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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		530,000.000	Local 99.979938	529,893.67	100.313819	531,663.24	1,769.57	0.03
			Base 99.979938	529,893.67	100.313819	531,663.24	1,769.57	0.03
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4				3.460000	15 Jun 2050		
		100,000.000	Local 102.580620	102,580.62	106.470460	106,470.46	3,889.84	0.01
Original Face:		100,000.000	Base 102.580620	102,580.62	106.470460	106,470.46	3,889.84	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4				3.563000	15 Oct 2050		
		820,000.000	Local 102.613562	841,431.21	107.552960	881,934.27	40,503.06	0.05
Original Face:		820,000.000	Base 102.613562	841,431.21	107.552960	881,934.27	40,503.06	0.05
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125				4.125000	24 Sep 2025		
		240,000.000	Local 99.921242	239,810.98	108.014486	259,234.77	19,423.79	0.01
			Base 99.921242	239,810.98	108.014486	259,234.77	19,423.79	0.01
90351HAD0	US FOODS INC 2019 TERM LOAN B					13 Sep 2026		
		402,286.500	Local 95.100711	382,577.32	98.828100	397,572.10	14,994.78	0.02
			Base 95.100711	382,577.32	98.828100	397,572.10	14,994.78	0.02
90352JAA1	UBS GROUP AG SR UNSECURED 144A 05/23 3.491				3.491000	23 May 2023		
		340,000.000	Local 99.998359	339,994.42	101.014266	343,448.50	3,454.08	0.02
			Base 99.998359	339,994.42	101.014266	343,448.50	3,454.08	0.02
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253				4.253000	23 Mar 2028		
		590,000.000	Local 99.651105	587,941.52	110.813897	653,801.99	65,860.47	0.04
			Base 99.651105	587,941.52	110.813897	653,801.99	65,860.47	0.03
90352JAE3	UBS GROUP AG SR UNSECURED 144A 08/23 VAR				2.859000	15 Aug 2023		
		200,000.000	Local 100.882485	201,764.97	101.202709	202,405.42	640.45	0.01
			Base 100.882485	201,764.97	101.202709	202,405.42	640.45	0.01
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099		
		1,030,000.000	Local 101.548838	1,045,953.03	107.825000	1,110,597.50	64,644.47	0.06
			Base 101.548838	1,045,953.03	107.825000	1,110,597.50	64,644.47	0.06
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572				6.572000	14 Jan 2022		
		780,000.000	Local 100.074096	780,577.95	100.145006	781,131.05	553.10	0.04
			Base 100.074096	780,577.95	100.145006	781,131.05	553.10	0.04
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025		

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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
	120,000.000	Local	100.009883	120,011.86	108.067081	129,680.50	9,668.64	0.01	
		Base	100.009883	120,011.86	108.067081	129,680.50	9,668.64	0.01	
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	270,000.000	Local	101.795126	274,846.84	118.250393	319,276.06	44,429.22	0.02	
		Base	101.795126	274,846.84	118.250393	319,276.06	44,429.22	0.02	
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4					2.400000	05 Feb 2030		
	680,000.000	Local	101.193178	688,113.61	102.007266	693,649.41	5,535.80	0.04	
		Base	101.193178	688,113.61	102.007266	693,649.41	5,535.80	0.04	
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	220,000.000	Local	99.947373	219,884.22	102.592565	225,703.64	5,819.42	0.01	
		Base	99.947373	219,884.22	102.592565	225,703.64	5,819.42	0.01	
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	250,000.000	Local	102.409544	256,023.86	113.835489	284,588.72	28,564.86	0.02	
		Base	102.409544	256,023.86	113.835489	284,588.72	28,564.86	0.01	
907818FQ6	UNION PACIFIC CORP SR UNSECURED 04/36 2.891					2.891000	06 Apr 2036		
	250,000.000	Local	99.946068	249,865.17	104.961137	262,402.84	12,537.67	0.01	
		Base	99.946068	249,865.17	104.961137	262,402.84	12,537.67	0.01	
90932LAG2	UNITED AIRLINES INC SR SECURED 144A 04/26 4.375					4.375000	15 Apr 2026		
	10,000.000	Local	102.138300	10,213.83	104.273500	10,427.35	213.52	0.00	
		Base	102.138300	10,213.83	104.273500	10,427.35	213.52	0.00	
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625					4.625000	15 Apr 2029		
	340,000.000	Local	101.754159	345,964.14	103.125000	350,625.00	4,660.86	0.02	
		Base	101.754159	345,964.14	103.125000	350,625.00	4,660.86	0.02	
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B						21 Apr 2028		
	666,650.000	Local	99.541154	663,591.10	100.097200	667,297.98	3,706.88	0.04	
		Base	99.541154	663,591.10	100.097200	667,297.98	3,706.88	0.03	
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	1,660,000.000	Local	100.566431	1,669,402.76	103.651000	1,720,606.60	51,203.84	0.09	
		Base	100.566431	1,669,402.76	103.651000	1,720,606.60	51,203.84	0.09	
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6					4.600000	10 Feb 2048		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		340,000.000	Local Base	89.921521 89.921521	305,733.17 305,733.17	106.501000 106.501000	362,103.40 362,103.40	56,370.23 56,370.23	0.02 0.02
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875				3.875000	15 Feb 2031			
		560,000.000	Local Base	100.000000 100.000000	560,000.00 560,000.00	101.500000 101.500000	568,400.00 568,400.00	8,400.00 8,400.00	0.03 0.03
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028			
		100,000.000	Local Base	96.244870 96.244870	96,244.87 96,244.87	105.087501 105.087501	105,087.50 105,087.50	8,842.63 8,842.63	0.01 0.01
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25				5.250000	15 Jan 2030			
		130,000.000	Local Base	100.000000 100.000000	130,000.00 130,000.00	108.250000 108.250000	140,725.00 140,725.00	10,725.00 10,725.00	0.01 0.01
911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875				3.875000	15 Nov 2027			
		30,000.000	Local Base	101.464000 101.464000	30,439.20 30,439.20	103.618750 103.618750	31,085.63 31,085.63	646.43 646.43	0.00 0.00
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025			
		650,000.000	Local Base	99.921762 99.921762	649,491.45 649,491.45	100.453937 100.453937	652,950.59 652,950.59	3,459.14 3,459.14	0.04 0.03
912810RE0	US TREASURY N/B 02/44 3.625				3.625000	15 Feb 2044			
		460,000.000	Local Base	146.020604 146.020604	671,694.78 671,694.78	130.570312 130.570312	600,623.44 600,623.44	-71,071.34 -71,071.34	0.03 0.03
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045			
		6,730,000.000	Local Base	97.946825 97.946825	6,591,821.34 6,591,821.34	117.843750 117.843750	7,930,884.38 7,930,884.38	1,339,063.04 1,339,063.04	0.43 0.41
912810RY6	US TREASURY N/B 08/47 2.75				2.750000	15 Aug 2047			
		5,030,000.000	Local Base	97.820944 97.820944	4,920,393.50 4,920,393.50	116.828125 116.828125	5,876,454.69 5,876,454.69	956,061.19 956,061.19	0.32 0.31
912810SA7	US TREASURY N/B 02/48 3				3.000000	15 Feb 2048			
		3,470,000.000	Local Base	99.090841 99.090841	3,438,452.19 3,438,452.19	122.535156 122.535156	4,251,969.91 4,251,969.91	813,517.72 813,517.72	0.23 0.22
912810SL3	US TREASURY N/B 02/50 2				2.000000	15 Feb 2050			

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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
	3,090,000.000	Local		115.423412	3,566,583.44	102.027344	3,152,644.93	-413,938.51	0.17
		Base		115.423412	3,566,583.44	102.027344	3,152,644.93	-413,938.51	0.16
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
	23,410,000.000	Local		92.374280	21,624,818.95	85.328125	19,975,314.06	-1,649,504.89	1.08
		Base		92.374280	21,624,818.95	85.328125	19,975,314.06	-1,649,504.89	1.04
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
	20,600,000.000	Local		94.863055	19,541,789.37	88.015625	18,131,218.75	-1,410,570.62	0.98
		Base		94.863055	19,541,789.37	88.015625	18,131,218.75	-1,410,570.62	0.94
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
	5,020,000.000	Local		95.984273	4,818,410.49	87.593750	4,397,206.25	-421,204.24	0.24
		Base		95.984273	4,818,410.49	87.593750	4,397,206.25	-421,204.24	0.23
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
	10,100,000.000	Local		97.045598	9,801,605.42	93.605469	9,454,152.37	-347,453.05	0.51
		Base		97.045598	9,801,605.42	93.605469	9,454,152.37	-347,453.05	0.49
912810SU3	US TREASURY N/B 02/51 1.875					1.875000	15 Feb 2051		
	15,430,000.000	Local		94.185769	14,532,864.18	99.390625	15,335,973.44	803,109.26	0.83
		Base		94.185769	14,532,864.18	99.390625	15,335,973.44	803,109.26	0.80
912810SX7	US TREASURY N/B 05/51 2.375					2.375000	15 May 2051		
	8,510,000.000	Local		104.190049	8,866,573.16	110.937500	9,440,781.25	574,208.09	0.51
		Base		104.190049	8,866,573.16	110.937500	9,440,781.25	574,208.09	0.49
912810SY5	US TREASURY N/B 05/41 2.25					2.250000	15 May 2041		
	2,650,000.000	Local		105.813931	2,804,069.16	105.359375	2,792,023.44	-12,045.72	0.15
		Base		105.813931	2,804,069.16	105.359375	2,792,023.44	-12,045.72	0.15
912810SZ2	US TREASURY N/B 08/51 2					2.000000	15 Aug 2051		
	3,730,000.000	Local		104.093916	3,882,703.08	102.406250	3,819,753.13	-62,949.95	0.21
		Base		104.093916	3,882,703.08	102.406250	3,819,753.13	-62,949.95	0.20
912810TA6	US TREASURY N/B 08/41 1.75					1.750000	15 Aug 2041		
	4,900,000.000	Local		96.149914	4,711,345.80	97.265625	4,766,015.63	54,669.83	0.26
		Base		96.149914	4,711,345.80	97.265625	4,766,015.63	54,669.83	0.25
912810TB4	US TREASURY N/B 11/51 1.875					1.875000	15 Nov 2051		

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	4,140,000.000	Local		99.544200	4,121,129.90	99.671875	4,126,415.63	5,285.73	0.22
		Base		99.544200	4,121,129.90	99.671875	4,126,415.63	5,285.73	0.21
912810TC2	US TREASURY N/B 11/41 2					2.000000	15 Nov 2041		
	7,850,000.000	Local		100.386069	7,880,306.38	101.468750	7,965,296.88	84,990.50	0.43
		Base		100.386069	7,880,306.38	101.468750	7,965,296.88	84,990.50	0.41
9128283F5	US TREASURY N/B 11/27 2.25					2.375000	15 Nov 2027		
	0.000	Local		0.000000	-18.40	0.000000	0.00	18.40	0.00
		Base		0.000000	-18.40	0.000000	0.00	18.40	0.00
9128284Z0	US TREASURY N/B 08/25 2.75					2.750000	31 Aug 2025		
	1,430,000.000	Local		99.675492	1,425,359.53	105.832031	1,513,398.04	88,038.51	0.08
		Base		99.675492	1,425,359.53	105.832031	1,513,398.04	88,038.51	0.08
9128286U9	US TREASURY N/B 05/22 2.125					2.125000	15 May 2022		
	10,000.000	Local		100.122300	10,012.23	100.722656	10,072.27	60.04	0.00
		Base		100.122300	10,012.23	100.722656	10,072.27	60.04	0.00
912828XZ8	US TREASURY N/B 06/25 2.75					2.750000	30 Jun 2025		
	250,000.000	Local		99.804680	249,511.70	105.742188	264,355.47	14,843.77	0.01
		Base		99.804680	249,511.70	105.742188	264,355.47	14,843.77	0.01
912828YB0	US TREASURY N/B 08/29 1.625					1.625000	15 Aug 2029		
	0.000	Local		0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
912828YG9	US TREASURY N/B 09/26 1.625					1.625000	30 Sep 2026		
	960,000.000	Local		99.963624	959,650.79	101.761719	976,912.50	17,261.71	0.05
		Base		99.963624	959,650.79	101.761719	976,912.50	17,261.71	0.05
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
	1,410,000.000	Local		99.959494	1,409,428.87	97.304688	1,371,996.10	-37,432.77	0.07
		Base		99.959494	1,409,428.87	97.304688	1,371,996.10	-37,432.77	0.07
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	12,080,000.000	Local		99.723920	12,046,649.58	97.187500	11,740,250.00	-306,399.58	0.64
		Base		99.723920	12,046,649.58	97.187500	11,740,250.00	-306,399.58	0.61
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		

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	130,000.000	Local		99.873554	129,835.62	96.875000	125,937.50	-3,898.12	0.01
		Base		99.873554	129,835.62	96.875000	125,937.50	-3,898.12	0.01
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	160,000.000	Local		99.501556	159,202.49	96.691406	154,706.25	-4,496.24	0.01
		Base		99.501556	159,202.49	96.691406	154,706.25	-4,496.24	0.01
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
	50,000.000	Local		100.064020	50,032.01	99.187500	49,593.75	-438.26	0.00
		Base		100.064020	50,032.01	99.187500	49,593.75	-438.26	0.00
91282CAY7	US TREASURY N/B 11/27 0.625					0.625000	30 Nov 2027		
	6,470,000.000	Local		99.837878	6,459,510.72	95.855469	6,201,848.84	-257,661.88	0.34
		Base		99.837878	6,459,510.72	95.855469	6,201,848.84	-257,661.88	0.32
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
	1,040,000.000	Local		99.839857	1,038,334.51	97.023438	1,009,043.76	-29,290.75	0.05
		Base		99.839857	1,038,334.51	97.023438	1,009,043.76	-29,290.75	0.05
91282CBB6	US TREASURY N/B 12/27 0.625					0.625000	31 Dec 2027		
	5,169,800.000	Local		99.369692	5,137,214.35	95.761719	4,950,689.35	-186,525.00	0.27
		Base		99.369692	5,137,214.35	95.761719	4,950,689.35	-186,525.00	0.26
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
	690,000.000	Local		98.716561	681,144.27	96.789062	667,844.53	-13,299.74	0.04
		Base		98.716561	681,144.27	96.789062	667,844.53	-13,299.74	0.03
91282CBJ9	US TREASURY N/B 01/28 0.75					0.750000	31 Jan 2028		
	11,620,000.000	Local		99.976260	11,617,241.38	96.378906	11,199,228.88	-418,012.50	0.61
		Base		99.976260	11,617,241.38	96.378906	11,199,228.88	-418,012.50	0.58
91282CBS9	US TREASURY N/B 03/28 1.25					1.250000	31 Mar 2028		
	6,630,000.000	Local		99.766399	6,614,512.26	99.191406	6,576,390.22	-38,122.04	0.36
		Base		99.766399	6,614,512.26	99.191406	6,576,390.22	-38,122.04	0.34
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
	540,000.000	Local		99.435544	536,951.94	98.152344	530,022.66	-6,929.28	0.03
		Base		99.435544	536,951.94	98.152344	530,022.66	-6,929.28	0.03
91282CBW0	US TREASURY N/B 04/26 0.75					0.750000	30 Apr 2026		

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Holdings

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



STATE STREET

As of: December 31, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,940,000.000	Local Base	99.580132 99.580132	3,923,457.19 3,923,457.19	98.070312 98.070312	3,863,970.29 3,863,970.29	-59,486.90 -59,486.90	0.21 0.20
91282CBZ3	US TREASURY N/B 04/28 1.25				1.250000	30 Apr 2028			
		31,370,000.000	Local Base	99.630495 99.630495	31,254,086.21 31,254,086.21	99.171875 99.171875	31,110,217.19 31,110,217.19	-143,869.02 -143,869.02	1.69 1.62
91282CCB5	US TREASURY N/B 05/31 1.625				1.625000	15 May 2031			
		9,750,000.000	Local Base	101.649322 101.649322	9,910,808.91 9,910,808.91	101.375000 101.375000	9,884,062.50 9,884,062.50	-26,746.41 -26,746.41	0.54 0.51
91282CCE9	US TREASURY N/B 05/28 1.25				1.250000	31 May 2028			
		4,270,000.000	Local Base	99.782427 99.782427	4,260,709.63 4,260,709.63	99.093750 99.093750	4,231,303.13 4,231,303.13	-29,406.50 -29,406.50	0.23 0.22
91282CCF6	US TREASURY N/B 05/26 0.75				0.750000	31 May 2026			
		10,000.000	Local Base	99.426200 99.426200	9,942.62 9,942.62	98.000000 98.000000	9,800.00 9,800.00	-142.62 -142.62	0.00 0.00
91282CCH2	US TREASURY N/B 06/28 1.25				1.250000	30 Jun 2028			
		2,460,000.000	Local Base	99.912937 99.912937	2,457,858.25 2,457,858.25	99.058594 99.058594	2,436,841.41 2,436,841.41	-21,016.84 -21,016.84	0.13 0.13
91282CCJ8	US TREASURY N/B 06/26 0.875				0.875000	30 Jun 2026			
		1,340,000.000	Local Base	100.110216 100.110216	1,341,476.89 1,341,476.89	98.468750 98.468750	1,319,481.25 1,319,481.25	-21,995.64 -21,995.64	0.07 0.07
91282CCR0	US TREASURY N/B 07/28 1				1.000000	31 Jul 2028			
		6,730,000.000	Local Base	99.682822 99.682822	6,708,653.93 6,708,653.93	97.437500 97.437500	6,557,543.75 6,557,543.75	-151,110.18 -151,110.18	0.36 0.34
91282CCS8	US TREASURY N/B 08/31 1.25				1.250000	15 Aug 2031			
		16,580,000.000	Local Base	99.114617 99.114617	16,433,203.47 16,433,203.47	97.890625 97.890625	16,230,265.63 16,230,265.63	-202,937.84 -202,937.84	0.88 0.84
91282CCV1	US TREASURY N/B 08/28 1.125				1.125000	31 Aug 2028			
		18,660,000.000	Local Base	100.014691 100.014691	18,662,741.41 18,662,741.41	98.148438 98.148438	18,314,498.53 18,314,498.53	-348,242.88 -348,242.88	0.99 0.95
91282CCY5	US TREASURY N/B 09/28 1.25				1.250000	30 Sep 2028			

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Holdings

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



STATE STREET

As of: December 31, 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
		1,450,000.000	Local 99.472772	1,442,355.19	98.910156	1,434,197.26	-8,157.93	0.08
			Base 99.472772	1,442,355.19	98.910156	1,434,197.26	-8,157.93	0.07
91282CCZ2	US TREASURY N/B 09/26 0.875				0.875000	30 Sep 2026		
		1,290,000.000	Local 98.729967	1,273,616.57	98.277344	1,267,777.74	-5,838.83	0.07
			Base 98.729967	1,273,616.57	98.277344	1,267,777.74	-5,838.83	0.07
91282CDB4	US TREASURY N/B 10/24 0.625				0.625000	15 Oct 2024		
		470,000.000	Local 99.912891	469,590.59	99.210938	466,291.41	-3,299.18	0.03
			Base 99.912891	469,590.59	99.210938	466,291.41	-3,299.18	0.02
91282CDF5	US TREASURY N/B 10/28 1.375				1.375000	31 Oct 2028		
		4,740,000.000	Local 99.443011	4,713,598.72	99.687500	4,725,187.50	11,588.78	0.26
			Base 99.443011	4,713,598.72	99.687500	4,725,187.50	11,588.78	0.25
91282CDJ7	US TREASURY N/B 11/31 1.375				1.375000	15 Nov 2031		
		590,000.000	Local 98.508112	581,197.86	98.859375	583,270.31	2,072.45	0.03
			Base 98.508112	581,197.86	98.859375	583,270.31	2,072.45	0.03
91282CDK4	US TREASURY N/B 11/26 1.25				1.250000	30 Nov 2026		
		60,000.000	Local 100.242017	60,145.21	100.000000	60,000.00	-145.21	0.00
			Base 100.242017	60,145.21	100.000000	60,000.00	-145.21	0.00
91282CDP3	WI TREASURY SEC. 12/28 1.375				1.375000	31 Dec 2028		
		4,330,000.000	Local 99.304494	4,299,884.58	99.640625	4,314,439.06	14,554.48	0.23
			Base 99.304494	4,299,884.58	99.640625	4,314,439.06	14,554.48	0.22
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042		
		170,000.000	Local 101.901594	173,232.71	124.628863	211,869.07	38,636.36	0.01
			Base 101.901594	173,232.71	124.628863	211,869.07	38,636.36	0.01
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125				4.125000	16 Nov 2028		
		130,000.000	Local 100.147146	130,191.29	111.944345	145,527.65	15,336.36	0.01
			Base 100.147146	130,191.29	111.944345	145,527.65	15,336.36	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75				2.750000	15 Feb 2023		
		200,000.000	Local 100.161370	200,322.74	101.722144	203,444.29	3,121.55	0.01
			Base 100.161370	200,322.74	101.722144	203,444.29	3,121.55	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025		

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FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		450,000.000	Local 102.995018	463,477.58	108.473902	488,132.56	24,654.98	0.03
			Base 102.995018	463,477.58	108.473902	488,132.56	24,654.98	0.03
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375				2.375000	15 Oct 2022		
		50,000.000	Local 100.995580	50,497.79	101.418511	50,709.26	211.47	0.00
			Base 100.995580	50,497.79	101.418511	50,709.26	211.47	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25				4.250000	15 Jun 2048		
		70,000.000	Local 126.910957	88,837.67	124.298727	87,009.11	-1,828.56	0.00
			Base 126.910957	88,837.67	124.298727	87,009.11	-1,828.56	0.00
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875				3.875000	15 Dec 2028		
		70,000.000	Local 101.234929	70,864.45	112.166849	78,516.79	7,652.34	0.00
			Base 101.234929	70,864.45	112.166849	78,516.79	7,652.34	0.00
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45				4.450000	15 Dec 2048		
		50,000.000	Local 130.964040	65,482.02	128.057110	64,028.56	-1,453.46	0.00
			Base 130.964040	65,482.02	128.057110	64,028.56	-1,453.46	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7				3.700000	15 Aug 2049		
		100,000.000	Local 101.025460	101,025.46	115.491603	115,491.60	14,466.14	0.01
			Base 101.025460	101,025.46	115.491603	115,491.60	14,466.14	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875				3.875000	15 Aug 2059		
		370,000.000	Local 105.745497	391,258.34	120.194579	444,719.94	53,461.60	0.02
			Base 105.745497	391,258.34	120.194579	444,719.94	53,461.60	0.02
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25				1.250000	15 Jan 2026		
		100,000.000	Local 99.752260	99,752.26	99.669553	99,669.55	-82.71	0.01
			Base 99.752260	99,752.26	99.669553	99,669.55	-82.71	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2				2.000000	15 May 2030		
		100,000.000	Local 99.282220	99,282.22	99.382364	99,382.36	100.14	0.01
			Base 99.282220	99,282.22	99.382364	99,382.36	100.14	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125				3.125000	15 May 2060		
		30,000.000	Local 105.524567	31,657.37	103.726217	31,117.87	-539.50	0.00
			Base 105.524567	31,657.37	103.726217	31,117.87	-539.50	0.00
914908BC1	UNIVISION COMMUNICATIONS INC TERM LOAN					15 Mar 2026		

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	437,097.420	Local	99.984379	437,029.14	100.062500	437,370.61	341.47	0.02	
		Base	99.984379	437,029.14	100.062500	437,370.61	341.47	0.02	
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B					01 Mar 2026			
	367,563.840	Local	99.406933	365,383.94	99.718800	366,530.25	1,146.31	0.02	
		Base	99.406933	365,383.94	99.718800	366,530.25	1,146.31	0.02	
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	170,000.000	Local	97.741641	166,160.79	99.000000	168,300.00	2,139.21	0.01	
		Base	97.741641	166,160.79	99.000000	168,300.00	2,139.21	0.01	
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5					5.500000	01 Nov 2025		
	10,000.000	Local	101.145700	10,114.57	101.625000	10,162.50	47.93	0.00	
		Base	101.145700	10,114.57	101.625000	10,162.50	47.93	0.00	
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9					9.000000	15 Dec 2025		
	80,000.000	Local	101.142500	80,914.00	105.318000	84,254.40	3,340.40	0.00	
		Base	101.142500	80,914.00	105.318000	84,254.40	3,340.40	0.00	
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
	397,000.000	Local	113.498252	450,588.06	132.876000	527,517.72	76,929.66	0.03	
		Base	113.498252	450,588.06	132.876000	527,517.72	76,929.66	0.03	
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
	60,000.000	Local	105.030033	63,018.02	105.625000	63,375.00	356.98	0.00	
		Base	105.030033	63,018.02	105.625000	63,375.00	356.98	0.00	
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local	117.315250	46,926.10	112.093272	44,837.31	-2,088.79	0.00	
		Base	117.315250	46,926.10	112.093272	44,837.31	-2,088.79	0.00	
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	190,000.000	Local	117.430416	223,117.79	129.116350	245,321.07	22,203.28	0.01	
		Base	117.430416	223,117.79	129.116350	245,321.07	22,203.28	0.01	
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	110,000.000	Local	96.754373	106,429.81	116.635373	128,298.91	21,869.10	0.01	
		Base	96.754373	106,429.81	116.635373	128,298.91	21,869.10	0.01	
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		

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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
	160,000.000	Local		116.714763	186,743.62	116.355210	186,168.34	-575.28	0.01
		Base		116.714763	186,743.62	116.355210	186,168.34	-575.28	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	200,000.000	Local		102.557770	205,115.54	130.200346	260,400.69	55,285.15	0.01
		Base		102.557770	205,115.54	130.200346	260,400.69	55,285.15	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		105.141650	21,028.33	139.934164	27,986.83	6,958.50	0.00
		Base		105.141650	21,028.33	139.934164	27,986.83	6,958.50	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	100,000.000	Local		101.069310	101,069.31	111.154731	111,154.73	10,085.42	0.01
		Base		101.069310	101,069.31	111.154731	111,154.73	10,085.42	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	1,740,000.000	Local		116.638406	2,029,508.26	117.715212	2,048,244.69	18,736.43	0.11
		Base		116.638406	2,029,508.26	117.715212	2,048,244.69	18,736.43	0.11
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329					4.329000	21 Sep 2028		
	236,000.000	Local		100.389203	236,918.52	113.687814	268,303.24	31,384.72	0.01
		Base		100.389203	236,918.52	113.687814	268,303.24	31,384.72	0.01
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	300,000.000	Local		113.543063	340,629.19	110.909875	332,729.63	-7,899.56	0.02
		Base		113.543063	340,629.19	110.909875	332,729.63	-7,899.56	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	610,000.000	Local		124.071298	756,834.92	116.208396	708,871.22	-47,963.70	0.04
		Base		124.071298	756,834.92	116.208396	708,871.22	-47,963.70	0.04
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	220,000.000	Local		99.740923	219,430.03	105.914474	233,011.84	13,581.81	0.01
		Base		99.740923	219,430.03	105.914474	233,011.84	13,581.81	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	90,000.000	Local		99.966367	89,969.73	105.668055	95,101.25	5,131.52	0.01
		Base		99.966367	89,969.73	105.668055	95,101.25	5,131.52	0.00
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		

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		340,000.000	Local 99.590947	338,609.22	94.753496	322,161.89	-16,447.33	0.02
			Base 99.590947	338,609.22	94.753496	322,161.89	-16,447.33	0.02
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65				2.650000	20 Nov 2040		
		790,000.000	Local 100.437057	793,452.75	95.297501	752,850.26	-40,602.49	0.04
			Base 100.437057	793,452.75	95.297501	752,850.26	-40,602.49	0.04
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875				2.875000	20 Nov 2050		
		1,160,000.000	Local 99.746204	1,157,055.97	95.264015	1,105,062.57	-51,993.40	0.06
			Base 99.746204	1,157,055.97	95.264015	1,105,062.57	-51,993.40	0.06
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1				2.100000	22 Mar 2028		
		1,250,000.000	Local 100.036845	1,250,460.56	100.271360	1,253,392.00	2,931.44	0.07
			Base 100.036845	1,250,460.56	100.271360	1,253,392.00	2,931.44	0.07
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55				2.550000	21 Mar 2031		
		960,000.000	Local 99.617389	956,326.93	101.002246	969,621.56	13,294.63	0.05
			Base 99.617389	956,326.93	101.002246	969,621.56	13,294.63	0.05
92343VGM0	VERIZON COMMUNICATIONS SR UNSECURED 144A 03/32 2.355				2.355000	15 Mar 2032		
		1,012,000.000	Local 100.558877	1,017,655.84	98.654073	998,379.22	-19,276.62	0.05
			Base 100.558877	1,017,655.84	98.654073	998,379.22	-19,276.62	0.05
92531HAD9	VERSCEND HOLDING CORP 2021 TERM LOAN B					27 Aug 2025		
		984,893.810	Local 97.046375	955,803.74	99.875000	983,662.69	27,858.95	0.05
			Base 97.046375	955,803.74	99.875000	983,662.69	27,858.95	0.05
92553PAX0	VIACOMCBS INC SR UNSECURED 04/24 3.875				3.875000	01 Apr 2024		
		10,000.000	Local 98.033600	9,803.36	105.309272	10,530.93	727.57	0.00
			Base 98.033600	9,803.36	105.309272	10,530.93	727.57	0.00
92826CAD4	VISA INC SR UNSECURED 12/25 3.15				3.150000	14 Dec 2025		
		540,000.000	Local 103.387652	558,293.32	106.631473	575,809.95	17,516.63	0.03
			Base 103.387652	558,293.32	106.631473	575,809.95	17,516.63	0.03
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045		
		500,000.000	Local 102.760634	513,803.17	126.244510	631,222.55	117,419.38	0.03
			Base 102.760634	513,803.17	126.244510	631,222.55	117,419.38	0.03
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		

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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	
		210,000.000	Local Base	99.878190 99.878190	209,744.20 209,744.20	101.351315 101.351315	212,837.76 212,837.76	3,093.56 3,093.56	0.01 0.01
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375				4.375000	30 May 2028			
		220,000.000	Local Base	99.316150 99.316150	218,495.53 218,495.53	112.606071 112.606071	247,733.36 247,733.36	29,237.83 29,237.83	0.01 0.01
92858TAA4	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB A 144A				2.130000	10 Oct 2042			
		2,170,000.000	Local	102.841400	2,231,658.38	98.855270	2,145,159.36	-86,499.02	0.12
Original Face:		2,170,000.000	Base	102.841400	2,231,658.38	98.855270	2,145,159.36	-86,499.02	0.11
92858TAC0	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB B 144A				2.453000	10 Oct 2042			
		2,170,000.000	Local	102.837106	2,231,565.20	98.986840	2,148,014.43	-83,550.77	0.12
Original Face:		2,170,000.000	Base	102.837106	2,231,565.20	98.986840	2,148,014.43	-83,550.77	0.11
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.750000	17 Sep 2024			
		300,000.000	Local Base	99.885163 99.885163	299,655.49 299,655.49	104.913347 104.913347	314,740.04 314,740.04	15,084.55 15,084.55	0.02 0.02
92922F4M7	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1				0.681880	25 Oct 2045			
		611,683.530	Local	97.970704	599,270.66	100.179930	612,784.13	13,513.47	0.03
Original Face:		15,680,000.000	Base	97.970704	599,270.66	100.179930	612,784.13	13,513.47	0.03
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A				1.281046	15 Jun 2045			
		634,492.360	Local	1.513293	9,601.73	0.095880	608.35	-8,993.38	0.00
Original Face:		1,160,000.000	Base	1.513293	9,601.73	0.095880	608.35	-8,993.38	0.00
931142ES8	WALMART INC SR UNSECURED 09/28 1.5				1.500000	22 Sep 2028			
		180,000.000	Local Base	99.898022 99.898022	179,816.44 179,816.44	99.471095 99.471095	179,047.97 179,047.97	-768.47 -768.47	0.01 0.01
931142ET6	WALMART INC SR UNSECURED 09/31 1.8				1.800000	22 Sep 2031			
		90,000.000	Local Base	99.654067 99.654067	89,688.66 89,688.66	99.118310 99.118310	89,206.48 89,206.48	-482.18 -482.18	0.00 0.00
936MWEI18	ALI GROUP 2021 TERM LOAN B					12 Oct 2028			
		740,000.000	Local Base	99.109797 99.109797	733,412.50 733,412.50	99.312500 99.312500	734,912.50 734,912.50	1,500.00 1,500.00	0.04 0.04
936RLKI15	RACKSPACE TECHNOLOGY GLOBAL 2021 TERM LOAN					15 Feb 2028			

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	535,950.000	Local	100.202840		537,037.12	99.175000	531,528.41	-5,508.71	0.03
		Base	100.202840		537,037.12	99.175000	531,528.41	-5,508.71	0.03
938DOJII4	INEOS STYROLUTION US HOLDG LLC 2021 USD TERM LOAN B						29 Jan 2026		
	1,383,050.000	Local	100.188836		1,385,661.69	99.750000	1,379,592.38	-6,069.31	0.07
		Base	100.188836		1,385,661.69	99.750000	1,379,592.38	-6,069.31	0.07
938YAFII1	ENERGIZER HOLDINGS INC 2020 TERM LOAN						22 Dec 2027		
	178,650.000	Local	99.563969		177,871.03	99.625000	177,980.06	109.03	0.01
		Base	99.563969		177,871.03	99.625000	177,980.06	109.03	0.01
942UDYII9	ACADEMY LTD 2021 TERM LOAN						05 Nov 2027		
	126,543.750	Local	99.081669		125,381.66	100.208300	126,807.34	1,425.68	0.01
		Base	99.081669		125,381.66	100.208300	126,807.34	1,425.68	0.01
942ZMVII4	GVC HOLDINGS GIBRALTAR LIMITED 2021 USD TERM LOAN B4						16 Mar 2027		
	208,950.000	Local	99.761890		208,452.47	99.656200	208,231.63	-220.84	0.01
		Base	99.761890		208,452.47	99.656200	208,231.63	-220.84	0.01
943ZRCII0	II VI INCORPORATED 2021 BRIDGE TERM LOAN B						01 Dec 2028		
	600,000.000	Local	99.383333		596,300.00	99.750000	598,500.00	2,200.00	0.03
		Base	99.383333		596,300.00	99.750000	598,500.00	2,200.00	0.03
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
	80,000.000	Local	99.978075		79,982.46	100.944128	80,755.30	772.84	0.00
		Base	99.978075		79,982.46	100.944128	80,755.30	772.84	0.00
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.000000	23 Oct 2026		
	480,000.000	Local	99.935704		479,691.38	105.121130	504,581.42	24,890.04	0.03
		Base	99.935704		479,691.38	105.121130	504,581.42	24,890.04	0.03
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.600000	01 Apr 2021		
	0.000	Local	0.000000		-586.39	0.000000	0.00	586.39	0.00
		Base	0.000000		-586.39	0.000000	0.00	586.39	0.00
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	510,000.000	Local	99.631400		508,120.14	102.893341	524,756.04	16,635.90	0.03
		Base	99.631400		508,120.14	102.893341	524,756.04	16,635.90	0.03
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		

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	130,000.000	Local	99.744962	129,668.45	132.535934	172,296.71	42,628.26	0.01	
		Base	99.744962	129,668.45	132.535934	172,296.71	42,628.26	0.01	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	1,160,000.000	Local	100.676886	1,167,851.88	111.480218	1,293,170.53	125,318.65	0.07	
		Base	100.676886	1,167,851.88	111.480218	1,293,170.53	125,318.65	0.07	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	70,000.000	Local	99.640729	69,748.51	118.895394	83,226.78	13,478.27	0.00	
		Base	99.640729	69,748.51	118.895394	83,226.78	13,478.27	0.00	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	660,000.000	Local	101.728065	671,405.23	125.206422	826,362.39	154,957.16	0.04	
		Base	101.728065	671,405.23	125.206422	826,362.39	154,957.16	0.04	
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					0.532750	25 Jun 2037		
	69,497.070	Local	77.981086	54,194.57	79.963210	55,572.09	1,377.52	0.00	
Original Face:	1,110,000.000	Base	77.981086	54,194.57	79.963210	55,572.09	1,377.52	0.00	
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.305523	15 Jul 2046		
	70,000.000	Local	102.952029	72,066.42	99.262860	69,484.00	-2,582.42	0.00	
Original Face:	70,000.000	Base	102.952029	72,066.42	99.262860	69,484.00	-2,582.42	0.00	
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817000	15 Aug 2050		
	20,000.000	Local	103.632050	20,726.41	104.791980	20,958.40	231.99	0.00	
Original Face:	20,000.000	Base	103.632050	20,726.41	104.791980	20,958.40	231.99	0.00	
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		
	250,000.000	Local	102.358024	255,895.06	104.731560	261,828.90	5,933.84	0.01	
Original Face:	250,000.000	Base	102.358024	255,895.06	104.731560	261,828.90	5,933.84	0.01	
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
	220,000.000	Local	102.417245	225,317.94	103.667030	228,067.47	2,749.53	0.01	
Original Face:	220,000.000	Base	102.417245	225,317.94	103.667030	228,067.47	2,749.53	0.01	
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		
	750,000.000	Local	102.389479	767,921.09	104.349290	782,619.68	14,698.59	0.04	
Original Face:	750,000.000	Base	102.389479	767,921.09	104.349290	782,619.68	14,698.59	0.04	
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.091008	15 May 2048		

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Original Face:	3,743,212.620	Local		3.583131	134,124.21	2.803310	104,933.85	-29,190.36	0.01
	5,169,000.000	Base		3.583131	134,124.21	2.803310	104,933.85	-29,190.36	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		101.043858	1,434,822.79	105.081466	1,492,156.82	57,334.03	0.08
		Base		101.043858	1,434,822.79	105.081466	1,492,156.82	57,334.03	0.08
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	400,000.000	Local		99.866915	399,467.66	112.032995	448,131.98	48,664.32	0.02
		Base		99.866915	399,467.66	112.032995	448,131.98	48,664.32	0.02
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	100,000.000	Local		99.608110	99,608.11	104.059054	104,059.05	4,450.94	0.01
		Base		99.608110	99,608.11	104.059054	104,059.05	4,450.94	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	700,000.000	Local		113.644046	795,508.32	116.284085	813,988.60	18,480.28	0.04
		Base		113.644046	795,508.32	116.284085	813,988.60	18,480.28	0.04
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	3,700,000.000	Local		117.116272	4,333,302.06	137.031581	5,070,168.50	736,866.44	0.27
		Base		117.116272	4,333,302.06	137.031581	5,070,168.50	736,866.44	0.26
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	540,000.000	Local		100.035222	540,190.20	101.809171	549,769.52	9,579.32	0.03
		Base		100.035222	540,190.20	101.809171	549,769.52	9,579.32	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	100.854864	695,898.56	5,898.56	0.04
		Base		100.000000	690,000.00	100.854864	695,898.56	5,898.56	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	101.700632	1,423,808.85	23,808.85	0.08
		Base		100.000000	1,400,000.00	101.700632	1,423,808.85	23,808.85	0.07
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5					4.500000	01 Mar 2028		

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	40,000.000	Local		102.448175	40,979.27	108.750000	43,500.00	2,520.73	0.00
		Base		102.448175	40,979.27	108.750000	43,500.00	2,520.73	0.00
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	20,000.000	Local		114.160400	22,832.08	120.500000	24,100.00	1,267.92	0.00
		Base		114.160400	22,832.08	120.500000	24,100.00	1,267.92	0.00
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	190,000.000	Local		113.856495	216,327.34	119.500000	227,050.00	10,722.66	0.01
		Base		113.856495	216,327.34	119.500000	227,050.00	10,722.66	0.01
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.5					6.500000	01 Feb 2050		
	100,000.000	Local		98.614510	98,614.51	118.250000	118,250.00	19,635.49	0.01
		Base		98.614510	98,614.51	118.250000	118,250.00	19,635.49	0.01
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.35					4.350000	01 Feb 2025		
	160,000.000	Local		100.054988	160,087.98	104.502000	167,203.20	7,115.22	0.01
		Base		100.054988	160,087.98	104.502000	167,203.20	7,115.22	0.01
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 5.3					5.300000	01 Feb 2030		
	960,000.000	Local		100.101088	960,970.44	110.102000	1,056,979.20	96,008.76	0.06
		Base		100.101088	960,970.44	110.102000	1,056,979.20	96,008.76	0.05
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					1.971750	13 Jan 2023		
	60,000.000	Local		100.000000	60,000.00	99.853000	59,911.80	-88.20	0.00
		Base		100.000000	60,000.00	99.853000	59,911.80	-88.20	0.00
96244UAF4	WHATABRANDS LLC TERM LOAN B						03 Aug 2028		
	10,000.000	Local		99.524700	9,952.47	99.583300	9,958.33	5.86	0.00
		Base		99.524700	9,952.47	99.583300	9,958.33	5.86	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		115.564850	69,338.91	135.381149	81,228.69	11,889.78	0.00
		Base		115.564850	69,338.91	135.381149	81,228.69	11,889.78	0.00
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		

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	720,000.000	Local		126.898938	913,672.35	135.482581	975,474.58	61,802.23	0.05
		Base		126.898938	913,672.35	135.482581	975,474.58	61,802.23	0.05
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	200,000.000	Local		140.015070	280,030.14	148.232268	296,464.54	16,434.40	0.02
		Base		140.015070	280,030.14	148.232268	296,464.54	16,434.40	0.02
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.700000	15 Jan 2023		
	70,000.000	Local		99.331443	69,532.01	102.210143	71,547.10	2,015.09	0.00
		Base		99.331443	69,532.01	102.210143	71,547.10	2,015.09	0.00
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	30,000.000	Local		106.197100	31,859.13	108.025191	32,407.56	548.43	0.00
		Base		106.197100	31,859.13	108.025191	32,407.56	548.43	0.00
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85					4.850000	01 Mar 2048		
	30,000.000	Local		102.720800	30,816.24	121.895046	36,568.51	5,752.27	0.00
		Base		102.720800	30,816.24	121.895046	36,568.51	5,752.27	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	210,000.000	Local		114.023657	239,449.68	141.137396	296,388.53	56,938.85	0.02
		Base		114.023657	239,449.68	141.137396	296,388.53	56,938.85	0.02
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	200,000.000	Local		98.785350	197,570.70	90.845000	181,690.00	-15,880.70	0.01
		Base		98.785350	197,570.70	90.845000	181,690.00	-15,880.70	0.01
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
	340,000.000	Local		102.397003	348,149.81	92.598500	314,834.90	-33,314.91	0.02
		Base		102.397003	348,149.81	92.598500	314,834.90	-33,314.91	0.02
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	160,000.000	Local		100.104975	160,167.96	108.019240	172,830.78	12,662.82	0.01
		Base		100.104975	160,167.96	108.019240	172,830.78	12,662.82	0.01
98879FAA6	ZH TRUST ZILLO 2021 2 A 144A					2.349400	17 Oct 2027		
	480,000.000	Local		99.999877	479,999.41	99.187660	476,100.77	-3,898.64	0.03
Original Face:	480,000.000	Base		99.999877	479,999.41	99.187660	476,100.77	-3,898.64	0.02
98919XAB7	ZAYO GROUP HOLDINGS INC USD TERM LOAN						09 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
	370,000.000	Local	100.104395	370,386.26	98.520800	364,526.96	-5,859.30	0.02	
		Base	100.104395	370,386.26	98.520800	364,526.96	-5,859.30	0.02	
98922AAC0	ALLSPRING BUYER LLC TERM LOAN B					01 Nov 2028			
	364,000.000	Local	99.446591	361,985.59	100.107100	364,389.84	2,404.25	0.02	
		Base	99.446591	361,985.59	100.107100	364,389.84	2,404.25	0.02	
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR				3.900000	01 Sep 2037			
	289,432.000	Local	49.765821	144,038.21	42.487500	122,972.42	-21,065.79	0.01	
Original Face:	289,432.000	Base	49.765821	144,038.21	42.487500	122,972.42	-21,065.79	0.01	
C0102MAP0	AIR CANADA 2021 TERM LOAN B					11 Aug 2028			
	340,000.000	Local	99.412965	338,004.08	99.604200	338,654.28	650.20	0.02	
		Base	99.412965	338,004.08	99.604200	338,654.28	650.20	0.02	
C4000KAD6	GARDA WORLD SECURITY CORP 2021 TERM LOAN B					30 Oct 2026			
	436,801.110	Local	96.488402	421,462.41	99.718800	435,572.83	14,110.42	0.02	
		Base	96.488402	421,462.41	99.718800	435,572.83	14,110.42	0.02	
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4					19 Nov 2026			
	946,249.540	Local	99.291099	939,541.57	98.666700	933,633.19	-5,908.38	0.05	
		Base	99.291099	939,541.57	98.666700	933,633.19	-5,908.38	0.05	
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN					30 May 2025			
	0.000	Local	0.000000	-255.86	0.000000	0.00	255.86	0.00	
		Base	0.000000	-255.86	0.000000	0.00	255.86	0.00	
C7052BAH7	GFL ENVIRONMENTAL INC 2020 TERM LOAN					30 May 2025			
	48,181.350	Local	100.035740	48,198.57	100.150000	48,253.62	55.05	0.00	
		Base	100.035740	48,198.57	100.150000	48,253.62	55.05	0.00	
C8000CAG8	CLARIOS GLOBAL LP 2021 USD TERM LOAN B					30 Apr 2026			
	236,658.210	Local	99.156222	234,661.34	99.250000	234,883.27	221.93	0.01	
		Base	99.156222	234,661.34	99.250000	234,883.27	221.93	0.01	
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM					02 Jun 2025			
	0.000	Local	0.000000	-76.63	0.000000	0.00	76.63	0.00	
		Base	0.000000	-76.63	0.000000	0.00	76.63	0.00	
C9413PBB8	BAUSCH HEALTH COMPANIES INC. FIRST INCREMENTAL TERM LOAN					27 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
	429,312.780	Local	99.079725	425,361.92	99.296900	426,294.28	932.36	0.02	
		Base	99.079725	425,361.92	99.296900	426,294.28	932.36	0.02	
F6628DAL8	ALTICE FRANCE SA TERMB12					31 Jan 2026			
	136,244.160	Local	99.950479	136,176.69	99.000000	134,881.72	-1,294.97	0.01	
		Base	99.950479	136,176.69	99.000000	134,881.72	-1,294.97	0.01	
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN					29 Jan 2027			
	157,600.000	Local	100.190400	157,900.07	98.500000	155,236.00	-2,664.07	0.01	
		Base	100.190400	157,900.07	98.500000	155,236.00	-2,664.07	0.01	
G5080AAF9	JAZZ FINANCING LUX SARL USD TERM LOAN					05 May 2028			
	945,250.000	Local	99.538321	940,885.98	100.366100	948,710.56	7,824.58	0.05	
		Base	99.538321	940,885.98	100.366100	948,710.56	7,824.58	0.05	
G8057JAB2	SETANTA AIRCRAFT LEASING DAC TERM LOAN B					05 Nov 2028			
	850,000.000	Local	99.754607	847,914.16	99.937500	849,468.75	1,554.59	0.05	
		Base	99.754607	847,914.16	99.937500	849,468.75	1,554.59	0.04	
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N					31 Jan 2028			
	1,194,130.640	Local	99.439300	1,187,435.15	98.930600	1,181,360.61	-6,074.54	0.06	
		Base	99.439300	1,187,435.15	98.930600	1,181,360.61	-6,074.54	0.06	
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q					31 Jan 2029			
	120,000.000	Local	98.610058	118,332.07	99.854200	119,825.04	1,492.97	0.01	
		Base	98.610058	118,332.07	99.854200	119,825.04	1,492.97	0.01	
L2324EAE1	DELOS FIN S A R L TERM LOAN					06 Oct 2023			
	500,000.000	Local	98.116394	490,581.97	99.953100	499,765.50	9,183.53	0.03	
		Base	98.116394	490,581.97	99.953100	499,765.50	9,183.53	0.03	
L5000DAC1	ICON LUXEMBOURG SARL LUX TERM LOAN					03 Jul 2028			
	624,328.900	Local	99.529972	621,394.38	99.958300	624,068.55	2,674.17	0.03	
		Base	99.529972	621,394.38	99.958300	624,068.55	2,674.17	0.03	
L5000DAD9	ICON LUXEMBOURG SARL US TERM LOAN					03 Jul 2028			
	155,551.930	Local	99.529964	154,820.78	99.958300	155,487.06	666.28	0.01	
		Base	99.529964	154,820.78	99.958300	155,487.06	666.28	0.01	
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	98.821400	70,163.19	-836.81	0.00
			Base	100.000000	71,000.00	98.821400	70,163.19	-836.81	0.00
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.750000	25 Apr 2022			
		210,000.000	Local	99.811343	209,603.82	100.887008	211,862.72	2,258.90	0.01
			Base	99.811343	209,603.82	100.887008	211,862.72	2,258.90	0.01
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125000	15 Jan 2045			
		2,760,000.000	Local	119.568313	3,300,085.44	124.216444	3,428,373.85	128,288.41	0.19
			Base	119.568313	3,300,085.44	124.216444	3,428,373.85	128,288.41	0.18
US DOLLAR Total									
		935,365,616.010	Local		873,503,186.73		884,274,557.77	10,771,371.04	47.92
Original Face:		682,970,958.830	Base		873,506,741.34		884,274,557.77	10,767,816.43	45.94
FIXED INCOME Total									
		141,215,133,916.010	Base		931,944,378.36		935,268,479.64	3,324,101.28	48.59
Original Face:		682,970,958.830							

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI21ZWK1	EURO CURR 9AM	JAN22C 1.13	JAN22 1.13	CALL		07 Jan 2022				
875,000.000		7.000	Local	0.011220	9,817.50	0.010700	9,362.50	-455.00	0.00	
			Base	0.011220	9,817.50	0.010700	9,362.50	-455.00	0.00	
ADI220H57	US 5YR FUTR OPTN	FEB22C 121	JAN22 121	CALL		21 Jan 2022				
5,000.000		5.000	Local	0.361106	1,805.53	0.343750	1,718.75	-86.78	0.00	
			Base	0.361106	1,805.53	0.343750	1,718.75	-86.78	0.00	
ADI221KL6	US BOND FUTR OPTN	FEB22C 162	JAN22 162	CALL		21 Jan 2022				
16,000.000		16.000	Local	1.623889	25,982.23	0.718750	11,500.00	-14,482.23	0.00	
			Base	1.623889	25,982.23	0.718750	11,500.00	-14,482.23	0.00	
ADI225K52	EURO CURR 9AM	JAN22C 1.14	JAN22 1.14	CALL		07 Jan 2022				
2,250,000.000		18.000	Local	0.008387	18,870.00	0.003500	7,875.00	-10,995.00	0.00	
			Base	0.008387	18,870.00	0.003500	7,875.00	-10,995.00	0.00	
ADI225LZ5	AUDUSD EURO 9AM	JAN22C 72	JAN22 72	CALL		07 Jan 2022				
13,000.000		13.000	Local	0.647115	8,412.50	0.840000	10,920.00	2,507.50	0.00	
			Base	0.647115	8,412.50	0.840000	10,920.00	2,507.50	0.00	
ADI227PL8	AUDUSD EURO 9AM	JAN22C 70.5	JAN22 70.5	CALL		07 Jan 2022				
7,000.000		7.000	Local	0.752500	5,267.50	2.290000	16,030.00	10,762.50	0.00	
			Base	0.752500	5,267.50	2.290000	16,030.00	10,762.50	0.00	
ADI22KLF6	AUDUSD EURO 9AM	JAN22C 71.5	JAN22 71.5	CALL		07 Jan 2022				
7,000.000		7.000	Local	0.416786	2,917.50	1.300000	9,100.00	6,182.50	0.00	
			Base	0.416786	2,917.50	1.300000	9,100.00	6,182.50	0.00	
ADI22L9F8	US BOND FUTR OPTN	FEB22C 161	JAN22 161	CALL		21 Jan 2022				
45,000.000		45.000	Local	1.446870	65,109.13	1.109375	49,921.88	-15,187.25	0.00	
			Base	1.446870	65,109.13	1.109375	49,921.88	-15,187.25	0.00	
ADI22LZM4	JPN YEN 9AM	FEB22C 88	FEB22 88	CALL		04 Feb 2022				
8,750.000		7.000	Local	0.593429	5,192.50	0.250000	2,187.50	-3,005.00	0.00	
			Base	0.593429	5,192.50	0.250000	2,187.50	-3,005.00	0.00	

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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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
ADI22MNQ6	US LONG BND W5 OP DEC21C 161.5 DEC21 161.5 CALL					31 Dec 2021			
5,000.000		5.000	Local 0.439230	2,196.15	0.015625		78.13	-2,118.02	0.00
			Base 0.439230	2,196.15	0.015625		78.13	-2,118.02	0.00
ADI22NHM0	US 10Y NOTE W5 OP DEC21C 130.5 DEC21 130.5 CALL					31 Dec 2021			
5,000.000		5.000	Local 0.111106	555.53	0.078125		390.63	-164.90	0.00
			Base 0.111106	555.53	0.078125		390.63	-164.90	0.00
ADI22PL73	US BOND FUTR OPTN FEB22C 159.5 JAN22 159.5 CALL					21 Jan 2022			
10,000.000		10.000	Local 1.368918	13,689.18	1.921875		19,218.75	5,529.57	0.00
			Base 1.368918	13,689.18	1.921875		19,218.75	5,529.57	0.00
ADI22PLB4	US 10Y NOTE W1 OP JAN22C 130.5 JAN22 130.5 CALL					07 Jan 2022			
10,000.000		10.000	Local 0.329855	3,298.55	0.359375		3,593.75	295.20	0.00
			Base 0.329855	3,298.55	0.359375		3,593.75	295.20	0.00
ADI22PLJ7	US BOND FUTR OPTN FEB22C 160 JAN22 160 CALL					21 Jan 2022			
12,000.000		12.000	Local 1.307720	15,692.64	1.625000		19,500.00	3,807.36	0.00
			Base 1.307720	15,692.64	1.625000		19,500.00	3,807.36	0.00
ADI22PLK4	US LONG BND W1 OP JAN22C 159.5 JAN22 159.5 CALL					07 Jan 2022			
2,000.000		2.000	Local 0.907980	1,815.96	1.421875		2,843.75	1,027.79	0.00
			Base 0.907980	1,815.96	1.421875		2,843.75	1,027.79	0.00
ADI22PLW8	US 10Y NOTE W1 OP JAN22C 130.2 JAN22 130.25 CALL					07 Jan 2022			
5,000.000		5.000	Local 0.392356	1,961.78	0.500000		2,500.00	538.22	0.00
			Base 0.392356	1,961.78	0.500000		2,500.00	538.22	0.00
US DOLLAR Total									
3,275,750.000		174.000	Local	182,584.18			166,740.64	-15,843.54	0.01
			Base	182,584.18			166,740.64	-15,843.54	0.01
OPTIONS PURCHASED - CALLS Total									
3,275,750.000		174.000	Base	182,584.18			166,740.64	-15,843.54	0.01

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - PUTS

								Exchange Rate:	1.000000
US DOLLAR									
ADI21G7X3	US 10YR FUT OPTN FEB22P 131 JAN22 131 PUT					21 Jan 2022			
23,000.000		23.000	Local	0.604991	13,914.80	0.875000	20,125.00	6,210.20	0.00
			Base	0.604991	13,914.80	0.875000	20,125.00	6,210.20	0.00
ADI21RFY8	US 10YR FUT OPTN FEB22P 130.5 JAN22 130.5 PUT					21 Jan 2022			
5,000.000		5.000	Local	0.689230	3,446.15	0.609375	3,046.88	-399.27	0.00
			Base	0.689230	3,446.15	0.609375	3,046.88	-399.27	0.00
ADI220PD1	EURO CURR 9AM JAN22P 1.125 JAN22 1.125 PUT					07 Jan 2022			
875,000.000		7.000	Local	0.008720	7,630.00	0.000100	87.50	-7,542.50	0.00
			Base	0.008720	7,630.00	0.000100	87.50	-7,542.50	0.00
ADI22H504	US BOND FUTR OPTN FEB22P 162 JAN22 162 PUT					21 Jan 2022			
10,000.000		10.000	Local	1.548606	15,486.06	2.281250	22,812.50	7,326.44	0.00
			Base	1.548606	15,486.06	2.281250	22,812.50	7,326.44	0.00
ADI22QJK5	US 10YR FUT OPTN FEB22P 130.2 JAN22 130.25 PUT					21 Jan 2022			
5,000.000		5.000	Local	0.564230	2,821.15	0.500000	2,500.00	-321.15	0.00
			Base	0.564230	2,821.15	0.500000	2,500.00	-321.15	0.00
US DOLLAR Total									
918,000.000		50.000	Local		43,298.16		48,571.88	5,273.72	0.00
			Base		43,298.16		48,571.88	5,273.72	0.00
OPTIONS PURCHASED - PUTS Total									
918,000.000		50.000	Base		43,298.16		48,571.88	5,273.72	0.00

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WESTERN CORE PLUS BOND PORT
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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI21QH36	US 10YR FUT OPTN JAN22C 130.5 DEC21 130.5 CALL					23 Dec 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	
ADI21RT23	US 10YR FUT OPTN FEB22C 132 JAN22 132 CALL					21 Jan 2022				
-25,000.000		-25.000	Local	0.476396	-11,909.89	0.109375	-2,734.38	9,175.51	0.00	
			Base	0.476396	-11,909.89	0.109375	-2,734.38	9,175.51	0.00	
ADI21TX57	US 10YR FUT OPTN MAR22C 132 FEB22 132 CALL					18 Feb 2022				
-38,000.000		-38.000	Local	0.469899	-17,856.15	0.312500	-11,875.00	5,981.15	0.00	
			Base	0.469899	-17,856.15	0.312500	-11,875.00	5,981.15	0.00	
ADI21VSG4	US 10YR FUT OPTN MAR22C 131.5 FEB22 131.5 CALL					18 Feb 2022				
-32,000.000		-32.000	Local	0.614970	-19,679.03	0.468750	-15,000.00	4,679.03	0.00	
			Base	0.614970	-19,679.03	0.468750	-15,000.00	4,679.03	0.00	
ADI21XD43	US 10YR FUT OPTN FEB22C 131.5 JAN22 131.5 CALL					21 Jan 2022				
-66,000.000		-66.000	Local	0.374691	-24,729.58	0.187500	-12,375.00	12,354.58	0.00	
			Base	0.374691	-24,729.58	0.187500	-12,375.00	12,354.58	0.00	
ADI220P90	US 10YR FUT OPTN MAR22C 131 FEB22 131 CALL					18 Feb 2022				
-5,000.000		-5.000	Local	0.498270	-2,491.35	0.656250	-3,281.25	-789.90	0.00	
			Base	0.498270	-2,491.35	0.656250	-3,281.25	-789.90	0.00	
ADI221871	US 10YR FUT OPTN FEB22C 130 JAN22 130 CALL					21 Jan 2022				
-19,000.000		-19.000	Local	0.567349	-10,779.64	0.859375	-16,328.13	-5,548.49	0.00	
			Base	0.567349	-10,779.64	0.859375	-16,328.13	-5,548.49	0.00	
ADI225NG5	US 5YR FUTR OPTN FEB22C 121.5 JAN22 121.5 CALL					21 Jan 2022				
-137,000.000		-137.000	Local	0.304668	-41,739.58	0.148438	-20,336.01	21,403.57	0.00	
			Base	0.304668	-41,739.58	0.148438	-20,336.01	21,403.57	0.00	
ADI228G36	EURO CURR 9AM JAN22C 1.135 JAN22 1.135 CALL					07 Jan 2022				
-1,625,000.000		-13.000	Local	0.006065	-9,855.00	0.006600	-10,725.00	-870.00	0.00	
			Base	0.006065	-9,855.00	0.006600	-10,725.00	-870.00	0.00	

& Issue has redenominated but Local is not converted
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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, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description				Rate	Maturity Date			% Curr
Notional Par	Units	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Fund		
ADI229PV2	US BOND FUTR OPTN FEB22C 164 JAN22 164 CALL					21 Jan 2022			
-20,000.000	-20.000	Local 1.031083	-20,621.65	0.281250	-5,625.00	14,996.65	0.00		
		Base 1.031083	-20,621.65	0.281250	-5,625.00	14,996.65	0.00		
ADI229VB9	US 5YR FUTR OPTN FEB22C 121.2 JAN22 121.25 CALL					21 Jan 2022			
-183,000.000	-183.000	Local 0.307611	-56,292.84	0.234375	-42,890.63	13,402.21	0.00		
		Base 0.307611	-56,292.84	0.234375	-42,890.63	13,402.21	0.00		
ADI229W69	US 10YR FUT OPTN FEB22C 131 JAN22 131 CALL					21 Jan 2022			
-20,000.000	-20.000	Local 0.535770	-10,715.40	0.343750	-6,875.00	3,840.40	0.00		
		Base 0.535770	-10,715.40	0.343750	-6,875.00	3,840.40	0.00		
ADI22BB34	US 10YR FUT OPTN FEB22C 130.5 JAN22 130.5 CALL					21 Jan 2022			
-2,000.000	-2.000	Local 0.467020	-934.04	0.578125	-1,156.25	-222.21	0.00		
		Base 0.467020	-934.04	0.578125	-1,156.25	-222.21	0.00		
ADI22D2K2	US BOND FUTR OPTN MAR22C 164 FEB22 164 CALL					18 Feb 2022			
-14,000.000	-14.000	Local 1.170145	-16,382.03	0.828125	-11,593.75	4,788.28	0.00		
		Base 1.170145	-16,382.03	0.828125	-11,593.75	4,788.28	0.00		
ADI22L9V3	AUDUSD EURO 9AM FEB22C 72 FEB22 72 CALL					04 Feb 2022			
-7,000.000	-7.000	Local 0.608929	-4,262.50	1.190000	-8,330.00	-4,067.50	0.00		
		Base 0.608929	-4,262.50	1.190000	-8,330.00	-4,067.50	0.00		
ADI22LB57	US LONG BND W5 OP DEC21C 162 DEC21 162 CALL					31 Dec 2021			
-22,000.000	-22.000	Local 0.498270	-10,961.94	0.015625	-343.75	10,618.19	0.00		
		Base 0.498270	-10,961.94	0.015625	-343.75	10,618.19	0.00		
ADI22MNF0	US 10Y NOTE W5 OP DEC21C 130.7 DEC21 130.75 CALL					31 Dec 2021			
-32,000.000	-32.000	Local 0.244852	-7,835.27	0.015625	-500.00	7,335.27	0.00		
		Base 0.244852	-7,835.27	0.015625	-500.00	7,335.27	0.00		
ADI22MP35	US LONG BND W5 OP DEC21C 161 DEC21 161 CALL					31 Dec 2021			
-11,000.000	-11.000	Local 0.450238	-4,952.62	0.031250	-343.75	4,608.87	0.00		
		Base 0.450238	-4,952.62	0.031250	-343.75	4,608.87	0.00		
ADI22MQC4	US 10Y NOTE W5 OP DEC21C 131 DEC21 131 CALL					31 Dec 2021			
-10,000.000	-10.000	Local 0.154520	-1,545.20	0.001000	-10.00	1,535.20	0.00		
		Base 0.154520	-1,545.20	0.001000	-10.00	1,535.20	0.00		

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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
ADI22NGK5	US BOND FUTR OPTN FEB22C 161.5 JAN22 161.5 CALL					21 Jan 2022		
-5,000.000		-5.000	Local 0.607646	-3,038.23	0.890625	-4,453.13	-1,414.90	0.00
			Base 0.607646	-3,038.23	0.890625	-4,453.13	-1,414.90	0.00
ADI22P0X9	US 10YR FUT OPTN FEB22C 130.7 JAN22 130.75 CALL					21 Jan 2022		
-12,000.000		-12.000	Local 0.569885	-6,838.62	0.453125	-5,437.50	1,401.12	0.00
			Base 0.569885	-6,838.62	0.453125	-5,437.50	1,401.12	0.00
ADI22P1L4	AUDUSD EURO 9AM FEB22C 73 FEB22 73 CALL					04 Feb 2022		
-2,000.000		-2.000	Local 0.597500	-1,195.00	0.610000	-1,220.00	-25.00	0.00
			Base 0.597500	-1,195.00	0.610000	-1,220.00	-25.00	0.00
ADI22PKP4	US LONG BND W5 OP DEC21C 160 DEC21 160 CALL					31 Dec 2021		
-9,000.000		-9.000	Local 0.286464	-2,578.18	0.437500	-3,937.50	-1,359.32	0.00
			Base 0.286464	-2,578.18	0.437500	-3,937.50	-1,359.32	0.00
ADI22PLC2	US 5YR NOTE W5 OP DEC21C 121 DEC21 121 CALL					31 Dec 2021		
-1,000.000		-1.000	Local 0.092020	-92.02	0.039063	-39.06	52.96	0.00
			Base 0.092020	-92.02	0.039063	-39.06	52.96	0.00
ADI22PLR9	US BOND FUTR OPTN FEB22C 160.5 JAN22 160.5 CALL					21 Jan 2022		
-19,000.000		-19.000	Local 0.927546	-17,623.38	1.343750	-25,531.25	-7,907.87	0.00
			Base 0.927546	-17,623.38	1.343750	-25,531.25	-7,907.87	0.00
US DOLLAR Total								
-2,316,000.000		-704.000	Local	-304,909.15		-210,941.34	93,967.81	0.01
			Base	-304,909.15		-210,941.34	93,967.81	0.01
OPTIONS WRITTEN - CALLS Total								
-2,316,000.000		-704.000	Base	-304,909.15		-210,941.34	93,967.81	0.01

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI21GWC1	US 10YR FUT OPTN FEB22P 130 JAN22 130 PUT					21 Jan 2022			
-5,000.000		-5.000	Local 0.363896	-1,819.48	0.390625		-1,953.13	-133.65	0.00
			Base 0.363896	-1,819.48	0.390625		-1,953.13	-133.65	0.00

ADI21QWH8	US BOND FUTR OPTN FEB22P 161 JAN22 161 PUT					21 Jan 2022			
-28,000.000		-28.000	Local 0.998270	-27,951.56	1.671875		-46,812.50	-18,860.94	0.00
			Base 0.998270	-27,951.56	1.671875		-46,812.50	-18,860.94	0.00

ADI228603	US 5YR FUTR OPTN FEB22P 120.5 JAN22 120.5 PUT					21 Jan 2022			
-24,000.000		-24.000	Local 0.224507	-5,388.17	0.179688		-4,312.51	1,075.66	0.00
			Base 0.224507	-5,388.17	0.179688		-4,312.51	1,075.66	0.00

ADI22DR66	US BOND FUTR OPTN FEB22P 160 JAN22 160 PUT					21 Jan 2022			
-25,000.000		-25.000	Local 0.935770	-23,394.25	1.187500		-29,687.50	-6,293.25	0.00
			Base 0.935770	-23,394.25	1.187500		-29,687.50	-6,293.25	0.00

ADI22H6S2	US 10Y NOTE W5 OP DEC21P 130.5 DEC21 130.5 PUT					31 Dec 2021			
-7,000.000		-7.000	Local 0.239341	-1,675.39	0.031250		-218.75	1,456.64	0.00
			Base 0.239341	-1,675.39	0.031250		-218.75	1,456.64	0.00

ADI22KKP5	US 5YR FUTR OPTN FEB22P 121 JAN22 121 PUT					21 Jan 2022			
-24,000.000		-24.000	Local 0.271708	-6,520.99	0.367188		-8,812.51	-2,291.52	0.00
			Base 0.271708	-6,520.99	0.367188		-8,812.51	-2,291.52	0.00

US DOLLAR Total									
-113,000.000		-113.000	Local	-66,749.84			-91,796.90	-25,047.06	0.00
			Base	-66,749.84			-91,796.90	-25,047.06	0.00

OPTIONS WRITTEN - PUTS Total

-113,000.000		-113.000	Base	-66,749.84			-91,796.90	-25,047.06	0.00
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 5.570000

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		
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	94.567081	4,350,085.73	-249,914.27		4.37	
		Base	26.592916	1,223,274.12	16.977932	780,984.87	-442,289.25		0.04	
99S19OPJ1	OWP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027				
	-4,600,000.000	Local	100.000000	-4,600,000.00	100.000000	-4,600,000.00	0.00		4.63	
		Base	26.592916	-1,223,274.12	17.953321	-825,852.78	397,421.34		0.04	
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	94.661767	3,597,147.15	-202,852.85		3.62	
		Base	26.592916	1,010,530.80	16.994931	645,807.39	-364,723.41		0.03	
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		3.82	
		Base	26.592916	-1,010,530.80	17.953321	-682,226.21	328,304.59		0.04	
99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027				
	5,500,000.000	Local	100.132516	5,507,288.36	94.567081	5,201,189.46	-306,098.90		5.23	
		Base	26.860345	1,477,318.95	16.977932	933,786.26	-543,532.69		0.05	
99S19P816	OWP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027				
	-5,500,000.000	Local	100.000000	-5,500,000.00	100.000000	-5,500,000.00	0.00		5.53	
		Base	26.820437	-1,475,124.05	17.953321	-987,432.68	487,691.37		0.05	
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027				
	5,923,000.000	Local	100.154162	5,932,130.99	94.567081	5,601,208.21	-330,922.78		5.63	
		Base	26.734197	1,583,466.48	16.977932	1,005,602.91	-577,863.57		0.05	
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		5.96	
		Base	26.688076	-1,580,734.75	17.953321	-1,063,375.22	517,359.53		0.06	
BRAZILIAN REAL Total										
		Local		16,419.35		-1,073,369.45	-1,089,788.80		38.79	
		Base		4,926.63		-192,705.46	-197,632.09		0.36	
JAPANESE YEN							Exchange Rate:	115.030000		
99S0UMEL0	BWS01818S IRS JPY R F .00000 SPREAD OF BWS018184 CCP				1.000000	09 May 2046				

Holdings

WESTERN CORE PLUS BOND PORT
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		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				0.063000	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
99S1PDYC2	BWS065540 IRS JPY R V 00MTONA 1 CCPOIS				1.000000	09 May 2046		
		222,220,000.000	Local 100.015128	222,253,618.00	100.000000	222,220,000.00	-33,618.00	44.76
			Base 0.881346	1,958,526.74	0.869338	1,931,843.87	-26,682.87	0.10
99S1PDYD0	BWS065540 IRS JPY P F .64079 2 CCPOIS				0.640790	09 May 2046		
		-222,220,000.000	Local 100.000000	-222,220,000.00	105.191943	-233,757,535.73	-11,537,535.73	47.08
			Base 0.881213	-1,958,230.54	0.914474	-2,032,144.10	-73,913.56	0.11
99S1PF4F3	BWS06554S IRS JPY R F .00000 SPREAD OF GOWS06554					09 May 2046		
		222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000001	1.14	0.000000	0.00	-1.14	0.00
99S1PF4G1	BWS06554S IRS JPY P V 00MTONA SPREAD OF GOWS06554				1.000000	09 May 2046		
		-222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
JAPANESE YEN Total								
			Local	33,618.00		-11,537,535.73	-11,571,153.73	91.84
			Base	297.34		-100,300.23	-100,597.57	0.21
MEXICAN PESO							Exchange Rate: 20.475500	
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
		55,300,000.000	Local 100.625015	55,645,633.47	99.907544	55,248,871.83	-396,761.64	8.59
			Base 5.195828	2,873,293.10	4.879370	2,698,291.71	-175,001.39	0.14
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				5.238900	18 Jul 2029		
		-55,300,000.000	Local 100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	8.59
			Base 5.163377	-2,855,347.32	4.883886	-2,700,788.75	154,558.57	0.14
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
		57,600,000.000	Local 100.755287	58,035,045.18	99.849304	57,513,199.10	-521,846.08	8.94

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		Base	5.170758	2,978,356.71	4.876526	2,808,878.86	-169,477.85	0.15
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				5.249100	20 Jul 2029		
	-57,600,000.00	Local	100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	8.95
		Base	5.131429	-2,955,703.02	4.883886	-2,813,118.12	142,584.90	0.15
MEXICAN PESO Total								
		Local		780,678.65		-137,929.07	-918,607.72	35.07
		Base		40,599.47		-6,736.30	-47,335.77	0.57
US DOLLAR							Exchange Rate:	1.000000
99S1FNY64	BWS035485 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155000	15 Nov 2045		
	3,061,000.00	Local	103.845858	3,178,721.71	100.000000	3,061,000.00	-117,721.71	0.17
		Base	103.845858	3,178,721.71	100.000000	3,061,000.00	-117,721.71	0.16
99S1FNY72	BWS035485 IRS USD P F .80000 2 CCPVANILLA				0.800000	15 Nov 2045		
	-3,061,000.00	Local	100.000000	-3,061,000.00	80.793231	-2,473,080.80	587,919.20	0.13
		Base	100.000000	-3,061,000.00	80.793231	-2,473,080.80	587,919.20	0.13
99S1GSWF4	BWS036004 IRS USD R V 00MSOFR 20450720 IRS P F L				0.050000	20 Jul 2045		
	5,990,000.00	Local	100.850830	6,040,964.70	100.000000	5,990,000.00	-50,964.70	0.32
		Base	100.850830	6,040,964.70	100.000000	5,990,000.00	-50,964.70	0.31
99S1GSWG2	BWS036004 IRS USD P F .56000 20450720 IRS P F S				0.560000	20 Jul 2045		
	-5,990,000.00	Local	100.000000	-5,990,000.00	81.369182	-4,874,014.00	1,115,986.00	0.26
		Base	100.000000	-5,990,000.00	81.369182	-4,874,014.00	1,115,986.00	0.25
99S1H41L7	SWS036020 IRS USD R F .19000 2 CCPVANILLA				0.190000	15 Jun 2022		
	25,010,000.00	Local	99.999890	25,009,972.56	99.956935	24,999,229.44	-10,743.12	1.35
		Base	99.999890	25,009,972.56	99.956935	24,999,229.44	-10,743.12	1.30
99S1H41M5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.202750	15 Jun 2022		
	-25,010,000.00	Local	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.36
		Base	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.30
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	19 Aug 2045		
	2,760,000.00	Local	100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.15
		Base	100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	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	
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	84.961563	-2,344,939.14	415,060.86		0.13
			Base 100.000000	-2,760,000.00	84.961563	-2,344,939.14	415,060.86		0.12
99S1HBYL5	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155000	15 Feb 2047			
		1,399,000.000	Local 101.151001	1,415,102.50	100.000000	1,399,000.00	-16,102.50		0.08
			Base 101.151001	1,415,102.50	100.000000	1,399,000.00	-16,102.50		0.07
99S1HBYM3	BWS036103 IRS USD P F	1.00000 2 CCPVANILLA			1.000000	15 Feb 2047			
		-1,399,000.000	Local 100.000000	-1,399,000.00	84.279054	-1,179,063.97	219,936.03		0.06
			Base 100.000000	-1,399,000.00	84.279054	-1,179,063.97	219,936.03		0.06
99S1I4ZR6	BWS039545 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124000	07 Oct 2050			
		3,535,000.000	Local 100.474982	3,551,790.63	100.000000	3,535,000.00	-16,790.63		0.19
			Base 100.474982	3,551,790.63	100.000000	3,535,000.00	-16,790.63		0.18
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	87.501038	-3,093,161.69	441,838.31		0.17
			Base 100.000000	-3,535,000.00	87.501038	-3,093,161.69	441,838.31		0.16
99S1IP766	BWS040063 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155000	15 Feb 2047			
		1,086,000.000	Local 100.109808	1,087,192.52	100.000000	1,086,000.00	-1,192.52		0.06
			Base 100.109808	1,087,192.52	100.000000	1,086,000.00	-1,192.52		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	89.015530	-966,708.66	119,291.34		0.05
			Base 100.000000	-1,086,000.00	89.015530	-966,708.66	119,291.34		0.05
99S1IP790	BWS040048 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155000	15 Feb 2047			
		2,342,000.000	Local 100.526660	2,354,334.38	100.000000	2,342,000.00	-12,334.38		0.13
			Base 100.526660	2,354,334.38	100.000000	2,342,000.00	-12,334.38		0.12
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	88.489255	-2,072,418.35	269,581.65		0.11
			Base 100.000000	-2,342,000.00	88.489255	-2,072,418.35	269,581.65		0.11
99S1JRD64	BWS044560 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155000	15 Feb 2047			
		2,228,000.000	Local 100.566843	2,240,629.27	100.000000	2,228,000.00	-12,629.27		0.12
			Base 100.566843	2,240,629.27	100.000000	2,228,000.00	-12,629.27		0.12

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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		
99S1JRD72	BWS044560 IRS USD P F	1.60000	2 CCPVANILLA		1.600000	15 Feb 2047				
		-2,228,000.000	Local	100.000000	-2,228,000.00	96.909658	-2,159,147.18	68,852.82	0.12	
			Base	100.000000	-2,228,000.00	96.909658	-2,159,147.18	68,852.82	0.11	
99S1KQV31	BWS049502 IRS USD R V 03MLIBOR 1 CCPVANILLA	409,000.000	Local	100.347599	410,421.68	0.174630	03 Jun 2051	409,000.00	-1,421.68	0.02
			Base	100.347599	410,421.68	100.000000	409,000.00	409,000.00	-1,421.68	0.02
99S1KQV49	BWS049502 IRS USD P F 2.00000 2 CCPVANILLA	-409,000.000	Local	100.000000	-409,000.00	2.000000	03 Jun 2051	-435,580.96	-26,580.96	0.02
			Base	100.000000	-409,000.00	106.499012	-435,580.96	-435,580.96	-26,580.96	0.02
99S1KSAX4	BWS049569 IRS USD R V 03MLIBOR 1 CCPVANILLA	1,226,000.000	Local	99.987843	1,225,850.95	0.187630	07 Jun 2051	1,226,000.00	149.05	0.07
			Base	99.987843	1,225,850.95	100.000000	1,226,000.00	1,226,000.00	149.05	0.06
99S1KSAY2	BWS049569 IRS USD P F 2.05000 2 CCPVANILLA	-1,226,000.000	Local	100.000000	-1,226,000.00	2.050000	07 Jun 2051	-1,320,352.85	-94,352.85	0.07
			Base	100.000000	-1,226,000.00	107.695991	-1,320,352.85	-1,320,352.85	-94,352.85	0.07
99S1L9U05	BWS051383 IRS USD R V 03MLIBOR 1 CCPVANILLA	19,302,000.000	Local	100.099461	19,321,197.99	0.155000	15 Feb 2028	19,302,000.00	-19,197.99	1.05
			Base	100.099461	19,321,197.99	100.000000	19,302,000.00	19,302,000.00	-19,197.99	1.00
99S1L9U13	BWS051383 IRS USD P F 1.35000 2 CCPVANILLA	-19,302,000.000	Local	100.000000	-19,302,000.00	1.350000	15 Feb 2028	-19,218,116.40	83,883.60	1.04
			Base	100.000000	-19,302,000.00	99.565415	-19,218,116.40	-19,218,116.40	83,883.60	1.00
99S1MDO93	SWS052688 IRS USD R F .82000 2 CCPVANILLA	84,291,000.000	Local	100.000000	84,291,000.00	0.820000	04 Jun 2024	83,698,834.65	-592,165.35	4.54
			Base	100.000000	84,291,000.00	99.297475	83,698,834.65	83,698,834.65	-592,165.35	4.35
99S1MDOA0	SWS052688 IRS USD P V 03MLIBOR 1 CCPVANILLA	-84,291,000.000	Local	100.000000	-84,291,000.00	1.000000	04 Jun 2024	-84,291,000.00	0.00	4.57
			Base	100.000000	-84,291,000.00	100.000000	-84,291,000.00	-84,291,000.00	0.00	4.38
99S1MQZO9	BWS053009 IRS USD R V 00MSOFR 1 CCPOIS	2,316,000.000	Local	100.000000	2,316,000.00	0.050000	15 Feb 2047	2,316,000.00	0.00	0.13
			Base	100.000000	2,316,000.00	100.000000	2,316,000.00	2,316,000.00	0.00	0.12

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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		
99S1MQZP6	BWS053009 IRS USD P F	1.72875 2 CCPOIS			1.728750	15 Feb 2047				
		-2,316,000.00	Local	100.000000	-2,316,000.00	105.339170	-2,439,655.18	-123,655.18	0.13	
			Base	100.000000	-2,316,000.00	105.339170	-2,439,655.18	-123,655.18	0.13	
99S1MXWO7	BWS053264 IRS USD R V 03MLIBOR 1 CCPVANILLA	3,615,000.00	Local	99.561512	3,599,148.67	0.121130	09 Jul 2051	3,615,000.00	15,851.33	0.20
			Base	99.561512	3,599,148.67	100.000000	3,615,000.00	15,851.33	0.19	
99S1MXWP4	BWS053264 IRS USD P F	1.67125 2 CCPVANILLA			1.671250	09 Jul 2051				
		-3,615,000.00	Local	100.000000	-3,615,000.00	98.648278	-3,566,135.25	48,864.75	0.19	
			Base	100.000000	-3,615,000.00	98.648278	-3,566,135.25	48,864.75	0.19	
99S1N07I9	BWS053322 IRS USD R V 03MLIBOR 1 CCPVANILLA	1,864,000.00	Local	100.541395	1,874,091.61	0.155000	15 Feb 2047	1,864,000.00	-10,091.61	0.10
			Base	100.541395	1,874,091.61	100.000000	1,864,000.00	-10,091.61	0.10	
99S1N07J7	BWS053322 IRS USD P F	1.63000 2 CCPVANILLA			1.630000	15 Feb 2047				
		-1,864,000.00	Local	100.000000	-1,864,000.00	97.545730	-1,818,252.41	45,747.59	0.10	
			Base	100.000000	-1,864,000.00	97.545730	-1,818,252.41	45,747.59	0.09	
99S1N3U97	SWS052720 CDS USD R F	1.00000 2 CCPCORPORATE			1.000000	20 Jun 2026				
		665,000.00	Local	95.515353	635,177.10	98.094200	652,326.43	17,149.33	0.04	
			Base	95.515353	635,177.10	98.094200	652,326.43	17,149.33	0.03	
99S1N3UA4	SWS052720 CDS USD P V 03MEVENT 1 CCPCORPORATE	-665,000.00	Local	100.000000	-665,000.00	1.000000	20 Jun 2026	-665,000.00	0.00	0.04
			Base	100.000000	-665,000.00	100.000000	-665,000.00	0.00	0.03	
99S1NKCO6	BWS053223 IRS USD R V 00MSOFR 1 CCPOIS	7,107,000.00	Local	99.613931	7,079,562.11	0.050000	15 Feb 2047	7,107,000.00	27,437.89	0.39
			Base	99.613931	7,079,562.11	100.000000	7,107,000.00	27,437.89	0.37	
99S1NKCP3	BWS053223 IRS USD P F	1.52000 2 CCPOIS			1.520000	15 Feb 2047				
		-7,107,000.00	Local	100.000000	-7,107,000.00	100.896996	-7,170,749.51	-63,749.51	0.39	
			Base	100.000000	-7,107,000.00	100.896996	-7,170,749.51	-63,749.51	0.37	
99S1NXPO4	BWS058263 IRS USD R V 00MSOFR 1 CCPOIS	27,618,000.00	Local	100.324888	27,707,727.62	0.050000	15 May 2027	27,618,000.00	-89,727.62	1.50
			Base	100.324888	27,707,727.62	100.000000	27,618,000.00	-89,727.62	1.43	

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	
99S1NXPP1	BWS058263 IRS USD P F	.71000 2 CCPOIS			0.710000	15 May 2027			
	-27,618,000.00	Local	100.000000	-27,618,000.00	97.755942	-26,998,236.06	619,763.94		1.46
		Base	100.000000	-27,618,000.00	97.755942	-26,998,236.06	619,763.94		1.40
99S1O2N96	SWS058420 CDS USD R F	1.00000 2 CCPCDX			1.000000	20 Dec 2026			
	166,290,000.00	Local	102.276830	170,076,140.88	102.429300	170,329,682.97	253,542.09		9.23
		Base	102.276830	170,076,140.88	102.429300	170,329,682.97	253,542.09		8.85
99S1O2NA3	SWS058420 CDS USD P V	03MEVENT 1 CCPCDX			1.000000	20 Dec 2026			
	-166,290,000.00	Local	100.000000	-166,290,000.00	100.000000	-166,290,000.00	0.00		9.01
		Base	100.000000	-166,290,000.00	100.000000	-166,290,000.00	0.00		8.64
99S1O7EX2	SWS058909 CDS USD R F	5.00000 2 CCPCDX			5.000000	20 Dec 2026			
	17,140,000.00	Local	109.055959	18,692,191.43	109.140300	18,706,647.42	14,455.99		1.01
		Base	109.055959	18,692,191.43	109.140300	18,706,647.42	14,455.99		0.97
99S1O7EY0	SWS058909 CDS USD P V	03MEVENT 1 CCPCDX			1.000000	20 Dec 2026			
	-17,140,000.00	Local	100.000000	-17,140,000.00	100.000000	-17,140,000.00	0.00		0.93
		Base	100.000000	-17,140,000.00	100.000000	-17,140,000.00	0.00		0.89
99S1OI511	BWS060863 IRS USD R V	00MSOFR 1 CCPOIS			0.050000	15 Aug 2028			
	17,154,000.00	Local	100.702752	17,274,550.15	100.000000	17,154,000.00	-120,550.15		0.93
		Base	100.702752	17,274,550.15	100.000000	17,154,000.00	-120,550.15		0.89
99S1OI5J9	BWS060863 IRS USD P F	1.13000 2 CCPOIS			1.130000	15 Aug 2028			
	-17,154,000.00	Local	100.000000	-17,154,000.00	99.592044	-17,084,019.23	69,980.77		0.93
		Base	100.000000	-17,154,000.00	99.592044	-17,084,019.23	69,980.77		0.89
99S1OJTO0	BWS060988 IRS USD R V	00MSOFR 1 CCPOIS			1.000000	20 Oct 2031			
	8,730,000.00	Local	100.385621	8,763,664.71	100.000000	8,730,000.00	-33,664.71		0.47
		Base	100.385621	8,763,664.71	100.000000	8,730,000.00	-33,664.71		0.45
99S1OJTP7	BWS060988 IRS USD P F	1.73340 2 CCPOIS			1.733400	20 Oct 2031			
	-8,730,000.00	Local	100.000000	-8,730,000.00	100.977203	-8,815,309.82	-85,309.82		0.48
		Base	100.000000	-8,730,000.00	100.977203	-8,815,309.82	-85,309.82		0.46
99S1OK166	BWS061002 IRS USD R V	12MUSCPI 1 CCPZERO			1.000000	20 Oct 2026			
	8,730,000.00	Local	99.949748	8,725,612.97	100.000000	8,730,000.00	4,387.03		0.47
		Base	99.949748	8,725,612.97	100.000000	8,730,000.00	4,387.03		0.45

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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	
99S1OK174	BWS061002 IRS USD P F	2.95000	2 CCPZERO		2.950000	20 Oct 2026			
	-8,730,000.000	Local	100.000000	-8,730,000.00	98.930303	-8,636,615.45	93,384.55		0.47
		Base	100.000000	-8,730,000.00	98.930303	-8,636,615.45	93,384.55		0.45
99S1OK1L3	SWS061069 IRS USD R F	2.77000	1 CCP ZERO		2.770000	20 Oct 2031			
	8,730,000.000	Local	100.084410	8,737,368.96	99.064430	8,648,324.74	-89,044.22		0.47
		Base	100.084410	8,737,368.96	99.064430	8,648,324.74	-89,044.22		0.45
99S1OK1M1	SWS061069 IRS USD P V	12MUSCPI	2 CCP ZERO		1.000000	20 Oct 2031			
	-8,730,000.000	Local	100.000000	-8,730,000.00	100.000000	-8,730,000.00	0.00		0.47
		Base	100.000000	-8,730,000.00	100.000000	-8,730,000.00	0.00		0.45
99S1OO6I7	SWS062869 CDS USD R F	1.00000	2 CCPCORPORATE		1.000000	20 Dec 2026			
	630,000.000	Local	96.979195	610,968.93	97.247200	612,657.36	1,688.43		0.03
		Base	96.979195	610,968.93	97.247200	612,657.36	1,688.43		0.03
99S1OO6J5	SWS062869 CDS USD P V	03MEVENT	1 CCPCORPORATE		1.000000	20 Dec 2026			
	-630,000.000	Local	100.000000	-630,000.00	100.000000	-630,000.00	0.00		0.03
		Base	100.000000	-630,000.00	100.000000	-630,000.00	0.00		0.03
99S1OQT97	BWS063107 IRS USD R V	00MSOFR	1 CCPOIS		0.050000	01 Nov 2028			
	5,820,000.000	Local	99.994311	5,819,668.91	100.000000	5,820,000.00	331.09		0.32
		Base	99.994311	5,819,668.91	100.000000	5,820,000.00	331.09		0.30
99S1OQTA4	BWS063107 IRS USD P F	1.20000	2 CCPOIS		1.200000	01 Nov 2028			
	-5,820,000.000	Local	100.000000	-5,820,000.00	99.982044	-5,818,954.96	1,045.04		0.32
		Base	100.000000	-5,820,000.00	99.982044	-5,818,954.96	1,045.04		0.30
99S1ORFF6	BWS063123 IRS USD R V	00MSOFR	1 CCPOIS		0.050000	15 Aug 2028			
	10,172,000.000	Local	99.959073	10,167,836.89	100.000000	10,172,000.00	4,163.11		0.55
		Base	99.959073	10,167,836.89	100.000000	10,172,000.00	4,163.11		0.53
99S1ORFG4	BWS063123 IRS USD P F	1.22000	2 CCPOIS		1.220000	15 Aug 2028			
	-10,172,000.000	Local	100.000000	-10,172,000.00	100.173085	-10,189,606.21	-17,606.21		0.55
		Base	100.000000	-10,172,000.00	100.173085	-10,189,606.21	-17,606.21		0.53
99S1P15L0	BWS063222 IRS USD R V	00MSOFR	1 CCPOIS		1.000000	20 Nov 2026			
	13,490,000.000	Local	99.832088	13,467,348.66	100.000000	13,490,000.00	22,651.34		0.73
		Base	99.832088	13,467,348.66	100.000000	13,490,000.00	22,651.34		0.70

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1P15M8	BWS063222 IRS USD P F	1.52000	2 CCPOIS		1.520000	20 Nov 2026			
		-13,490,000.000	Local	100.000000	-13,490,000.00	100.431910	-13,548,264.66	-58,264.66	0.73
			Base	100.000000	-13,490,000.00	100.431910	-13,548,264.66	-58,264.66	0.70
99S1P1795	BWS063248 IRS USD R V 00MUSCPI 20231118 IRS PAY F CCP L				1.000000	18 Nov 2023			
		11,880,000.000	Local	99.647738	11,838,151.27	100.000000	11,880,000.00	41,848.73	0.64
			Base	99.647738	11,838,151.27	100.000000	11,880,000.00	41,848.73	0.62
99S1P17A2	BWS063248 IRS USD P F 3.97000 20231118 IRS PAY F CCP S				3.970000	18 Nov 2023			
		-11,880,000.000	Local	100.000000	-11,880,000.00	100.492686	-11,938,531.10	-58,531.10	0.65
			Base	100.000000	-11,880,000.00	100.492686	-11,938,531.10	-58,531.10	0.62
99S1P17C8	SWS063289 IRS USD R F 3.37000 20261118 IRS PAY V CCP L				3.370000	18 Nov 2026			
		11,880,000.000	Local	101.043245	12,003,937.55	101.216394	12,024,507.61	20,570.06	0.65
			Base	101.043245	12,003,937.55	101.216394	12,024,507.61	20,570.06	0.62
99S1P17D6	SWS063289 IRS USD P V 00MUSCPI 20261118 IRS PAY V CCP S				1.000000	18 Nov 2026			
		-11,880,000.000	Local	100.000000	-11,880,000.00	100.000000	-11,880,000.00	0.00	0.64
			Base	100.000000	-11,880,000.00	100.000000	-11,880,000.00	0.00	0.62
US DOLLAR Total			Local		5,806,327.31		8,709,296.78	2,902,969.47	51.72
			Base		5,806,327.31		8,709,296.78	2,902,969.47	49.58
SWAPS FIXED INCOME Total		0.000	Base		5,852,150.75		8,409,554.79	2,557,404.04	50.72

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total								
1,764,750.000	150,320,051,468.990	Base		949,107,536.86		955,020,723.41	5,913,186.55	99.94
Original Face:	682,970,958.830							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

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: 1.374476

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
ADI20N7B7	AUST 10Y BOND FUT MAR22 XSFE 20220315						15 Mar 2022			
104.000	10,400,000.000	Local	14,473,402.32	14,465,612.72	98.280000	7,789.60		54,199.60	-46,410.00	
		Base	10,530,123.71		71.503613	5,667.32		39,432.92	-33,765.60	0.00

AUSTRALIAN DOLLAR Total

104.000	10,400,000.000	Local	14,473,402.32	14,465,612.72		7,789.60		54,199.60	-46,410.00	
		Base				5,667.32		39,432.92	-33,765.60	0.00

EURO CURRENCY

Exchange Rate: 0.878349

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
ADI1Z7775	EURO-OAT FUTURE MAR22 XEUR 20220308						08 Mar 2022			
40.000	4,000,000.000	Local	6,526,000.00	6,640,468.00	163.150000	-114,468.00		-114,468.00	0.00	
		Base	7,429,848.50		185.746212	-130,321.77		-130,321.77	0.00	0.00

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
ADI1Z77D2	EURO-BOBL FUTURE MAR22 XEUR 20220308						08 Mar 2022			
6.000	600,000.000	Local	799,440.00	806,727.20	133.240000	-7,287.20		-7,287.20	0.00	
		Base	910,162.13		151.693689	-8,296.47		-8,296.47	0.00	0.00

GERMANY Total

46.000	4,600,000.000	Local	7,325,440.00	7,447,195.20		-121,755.20		-121,755.20	0.00	
		Base				-138,618.24		-138,618.24	0.00	0.00

EURO CURRENCY Total

46.000	4,600,000.000	Local	7,325,440.00	7,447,195.20		-121,755.20		-121,755.20	0.00	
		Base				-138,618.24		-138,618.24	0.00	0.00

US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218						18 Dec 2023			
1,380.000	345,000,000.000	Local	339,514,500.00	341,113,496.11	98.410000	-1,598,996.11		-1,650,746.11	51,750.00	
		Base	339,514,500.00		98.410000	-1,598,996.11		-1,650,746.11	51,750.00	0.00

ADI0GMCT1	90DAY EUR FUTR SEP23 XCME 20230918						18 Sep 2023			
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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, 2021

View Date: January 3, 2022

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		
46.000	11,500,000.000	Local Base	11,326,350.00 11,326,350.00	11,392,646.60	98.490000 98.490000	-66,296.60 -66,296.60	-68,021.60 -68,021.60	1,725.00 1,725.00		0.00
ADIOGMD11	90DAY EUR FUTR DEC22 XCME 20221219						19 Dec 2022			
438.000	109,500,000.000	Local Base	108,355,725.00 108,355,725.00	108,779,244.80	98.955000 98.955000	-423,519.80 -423,519.80	-423,519.80 -423,519.80	0.00 0.00		0.00
ADIOGMD45	90DAY EUR FUTR JUN23 XCME 20230619						19 Jun 2023			
191.000	47,750,000.000	Local Base	47,095,825.00 47,095,825.00	47,388,062.24	98.630000 98.630000	-292,237.24 -292,237.24	-297,012.24 -297,012.24	4,775.00 4,775.00		0.00
AD11T8P88	EURO FX CURR FUT MAR22 XCME 20220314						14 Mar 2022			
87.000	10,875,000.000	Local Base	12,400,218.75 12,400,218.75	12,329,172.50	1.140250 1.140250	71,046.25 71,046.25	8,515.00 8,515.00	62,531.25 62,531.25		0.00
AD11YFNV7	BP CURRENCY FUT MAR22 XCME 20220314						14 Mar 2022			
81.000	5,062,500.000	Local Base	6,850,068.75 6,850,068.75	6,691,104.15	1.353100 1.353100	158,964.60 158,964.60	145,802.10 145,802.10	13,162.50 13,162.50		0.00
AD11Z74Q6	US 5YR NOTE (CBT) MAR22 XCBT 20220331						31 Mar 2022			
2,849.000	284,900,000.000	Local Base	344,662,227.99 344,662,227.99	344,143,165.20	120.976563 120.976563	519,062.79 519,062.79	318,741.05 318,741.05	200,321.74 200,321.74		0.01
AD11Z7957	US ULTRA BOND CBT MAR22 XCBT 20220322						22 Mar 2022			
291.000	29,100,000.000	Local Base	57,363,375.00 57,363,375.00	56,212,856.29	197.125000 197.125000	1,150,518.71 1,150,518.71	695,831.21 695,831.21	454,687.50 454,687.50		0.02
AD11ZLCD5	CHF CURRENCY FUT MAR22 XCME 20220314						14 Mar 2022			
5.000	625,000.000	Local Base	687,000.00 687,000.00	679,226.33	1.099200 1.099200	7,773.67 7,773.67	5,961.17 5,961.17	1,812.50 1,812.50		0.00
AD1219QD2	JPN YEN CURR FUT MAR22 XCME 20220314						14 Mar 2022			
65.000	81,250.000	Local Base	7,067,125.00 7,067,125.00	7,149,019.75	86.980000 86.980000	-81,894.75 -81,894.75	-84,332.25 -84,332.25	2,437.50 2,437.50		0.00
AD121D6X1	AUDUSD CRNCY FUT MAR22 XCME 20220314						14 Mar 2022			
128.000	12,800,000.000	Local Base	9,315,840.00 9,315,840.00	9,133,752.27	0.727800 0.727800	182,087.73 182,087.73	155,847.73 155,847.73	26,240.00 26,240.00		0.00
AD121D7B8	CAD CURRENCY FUT MAR22 XCME 20220315						15 Mar 2022			

& 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, 2021

View Date: January 3, 2022

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									
47.000	4,700,000.000	Local Base	3,715,350.00 3,715,350.00	3,716,783.50	0.790500 0.790500		-1,433.50 -1,433.50	-28,928.50 -28,928.50	27,495.00 27,495.00	0.00
ADI2294C7	RUSSIAN RUBLE FUT MAR22 XCME 20220315					15 Mar 2022				
140.000	350,000,000.000	Local Base	4,593,750.00 4,593,750.00	4,612,487.50	0.013125 0.013125		-18,737.50 -18,737.50	12,762.50 12,762.50	-31,500.00 -31,500.00	0.00
ADI229536	MEXICAN PESO FUT MAR22 XCME 20220314					14 Mar 2022				
301.000	150,500,000.000	Local Base	7,263,130.00 7,263,130.00	6,988,347.50	0.048260 0.048260		274,782.50 274,782.50	271,772.50 271,772.50	3,010.00 3,010.00	0.00
US DOLLAR Total										
6,049.000	1,362,393,750.000	Local Base	960,210,485.49	960,329,364.74			-118,879.25 -118,879.25	-937,327.24 -937,327.24	818,447.99 818,447.99	0.05
FUTURES LONG Total										
6,199.000	1,377,393,750.000	Base					-251,830.17	-1,036,512.56	784,682.39	0.05

Holdings - Futures Contracts

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



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

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: 0.878349

GERMANY

ADI1Z7BR6	EURO-BUND FUTURE MAR22 XEUR 20220308	08 Mar 2022	-133.000	-13,300,000.000	Local Base	-22,792,210.00 -25,948,922.35	-23,121,450.40	171.370000 195.104679	329,240.40 374,840.07	329,240.40 374,840.07	0.00 0.00	0.00
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ADI1Z7C12	EURO-BUXL 30Y BND MAR22 XEUR 20220308	08 Mar 2022	-11.000	-1,100,000.000	Local Base	-2,274,140.00 -2,589,107.52	-2,340,126.80	206.740000 235.373411	65,986.80 75,125.95	65,986.80 75,125.95	0.00 0.00	0.00
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AEIE01313	RXG2P174 FEB22 174 PUT FSO	21 Jan 2022	-6.000	-600,000.000	Local Base	-16,800.00 -19,126.79	-4,282.80	2.800000 3.187799	-12,517.20 -14,250.83	-12,517.20 -14,250.83	0.00 0.00	0.00
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AEIE01321	RXG2P173.5 FEB22 173.5 PUT FSO	21 Jan 2022	-3.000	-300,000.000	Local Base	-7,110.00 -8,094.73	-2,886.40	2.370000 2.698244	-4,223.60 -4,808.57	-4,223.60 -4,808.57	0.00 0.00	0.00
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AEIE24869	RXG2P172.5 FEB22 172.5 PUT FSO	21 Jan 2022	-19.000	-1,900,000.000	Local Base	-30,210.00 -34,394.07	-17,717.20	1.590000 1.810214	-12,492.80 -14,223.05	-12,492.80 -14,223.05	0.00 0.00	0.00
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GERMANY Total			-172.000	-17,200,000.000	Local Base	-25,120,470.00	-25,486,463.60		365,993.60 416,683.57	365,993.60 416,683.57	0.00 0.00	0.00
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UNITED KINGDOM

ADIOXV0W8	3MO EURO EURIBOR MAR22 IFLL 20220314	14 Mar 2022	-50.000	-12,500,000.000	Local Base	-12,568,125.00 -14,308,805.50	-12,565,552.50	100.545000 114.470444	-2,572.50 -2,928.79	-3,197.50 -3,640.35	625.00 711.56	0.00
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UNITED KINGDOM Total			-50.000	-12,500,000.000	Local Base	-12,568,125.00	-12,565,552.50		-2,572.50 -2,928.79	-3,197.50 -3,640.35	625.00 711.56	0.00
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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

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										
EURO CURRENCY Total										
-222.000	-29,700,000.000	Local	-37,688,595.00	-38,052,016.10		363,421.10		362,796.10	625.00	
		Base				413,754.78		413,043.22	711.56	0.00
									Exchange Rate:	115.030000
JAPANESE YEN										
ADI1Z77B6	JPN 10Y BOND(OSE) MAR22 XOSE 20220314						14 Mar 2022			
-7.000	-700,000,000.000	Local	-1,061,130,000.00	-1,063,924,400.00	151.590000	2,794,400.00		2,794,400.00	0.00	
		Base	-9,224,810.92		1.317830	24,292.79		24,292.79	0.00	0.00
JAPANESE YEN Total										
-7.000	-700,000,000.000	Local	-1,061,130,000.00	-1,063,924,400.00		2,794,400.00		2,794,400.00	0.00	
		Base				24,292.79		24,292.79	0.00	0.00
									Exchange Rate:	1.000000
US DOLLAR										
ADI09ZZX6	90DAY EUR FUTR MAR22 XCME 20220314						14 Mar 2022			
-247.000	-61,750,000.000	Local	-61,536,962.50	-61,607,186.26	99.655000	70,223.76		73,311.26	-3,087.50	
		Base	-61,536,962.50		99.655000	70,223.76		73,311.26	-3,087.50	0.00
ADI1Z7BL9	US 2YR NOTE (CBT) MAR22 XCBT 20220331						31 Mar 2022			
-157.000	-31,400,000.000	Local	-34,252,984.53	-34,287,056.67	109.085938	34,072.14		41,431.67	-7,359.53	
		Base	-34,252,984.53		109.085938	34,072.14		41,431.67	-7,359.53	0.00
ADI1Z7CH7	US 10YR NOTE (CBT)MAR22 XCBT 20220322						22 Mar 2022			
-1,250.000	-125,000,000.000	Local	-163,085,937.50	-162,373,302.67	130.468750	-712,634.83		-634,509.83	-78,125.00	
		Base	-163,085,937.50		130.468750	-712,634.83		-634,509.83	-78,125.00	0.00
ADI1Z7P67	US LONG BOND(CBT) MAR22 XCBT 20220322						22 Mar 2022			
-361.000	-36,100,000.000	Local	-57,917,937.50	-57,925,463.28	160.437500	7,525.78		210,588.28	-203,062.50	
		Base	-57,917,937.50		160.437500	7,525.78		210,588.28	-203,062.50	0.01
ADI1Z7PC4	US 10YR ULTRA FUT MAR22 XCBT 20220322						22 Mar 2022			
-1.000	-100,000.000	Local	-146,437.50	-146,232.65	146.437500	-204.85		60.77	-265.62	
		Base	-146,437.50		146.437500	-204.85		60.77	-265.62	0.00
US DOLLAR Total										
-2,016.000	-254,350,000.000	Local	-316,940,259.53	-316,339,241.53		-601,018.00		-309,117.85	-291,900.15	

& 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, 2021

View Date: January 3, 2022

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
			Base			-601,018.00		-309,117.85	-291,900.15	0.02
FUTURES SHORT Total										
-2,245.000		-984,050,000.000	Base			-162,970.43		128,218.16	-291,188.59	0.02

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

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									
3,954.000	393,343,750.000	Base			-414,800.60		-908,294.40	493,493.80	0.06

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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: 102.690900

ARS	ARGENTINE PESO								
		141,877.940	Local	1.000000	141,877.94	1.000000	141,877.94	0.00	100.00
			Base	0.013085	1,856.50	0.009738	1,381.60	-474.90	0.00

ARGENTINE PESO Total

		141,877.940	Local		141,877.94		141,877.94	0.00	100.00
			Base		1,856.50		1,381.60	-474.90	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.374476

AUD	AUSTRALIAN DOLLAR								
		222,980.980	Local	1.000000	222,980.98	1.000000	222,980.98	0.00	96.71
			Base	0.735396	163,979.42	0.727550	162,229.81	-1,749.61	0.02

AUSTRALIAN DOLLAR Total

		222,980.980	Local		222,980.98		222,980.98	0.00	96.71
			Base		163,979.42		162,229.81	-1,749.61	0.02

BRAZILIAN REAL

Exchange Rate: 5.570000

BRL	BRAZILIAN REAL								
		1,096,308.720	Local	1.000000	1,096,308.72	1.000000	1,096,308.72	0.00	1.83
			Base	0.179977	197,309.89	0.179533	196,823.83	-486.06	0.03

BRAZILIAN REAL Total

		1,096,308.720	Local		1,096,308.72		1,096,308.72	0.00	1.83
			Base		197,309.89		196,823.83	-486.06	0.03

CANADIAN DOLLAR

Exchange Rate: 1.264950

CAD	CANADIAN DOLLAR								
		4,319,358.530	Local	1.000000	4,319,358.53	1.000000	4,319,358.53	0.00	100.00
			Base	0.789118	3,408,484.52	0.790545	3,414,647.64	6,163.12	0.44

& 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, 2021

View Date: January 3, 2022

Base Currency: 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								
		4,319,358.530	Local	4,319,358.53		4,319,358.53	0.00	100.00
			Base	3,408,484.52		3,414,647.64	6,163.12	0.44
							Exchange Rate:	0.878349
EURO CURRENCY								
INTERNATIONAL								
EUR	EURO CURRENCY							
		430,200.760	Local	430,200.76	1.000000	430,200.76	0.00	3.73
			Base	494,946.61	1.138500	489,783.40	-5,163.21	0.06
INTERNATIONAL Total								
		430,200.760	Local	430,200.76		430,200.76	0.00	3.73
			Base	494,946.61		489,783.40	-5,163.21	0.06
EURO CURRENCY Total								
		430,200.760	Local	430,200.76		430,200.76	0.00	3.73
			Base	494,946.61		489,783.40	-5,163.21	0.06
							Exchange Rate:	115.030000
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	19,004.43	0.008693	18,471.76	-532.67	0.00
JAPANESE YEN Total								
		2,124,806.000	Local	2,124,806.00		2,124,806.00	0.00	100.00
			Base	19,004.43		18,471.76	-532.67	0.00
							Exchange Rate:	20.475500
MEXICAN PESO								
MXN	MEXICAN PESO (NEW)							
		9,521,615.950	Local	9,521,615.95	1.000000	9,521,615.95	0.00	1.72
			Base	456,798.09	0.048839	465,024.83	8,226.74	0.06
MEXICAN PESO Total								
		9,521,615.950	Local	9,521,615.95		9,521,615.95	0.00	1.72

& 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, 2021

View Date: January 3, 2022

Base Currency: 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		456,798.09		465,024.83	8,226.74	0.06
POUND STERLING							Exchange Rate:	0.738798
GBP	POUND STERLING							
	504,932.340	Local	1.000000	504,932.34	1.000000	504,932.34	0.00	13.19
		Base	1.322061	667,551.22	1.353550	683,451.15	15,899.93	0.09
POUND STERLING Total								
	504,932.340	Local		504,932.34		504,932.34	0.00	13.19
		Base		667,551.22		683,451.15	15,899.93	0.09
RUSSIAN RUBLE							Exchange Rate:	75.088750
RUB	RUSSIAN RUBLE							
	27,584,846.100	Local	1.000000	27,584,846.10	1.000000	27,584,846.10	0.00	3.24
		Base	0.014085	388,539.57	0.013318	367,363.23	-21,176.34	0.05
RUSSIAN RUBLE Total								
	27,584,846.100	Local		27,584,846.10		27,584,846.10	0.00	3.24
		Base		388,539.57		367,363.23	-21,176.34	0.05
SWEDISH KRONA							Exchange Rate:	9.036200
SEK	SWEDISH KRONA							
	1.560	Local	1.000000	1.56	1.000000	1.56	0.00	100.00
		Base	0.102564	0.16	0.110666	0.17	0.01	0.00
SWEDISH KRONA Total								
	1.560	Local		1.56		1.56	0.00	100.00
		Base		0.16		0.17	0.01	0.00
TURKISH LIRA							Exchange Rate:	13.229000
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	0.075592	6,009.52	-5,000.90	0.00

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

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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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TURKISH LIRA Total

		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	11,010.42		6,009.52	-5,000.90	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
		4,424,531.200	Local	4,424,531.20	1.000000	4,424,531.20	0.00	0.64
			Base	4,424,531.20	1.000000	4,424,531.20	0.00	0.57

US DOLLAR Total

		4,424,531.200	Local	4,424,531.20		4,424,531.20	0.00	0.64
			Base	4,424,531.20		4,424,531.20	0.00	0.57

CASH Total

		50,450,960.080	Base	10,234,012.03		10,229,718.14	-4,293.89	1.31
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CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				0.025076	31 Dec 2030		
		33,683,391.480	Local	33,683,391.48	100.000000	33,683,391.48	0.00	4.85
			Base	33,683,391.48	100.000000	33,683,391.48	0.00	4.33

US DOLLAR Total

		33,683,391.480	Local	33,683,391.48		33,683,391.48	0.00	4.85
			Base	33,683,391.48		33,683,391.48	0.00	4.33

CASH EQUIVALENT Total

		33,683,391.480	Base	33,683,391.48		33,683,391.48	0.00	4.33
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EQUITY

US DOLLAR

Exchange Rate: 1.000000

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05580M819	B RILEY FINANCIAL INC PREFERRED STOCK 08/28 5.25								
	12,525.000	Local		25.000000	313,125.00	25.010000	313,250.25	125.25	0.05
		Base		25.000000	313,125.00	25.010000	313,250.25	125.25	0.04
05580M827	B RILEY FINANCIAL INC PREFERRED STOCK								
	11,200.000	Local		25.000000	280,000.00	25.500000	285,600.00	5,600.00	0.04
		Base		25.000000	280,000.00	25.500000	285,600.00	5,600.00	0.04
08579X101	BERRY CORP COMMON STOCK USD.001								
	8,521.000	Local		12.252206	104,401.05	8.420000	71,746.82	-32,654.23	0.01
		Base		12.252206	104,401.05	8.420000	71,746.82	-32,654.23	0.01
26846A100	EG ACQUISITION CORP A COMMON STOCK USD.0001								
	53,690.000	Local		9.717580	521,736.87	9.720000	521,866.80	129.93	0.08
		Base		9.717580	521,736.87	9.720000	521,866.80	129.93	0.07
26846A118	EG ACQUISITION CORP A EG ACQUISITION CORP A CW28								
	17,896.000	Local		0.847260	15,162.56	0.619900	11,093.73	-4,068.83	0.00
		Base		0.847260	15,162.56	0.619900	11,093.73	-4,068.83	0.00
55336V308	MPLX LP PREFERRED STOCK VAR								
	97,475.000	Local		32.781139	3,195,341.50	35.582877	3,468,440.94	273,099.44	0.50
		Base		32.781139	3,195,341.50	35.582877	3,468,440.94	273,099.44	0.45
87612G606	TARGA RESOURCES CORP PREFERRED STOCK 9.5								
	2,110.000	Local		1,050.000000	2,215,500.00	1,076.726000	2,271,891.86	56,391.86	0.33
		Base		1,050.000000	2,215,500.00	1,076.726000	2,271,891.86	56,391.86	0.29
942GWCII7	ARCTIC CANADIAN DIAMONDS ARCTIC CANADIAN DIAMONDS								
	1,118.000	Local		0.000000	0.00	0.000001	0.00	0.00	0.00
		Base		0.000000	0.00	0.000001	0.00	0.00	0.00
US DOLLAR Total									
	204,535.000	Local			6,645,266.98		6,943,890.40	298,623.42	1.00
		Base			6,645,266.98		6,943,890.40	298,623.42	0.89
EQUITY Total									
	204,535.000	Base			6,645,266.98		6,943,890.40	298,623.42	0.89

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Books Open

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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
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FIXED INCOME

BRAZILIAN REAL

Exchange Rate: 5.570000

ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
	9,666,000.000	Local	104.040264	10,056,531.89	98.061516	9,478,626.14	-577,905.75	15.79
		Base	23.766911	2,297,309.61	17.605299	1,701,728.21	-595,581.40	0.22
ACI0ZV4S3	NOTA DO TESOURO NACIONAL NOTES 01/29 10				10.000000	01 Jan 2029		
	1,500,000.000	Local	121.041065	1,815,615.97	97.201258	1,458,018.87	-357,597.10	2.43
		Base	30.276059	454,140.88	17.450854	261,762.81	-192,378.07	0.03

BRAZILIAN REAL Total

	11,166,000.000	Local		11,872,147.86		10,936,645.01	-935,502.85	18.21
		Base		2,751,450.49		1,963,491.02	-787,959.47	0.25

EURO CURRENCY

Exchange Rate: 0.878349

BELGIUM

ACI196JR1	KBC GROUP NV JR SUBORDINA REGS 12/99 VAR				4.750000	31 Dec 2099		
	1,000,000.000	Local	105.727661	1,057,276.61	106.236000	1,062,360.00	5,083.39	9.20
		Base	125.290872	1,252,908.72	120.949645	1,209,496.45	-43,412.27	0.16

BELGIUM Total

	1,000,000.000	Local		1,057,276.61		1,062,360.00	5,083.39	9.20
		Base		1,252,908.72		1,209,496.45	-43,412.27	0.16

GERMANY

ACI0NMJ76	BUNDESREPUB. DEUTSCHLAND BONDS REGS 08/26 0.00000				0.010000	15 Aug 2026		
	270,000.000	Local	102.636104	277,117.48	102.319000	276,261.30	-856.18	2.39
		Base	122.402515	330,486.79	116.490142	314,523.38	-15,963.41	0.04

GERMANY Total

	270,000.000	Local		277,117.48		276,261.30	-856.18	2.39
		Base		330,486.79		314,523.38	-15,963.41	0.04

GERMANY Total

	870,000.000	Local		841,916.32		913,011.30	71,094.98	7.91
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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		Base		979,920.85		1,039,463.01	59,542.16	0.13
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	108.780000	870,240.00	70,240.00	7.54
		Base	115.540684	924,325.47	123.845988	990,767.91	66,442.44	0.13
ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR				5.250000	29 Dec 2049		
	550,000.000	Local	100.407404	552,240.72	103.000000	566,500.00	14,259.28	4.91
		Base	116.010527	638,057.90	117.265461	644,960.03	6,902.13	0.08
ACI0XFYR9	BARCLAYS PLC SUBORDINATED REGS 02/28 VAR				2.000000	07 Feb 2028		
	640,000.000	Local	99.499913	636,799.44	101.765000	651,296.00	14,496.56	5.64
		Base	109.166475	698,665.44	115.859414	741,500.25	42,834.81	0.10
ACI14W503	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/49 VAR				4.625000	31 Dec 2049		
	1,600,000.000	Local	104.609575	1,673,753.20	109.375000	1,750,000.00	76,246.80	15.15
		Base	117.934898	1,886,958.37	124.523396	1,992,374.33	105,415.96	0.26
ACI1T3TK0	IVORY COAST SR UNSECURED 144A 01/32 4.875				4.875000	30 Jan 2032		
	160,000.000	Local	99.076806	158,522.89	96.064000	153,702.40	-4,820.49	1.33
Original Face:	160,000.000	Base	117.821950	188,515.12	109.368827	174,990.12	-13,525.00	0.02
BJBQCWII7	STICHTING AK RABOBANK JR SUBORDINA REGS 12/49 VAR				6.500000	29 Dec 2049		
	510,000.000	Local	145.391076	741,494.49	137.500000	701,250.00	-40,244.49	6.07
		Base	171.963155	877,012.09	156.543697	798,372.86	-78,639.23	0.10
INTERNATIONAL Total								
	4,260,000.000	Local		4,562,810.74		4,692,988.40	130,177.66	40.64
Original Face:	160,000.000	Base		5,213,534.39		5,342,965.50	129,431.11	0.69
UNITED KINGDOM								
G3679YAD4	FRONERI INTERNATIONAL PLC 2020 EUR TERM LOAN					29 Jan 2027		
	260,000.000	Local	100.000000	260,000.00	97.708300	254,041.58	-5,958.42	2.20
		Base	110.329977	286,857.94	111.240862	289,226.24	2,368.30	0.04
UNITED KINGDOM Total								
	260,000.000	Local		260,000.00		254,041.58	-5,958.42	2.20
		Base		286,857.94		289,226.24	2,368.30	0.04

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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
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EURO CURRENCY Total

	6,390,000.000	Local		6,722,003.67		6,922,401.28	200,397.61	59.94
Original Face:	160,000.000	Base		7,733,221.90		7,881,151.20	147,929.30	1.01

INDONESIAN RUPIAH

Exchange Rate: 14,252.500000

ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027		
	109,460,000,000.000	Local	98.053628	107,329,501,322.70	107.196570	117,337,365,522.00	10,007,864,199.30	62.26
		Base	0.006898	7,550,759.81	0.007521	8,232,756.75	681,996.94	1.06
ACI06JNF9	INDONESIA GOVERNMENT BONDS 03/34 8.375				8.375000	15 Mar 2034		
	342,000,000.000	Local	106.807908	365,283,044.70	112.198280	383,718,117.60	18,435,072.90	0.20
		Base	0.008217	28,101.91	0.007872	26,922.86	-1,179.05	0.00
ACI1Q75B0	INDONESIA GOVERNMENT BONDS 02/31 6.5				6.500000	15 Feb 2031		
	57,862,000,000.000	Local	100.203303	57,979,635,348.41	100.910000	58,388,544,200.00	408,908,851.59	30.98
		Base	0.006928	4,008,939.55	0.007080	4,096,722.97	87,783.42	0.53
B4NPD2I4	INDONESIA GOVERNMENT BONDS 09/26 8.375				8.375000	15 Sep 2026		
	10,940,000,000.000	Local	106.337031	11,633,271,214.88	112.794677	12,339,737,663.80	706,466,448.92	6.55
		Base	0.008110	887,198.14	0.007914	865,794.61	-21,403.53	0.11

INDONESIAN RUPIAH Total

	178,604,000,000.000	Local		177,307,690,930.69		188,449,365,503.40	11,141,674,572.71	100.00
		Base		12,474,999.41		13,222,197.19	747,197.78	1.70

POUND STERLING

Exchange Rate: 0.738798

ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375000	29 Dec 2049		
	200,000.000	Local	100.174315	200,348.63	102.125000	204,250.00	3,901.37	5.34
		Base	153.108160	306,216.32	138.231289	276,462.58	-29,753.74	0.04
ACI1H1H46	MPT OPER PARTNERSP/FINL COMPANY GUAR 06/28 3.692				3.692000	05 Jun 2028		
	402,000.000	Local	102.847050	413,445.14	104.416800	419,755.54	6,310.40	10.97
		Base	134.303744	539,901.05	141.333355	568,160.09	28,259.04	0.07
ACI1WD777	NATWEST GROUP PLC JR SUBORDINA 12/99 VAR				4.500000	31 Dec 2099		
	1,270,000.000	Local	99.948819	1,269,350.00	99.500000	1,263,650.00	-5,700.00	33.02

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STATE STREET

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		Base	139.055980	1,766,010.95	134.678221	1,710,413.40	-55,597.55	0.22
ACI1Z4G25	WHEEL BIDCO LTD SR SECURED 144A 07/26 6.75				6.750000	15 Jul 2026		
	1,300,000.000	Local	100.243172	1,303,161.23	98.000000	1,274,000.00	-29,161.23	33.29
		Base	136.498936	1,774,486.17	132.647896	1,724,422.64	-50,063.53	0.22
B3XR42I11	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.500000	08 Jul 2026		
	140,000.000	Local	104.513664	146,319.13	114.699125	160,578.78	14,259.65	4.20
		Base	161.560607	226,184.85	155.250996	217,351.40	-8,833.45	0.03
POUND STERLING Total								
	3,312,000.000	Local		3,332,624.13		3,322,234.32	-10,389.81	86.81
		Base		4,612,799.34		4,496,810.11	-115,989.23	0.58
RUSSIAN RUBLE							Exchange Rate:	75.088750
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	875,276,000.000	Local	98.932485	865,932,294.51	94.006000	822,811,956.56	-43,120,337.95	96.76
		Base	1.434647	12,557,120.29	1.251932	10,957,859.29	-1,599,261.00	1.41
RUSSIAN RUBLE Total								
	875,276,000.000	Local		865,932,294.51		822,811,956.56	-43,120,337.95	96.76
		Base		12,557,120.29		10,957,859.29	-1,599,261.00	1.41
US DOLLAR							Exchange Rate:	1.000000
00076VBB5	ABG INTRMEDIATE HOLDINGS 2 LLC 2021 DDTL B3					08 Dec 2028		
	140,895.520	Local	99.249997	139,838.80	99.500000	140,191.04	352.24	0.02
		Base	99.249997	139,838.80	99.500000	140,191.04	352.24	0.02
00109KAA3	AFC GAMMA INC SR UNSECURED 144A 05/27 5.75				5.750000	01 May 2027		
	640,000.000	Local	98.313939	629,209.21	98.862067	632,717.23	3,508.02	0.09
		Base	98.313939	629,209.21	98.862067	632,717.23	3,508.02	0.08
00130HCG8	AES CORP/THE SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	410,000.000	Local	99.965329	409,857.85	97.538398	399,907.43	-9,950.42	0.06
		Base	99.965329	409,857.85	97.538398	399,907.43	-9,950.42	0.05

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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	
00164DAQ6	AMC ENTMT INC SYNDICATED LNS TERM LOAN B					22 Apr 2026			
		486,250.000	Local 93.500000	454,643.75	89.850000	436,895.63	-17,748.12		0.06
			Base 93.500000	454,643.75	89.850000	436,895.63	-17,748.12		0.06
00165CAP9	AMC ENTERTAINMENT HLDGS SECURED 144A 06/26 10				10.000000	15 Jun 2026			
		200,000.000	Local 99.272970	198,545.94	98.850000	197,700.00	-845.94		0.03
			Base 99.272970	198,545.94	98.850000	197,700.00	-845.94		0.03
00169QAF6	GLOBAL MEDICAL RESPONSE INC 2020 TERM LOAN B					02 Oct 2025			
		1,204,623.360	Local 98.570420	1,187,402.30	99.425000	1,197,696.78	10,294.48		0.17
			Base 98.570420	1,187,402.30	99.425000	1,197,696.78	10,294.48		0.15
00186XAB9	API GROUP DE INC TERM LOAN B					01 Oct 2026			
		559,417.720	Local 99.999968	559,417.54	99.750000	558,019.18	-1,398.36		0.08
			Base 99.999968	559,417.54	99.750000	558,019.18	-1,398.36		0.07
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5				6.500000	30 Jun 2027			
		990,000.000	Local 102.140654	1,011,192.47	103.000000	1,019,700.00	8,507.53		0.15
			Base 102.140654	1,011,192.47	103.000000	1,019,700.00	8,507.53		0.13
00192RAL2	ARES CLO LTD ARES 2015 35RA D 144A				3.123750	15 Jul 2030			
		250,000.000	Local 93.015124	232,537.81	99.256700	248,141.75	15,603.94		0.04
Original Face:		250,000.000	Base 93.015124	232,537.81	99.256700	248,141.75	15,603.94		0.03
00215NAK6	VM CONSOLIDATED INC 2021 TERM LOAN B					19 Mar 2028			
		217,610.580	Local 100.900609	219,570.40	99.675000	216,903.35	-2,667.05		0.03
			Base 100.900609	219,570.40	99.675000	216,903.35	-2,667.05		0.03
00252GAD1	AAMES MORTGAGE INVESTMENT TRUS AMIT 2006 1 A4				0.661880	25 Apr 2036			
		318,488.040	Local 96.433222	307,128.28	100.014690	318,534.83	11,406.55		0.05
Original Face:		1,991,000.000	Base 96.433222	307,128.28	100.014690	318,534.83	11,406.55		0.04
00253XAA9	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5				5.500000	20 Apr 2026			
		480,000.000	Local 100.617056	482,961.87	103.987500	499,140.00	16,178.13		0.07
Original Face:		380,000.000	Base 100.617056	482,961.87	103.987500	499,140.00	16,178.13		0.06
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75				5.750000	20 Apr 2029			
		660,000.000	Local 103.487967	683,020.58	106.759000	704,609.40	21,588.82		0.10
Original Face:		298,602.420	Base 103.487967	683,020.58	106.759000	704,609.40	21,588.82		0.09

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00435UAB4	WORLDWIDE EXPS OPTN LLC 2021 1ST LIEN TERM LOAN					26 Jul 2028			
		1,340,000.000	Local 99.049572	1,327,264.27	100.071400	1,340,956.76	13,692.49		0.19
			Base 99.049572	1,327,264.27	100.071400	1,340,956.76	13,692.49		0.17
00488PAL9	ACRISURE, LLC 2020 TERM LOAN B					15 Feb 2027			
		294,750.000	Local 99.808078	294,184.31	98.750000	291,065.63	-3,118.68		0.04
			Base 99.808078	294,184.31	98.750000	291,065.63	-3,118.68		0.04
00488PAP0	ACRISURE LLC 2021 FIRST LIEN TERM LOAN B					15 Feb 2027			
		1,860,000.000	Local 99.260108	1,846,238.01	99.812500	1,856,512.50	10,274.49		0.27
			Base 99.260108	1,846,238.01	99.812500	1,856,512.50	10,274.49		0.24
00511BAA5	ACURIS FIN US/ACURIS FIN SR SECURED 144A 05/28 5				5.000000	01 May 2028			
		440,000.000	Local 100.000000	440,000.00	99.500000	437,800.00	-2,200.00		0.06
			Base 100.000000	440,000.00	99.500000	437,800.00	-2,200.00		0.06
00653VAA9	ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125				6.125000	01 Aug 2028			
		520,000.000	Local 101.947515	530,127.08	106.000000	551,200.00	21,072.92		0.08
			Base 101.947515	530,127.08	106.000000	551,200.00	21,072.92		0.07
00653VAE1	ADAPTHEALTH LLC COMPANY GUAR 144A 03/30 5.125				5.125000	01 Mar 2030			
		340,000.000	Local 100.228197	340,775.87	101.750000	345,950.00	5,174.13		0.05
			Base 100.228197	340,775.87	101.750000	345,950.00	5,174.13		0.04
00737RAE0	ADTALEM GLOBAL EDUCATION INC. 2021 TERM LOAN B					12 Aug 2028			
		1,021,351.870	Local 99.044231	1,011,590.11	100.145800	1,022,841.00	11,250.89		0.15
			Base 99.044231	1,011,590.11	100.145800	1,022,841.00	11,250.89		0.13
00737WAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28 5.5				5.500000	01 Mar 2028			
		870,000.000	Local 100.919182	877,996.88	97.750000	850,425.00	-27,571.88		0.12
			Base 100.919182	877,996.88	97.750000	850,425.00	-27,571.88		0.11
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1				0.746880	25 Dec 2035			
		1,010,000.000	Local 98.503571	994,886.07	98.680150	996,669.52	1,783.45		0.14
Original Face:		1,010,000.000	Base 98.503571	994,886.07	98.680150	996,669.52	1,783.45		0.13
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5				4.500000	15 Sep 2023			
		150,000.000	Local 99.651353	149,477.03	104.902447	157,353.67	7,876.64		0.02
			Base 99.651353	149,477.03	104.902447	157,353.67	7,876.64		0.02

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00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15					3.150000	15 Feb 2024		
	400,000.000	Local		99.461485	397,845.94	103.150061	412,600.24	14,754.30	0.06
		Base		99.461485	397,845.94	103.150061	412,600.24	14,754.30	0.05
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3					3.300000	30 Jan 2032		
	750,000.000	Local		100.479211	753,594.08	102.080358	765,602.69	12,008.61	0.11
		Base		100.479211	753,594.08	102.080358	765,602.69	12,008.61	0.10
008911BK4	AIR CANADA SR SECURED 144A 08/26 3.875					3.875000	15 Aug 2026		
	510,000.000	Local		100.000000	510,000.00	102.000000	520,200.00	10,200.00	0.07
		Base		100.000000	510,000.00	102.000000	520,200.00	10,200.00	0.07
01021FAA7	AKUMIN INC SR SECURED 144A 11/25 7					7.000000	01 Nov 2025		
	1,040,000.000	Local		100.996263	1,050,361.14	95.170000	989,768.00	-60,593.14	0.14
		Base		100.996263	1,050,361.14	95.170000	989,768.00	-60,593.14	0.13
01771JAG8	ALLEN MEDIA, LLC 2021 TERM LOAN B						10 Feb 2027		
	1,082,356.600	Local		98.391346	1,064,945.23	99.833300	1,080,552.31	15,607.08	0.16
		Base		98.391346	1,064,945.23	99.833300	1,080,552.31	15,607.08	0.14
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5					10.500000	15 Feb 2028		
	1,030,000.000	Local		98.936178	1,019,042.63	104.330500	1,074,604.15	55,561.52	0.15
		Base		98.936178	1,019,042.63	104.330500	1,074,604.15	55,561.52	0.14
01862LAW8	ALLIANCE LAUNDRY SYSTEMS LLC TERM LOAN B						08 Oct 2027		
	1,371,000.010	Local		99.364026	1,362,280.80	99.910700	1,369,775.71	7,494.91	0.20
		Base		99.364026	1,362,280.80	99.910700	1,369,775.71	7,494.91	0.18
019576AC1	ALLIED UNIVERSAL SR UNSECURED 144A 06/29 6					6.000000	01 Jun 2029		
	470,000.000	Local		100.444385	472,088.61	97.250000	457,075.00	-15,013.61	0.07
		Base		100.444385	472,088.61	97.250000	457,075.00	-15,013.61	0.06
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN						12 May 2028		
	2,782,621.120	Local		99.968031	2,781,731.53	99.500000	2,768,708.01	-13,023.52	0.40
		Base		99.968031	2,781,731.53	99.500000	2,768,708.01	-13,023.52	0.36
02156LAF8	ALTICE FRANCE SA SR SECURED 144A 07/29 5.125					5.125000	15 Jul 2029		
	440,000.000	Local		100.000000	440,000.00	97.545000	429,198.00	-10,802.00	0.06
		Base		100.000000	440,000.00	97.545000	429,198.00	-10,802.00	0.06

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02156LAH4	ALTICE FRANCE SA SR SECURED 144A 10/29 5.5				5.500000	15 Oct 2029		
	270,000.000	Local	98.140256	264,978.69	98.500000	265,950.00	971.31	0.04
		Base	98.140256	264,978.69	98.500000	265,950.00	971.31	0.03
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5				10.500000	15 May 2027		
	1,490,000.000	Local	107.516663	1,601,998.28	107.500000	1,601,750.00	-248.28	0.23
		Base	107.516663	1,601,998.28	107.500000	1,601,750.00	-248.28	0.21
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049		
	1,170,000.000	Local	130.820221	1,530,596.59	125.169942	1,464,488.32	-66,108.27	0.21
		Base	130.820221	1,530,596.59	125.169942	1,464,488.32	-66,108.27	0.19
02351UAB0	AMENTUM GOVT SRVCES HLDNGS LLC 2020 2ND LIEN TERM LOAN					31 Jan 2028		
	580,000.000	Local	100.974855	585,654.16	100.500000	582,900.00	-2,754.16	0.08
		Base	100.974855	585,654.16	100.500000	582,900.00	-2,754.16	0.07
02376CBJ3	AADVANTAGE LOYALTY IP LTD 2021 TERM LOAN					20 Apr 2028		
	1,990,000.000	Local	104.515985	2,079,868.11	103.525000	2,060,147.50	-19,720.61	0.30
		Base	104.515985	2,079,868.11	103.525000	2,060,147.50	-19,720.61	0.26
023771S58	AMERICAN AIRLINES INC SR SECURED 144A 07/25 11.75				11.750000	15 Jul 2025		
	280,000.000	Local	121.542196	340,318.15	123.375000	345,450.00	5,131.85	0.05
		Base	121.542196	340,318.15	123.375000	345,450.00	5,131.85	0.04
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95				4.950000	15 Aug 2026		
	599,940.000	Local	100.121112	600,666.60	99.625800	597,695.02	-2,971.58	0.09
Original Face:	990,000.000	Base	100.121112	600,666.60	99.625800	597,695.02	-2,971.58	0.08
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B					06 Apr 2024		
	448,587.700	Local	98.706902	442,787.02	99.750000	447,466.23	4,679.21	0.06
		Base	98.706902	442,787.02	99.750000	447,466.23	4,679.21	0.06
02406PBB5	AMERICAN AXLE + MFG INC COMPANY GUAR 10/29 5				5.000000	01 Oct 2029		
	340,000.000	Local	100.000000	340,000.00	98.090000	333,506.00	-6,494.00	0.05
		Base	100.000000	340,000.00	98.090000	333,506.00	-6,494.00	0.04
02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5				8.500000	01 Sep 2026		
	1,762,068.000	Local	88.991738	1,568,094.93	114.000000	2,008,757.52	440,662.59	0.29
		Base	88.991738	1,568,094.93	114.000000	2,008,757.52	440,662.59	0.26

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03078CAC8	AMERILIFE HOLDINGS LLC 2020 TERM LOAN					18 Mar 2027			
		128,071.080	Local 99.826464	127,848.83	99.500000	127,430.72	-418.11		0.02
			Base 99.826464	127,848.83	99.500000	127,430.72	-418.11		0.02
03674XAS5	ANTERO RESOURCES CORP COMPANY GUAR 144A 03/30 5.375				5.375000	01 Mar 2030			
		390,000.000	Local 105.301882	410,677.34	106.900000	416,910.00	6,232.66		0.06
			Base 105.301882	410,677.34	106.900000	416,910.00	6,232.66		0.05
03754AAJ8	APEX CREDIT CLO LLC APEXC 2019 1A BR 144A				2.972250	18 Apr 2032			
		1,250,000.000	Local 99.105472	1,238,818.40	98.883600	1,236,045.00	-2,773.40		0.18
Original Face:		1,250,000.000	Base 99.105472	1,238,818.40	98.883600	1,236,045.00	-2,773.40		0.16
03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625				4.625000	15 Jun 2029			
		680,000.000	Local 100.000000	680,000.00	96.750000	657,900.00	-22,100.00		0.09
			Base 100.000000	680,000.00	96.750000	657,900.00	-22,100.00		0.08
03768DAB3	APOLLO COML REAL ESTATE FIN IN TERM LOAN B					15 May 2026			
		1,494,670.040	Local 98.810393	1,476,889.34	98.500000	1,472,249.99	-4,639.35		0.21
			Base 98.810393	1,476,889.34	98.500000	1,472,249.99	-4,639.35		0.19
03768DAC1	POLLO COMCL REAL ESTE FIN INC 2021 INCREMENTAL TL B1					11 Mar 2028			
		417,900.000	Local 99.097983	414,130.47	99.250000	414,765.75	635.28		0.06
			Base 99.097983	414,130.47	99.250000	414,765.75	635.28		0.05
03769LAJ7	APIDOS CLO APID 2021 36A D 144A				2.988030	20 Jul 2034			
		1,000,000.000	Local 100.000000	1,000,000.00	99.059700	990,597.00	-9,403.00		0.14
Original Face:		1,000,000.000	Base 100.000000	1,000,000.00	99.059700	990,597.00	-9,403.00		0.13
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A				4.194000	05 Jun 2049			
		85,140.000	Local 95.813484	81,575.60	101.102000	86,078.24	4,502.64		0.01
Original Face:		86,000.000	Base 95.813484	81,575.60	101.102000	86,078.24	4,502.64		0.01
03835EAC8	APPLOVIN CORP TERM LOAN B					15 Aug 2025			
		200,032.310	Local 100.398121	200,828.68	99.541700	199,115.56	-1,713.12		0.03
			Base 100.398121	200,828.68	99.541700	199,115.56	-1,713.12		0.03
03835EAF1	APPLOVIN CORPORATION 2021 TERM LOAN B					25 Oct 2028			
		807,975.000	Local 99.751695	805,968.76	99.875000	806,965.03	996.27		0.12
			Base 99.751695	805,968.76	99.875000	806,965.03	996.27		0.10

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03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003				7.600300	01 Mar 2029		
		910,000.000	Local 102.463714	932,419.80	99.091400	901,731.74	-30,688.06	0.13
			Base 102.463714	932,419.80	99.091400	901,731.74	-30,688.06	0.12
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1					11 Mar 2025		
		165,185.750	Local 100.394659	165,837.67	98.625000	162,914.45	-2,923.22	0.02
			Base 100.394659	165,837.67	98.625000	162,914.45	-2,923.22	0.02
03881VAS8	ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2021 MF2 C 144A				2.808500	15 Jun 2054		
		964,000.000	Local 99.999213	963,992.41	99.109820	955,418.66	-8,573.75	0.14
Original Face:		964,000.000	Base 99.999213	963,992.41	99.109820	955,418.66	-8,573.75	0.12
03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/29 4				4.000000	01 Sep 2029		
		980,000.000	Local 99.790031	977,942.30	98.894000	969,161.20	-8,781.10	0.14
			Base 99.790031	977,942.30	98.894000	969,161.20	-8,781.10	0.12
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1				0.961880	25 Jan 2034		
		293,836.280	Local 88.887244	261,182.97	98.828380	290,393.64	29,210.67	0.04
Original Face:		22,150,000.000	Base 88.887244	261,182.97	98.828380	290,393.64	29,210.67	0.04
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				0.500000	09 Jul 2030		
		591,700.000	Local 56.746267	335,767.66	35.001000	207,100.92	-128,666.74	0.03
Original Face:		591,700.000	Base 56.746267	335,767.66	35.001000	207,100.92	-128,666.74	0.03
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029		
		25,400.000	Local 59.986417	15,236.55	36.251000	9,207.75	-6,028.80	0.00
Original Face:		25,400.000	Base 59.986417	15,236.55	36.251000	9,207.75	-6,028.80	0.00
04016NAX1	ARES CLO LTD ARES 2017 44A CR 144A				3.523750	15 Apr 2034		
		920,000.000	Local 100.000000	920,000.00	99.848900	918,609.88	-1,390.12	0.13
Original Face:		920,000.000	Base 100.000000	920,000.00	99.848900	918,609.88	-1,390.12	0.12
04044PAH7	ARISTOCRAT LEISURE LIMITED 2020 INCREMENTAL TERM LOAN B					19 Oct 2024		
		137,603.760	Local 99.257171	136,581.60	100.500000	138,291.78	1,710.18	0.02
			Base 99.257171	136,581.60	100.500000	138,291.78	1,710.18	0.02
04635WAH7	RESOLUTE INVESTMENT MANGRS INC 2020 TERM LOAN					30 Apr 2024		
		533,409.790	Local 99.352458	529,955.74	100.125000	534,076.55	4,120.81	0.08
			Base 99.352458	529,955.74	100.125000	534,076.55	4,120.81	0.07

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04649VAV2	ASURION LLC TERM LOAN B 6						03 Nov 2023		
	272,168.810	Local		99.247485	270,120.70	99.678600	271,294.06	1,173.36	0.04
		Base		99.247485	270,120.70	99.678600	271,294.06	1,173.36	0.03
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
	659,497.520	Local		99.733070	657,737.12	99.479200	656,062.86	-1,674.26	0.09
		Base		99.733070	657,737.12	99.479200	656,062.86	-1,674.26	0.08
04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
	957,264.950	Local		98.985592	947,554.38	99.229200	949,886.35	2,331.97	0.14
		Base		98.985592	947,554.38	99.229200	949,886.35	2,331.97	0.12
04649VAY6	ASURION LLC 2021 TERM LOAN B9						31 Jul 2027		
	674,900.000	Local		99.123558	668,984.89	99.270800	669,978.63	993.74	0.10
		Base		99.123558	668,984.89	99.270800	669,978.63	993.74	0.09
04649VBA7	ASURION LLC 2021 SECOND LIEN TERM LOAN B4						20 Jan 2029		
	1,640,000.000	Local		99.043241	1,624,309.15	99.541700	1,632,483.88	8,174.73	0.24
		Base		99.043241	1,624,309.15	99.541700	1,632,483.88	8,174.73	0.21
04685YAM1	ATHENAHEALTH INC ATHENAHEALTH INC TERM LOAN						11 Feb 2026		
	1,982,487.040	Local		100.027221	1,983,026.70	99.843800	1,979,390.40	-3,636.30	0.29
		Base		100.027221	1,983,026.70	99.843800	1,979,390.40	-3,636.30	0.25
049362AA4	ATLAS LUXCO 4 / ALL UNI SR SECURED 144A 06/28 4.625					4.625000	01 Jun 2028		
	940,000.000	Local		100.292679	942,751.18	98.148500	922,595.90	-20,155.28	0.13
		Base		100.292679	942,751.18	98.148500	922,595.90	-20,155.28	0.12
05278HAB2	AUTOKINITON US HOLDINGS, INC. 2021 TERM LOAN B						06 Apr 2028		
	1,197,000.000	Local		99.688625	1,193,272.84	100.100000	1,198,197.00	4,924.16	0.17
		Base		99.688625	1,193,272.84	100.100000	1,198,197.00	4,924.16	0.15
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5					5.500000	15 Dec 2024		
	680,000.000	Local		103.798293	705,828.39	109.432376	744,140.16	38,311.77	0.11
		Base		103.798293	705,828.39	109.432376	744,140.16	38,311.77	0.10
05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A					3.150000	20 Mar 2026		
	500,000.000	Local		99.996120	499,980.60	102.112390	510,561.95	10,581.35	0.07
Original Face:	500,000.000	Base		99.996120	499,980.60	102.112390	510,561.95	10,581.35	0.07

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05377REC4	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A C 144A				4.250000	20 Feb 2027			
		370,000.000	Local	99.999132	369,996.79	106.304870	393,328.02	23,331.23	0.06
Original Face:		370,000.000	Base	99.999132	369,996.79	106.304870	393,328.02	23,331.23	0.05
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125				5.125000	01 Oct 2023			
		220,000.000	Local	99.216277	218,275.81	105.328146	231,721.92	13,446.11	0.03
			Base	99.216277	218,275.81	105.328146	231,721.92	13,446.11	0.03
05401AAL5	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 04/26 4.25				4.250000	15 Apr 2026			
		390,000.000	Local	99.979692	389,920.80	106.023181	413,490.41	23,569.61	0.06
			Base	99.979692	389,920.80	106.023181	413,490.41	23,569.61	0.05
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4				3.063000	15 Nov 2052			
		710,000.000	Local	102.806313	729,924.82	106.305900	754,771.89	24,847.07	0.11
Original Face:		710,000.000	Base	102.806313	729,924.82	106.305900	754,771.89	24,847.07	0.10
055287AA4	BBSG MORTGAGE TRUST BBSG 2016 MRP A 144A				3.275000	05 Jun 2036			
		880,000.000	Local	103.142849	907,657.07	101.113220	889,796.34	-17,860.73	0.13
Original Face:		880,000.000	Base	103.142849	907,657.07	101.113220	889,796.34	-17,860.73	0.11
056057AL6	BX TRUST BX 2018 BIOA D 144A				1.431050	15 Mar 2037			
		871,105.760	Local	100.074785	871,757.22	99.590660	867,539.98	-4,217.24	0.13
Original Face:		900,000.000	Base	100.074785	871,757.22	99.590660	867,539.98	-4,217.24	0.11
05606FAN3	BX TRUST 2019 OC11 BX 2019 OC11 E 144A				4.075457	09 Dec 2041			
		1,250,000.000	Local	97.177625	1,214,720.31	99.152190	1,239,402.38	24,682.07	0.18
Original Face:		1,250,000.000	Base	97.177625	1,214,720.31	99.152190	1,239,402.38	24,682.07	0.16
05606GAJ0	BX TRUST BX 2021 VIEW C 144A				2.460000	15 Jun 2023			
		860,000.000	Local	100.000000	860,000.00	99.832460	858,559.16	-1,440.84	0.12
Original Face:		860,000.000	Base	100.000000	860,000.00	99.832460	858,559.16	-1,440.84	0.11
05608BAQ3	BX TRUST BX 2019 IMC F 144A				3.010000	15 Apr 2034			
		1,370,000.000	Local	100.000000	1,370,000.00	98.694140	1,352,109.72	-17,890.28	0.19
Original Face:		1,370,000.000	Base	100.000000	1,370,000.00	98.694140	1,352,109.72	-17,890.28	0.17
05608RAJ4	BX TRUST BX 2021 ARIA D 144A				2.005400	15 Oct 2036			
		1,440,000.000	Local	99.505946	1,432,885.62	99.561600	1,433,687.04	801.42	0.21
Original Face:		1,440,000.000	Base	99.505946	1,432,885.62	99.561600	1,433,687.04	801.42	0.18

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05609BAK5	BX TRUST BX 2021 LBA DJV 144A				1.710000	15 Feb 2036		
	910,000.000	Local	100.089699	910,816.26	99.216530	902,870.42	-7,945.84	0.13
Original Face:	910,000.000	Base	100.089699	910,816.26	99.216530	902,870.42	-7,945.84	0.12
05609KAG4	BX TRUST BX 2021 XL2 D 144A				1.506700	15 Oct 2038		
	1,440,000.000	Local	99.505376	1,432,877.41	99.379650	1,431,066.96	-1,810.45	0.21
Original Face:	1,440,000.000	Base	99.505376	1,432,877.41	99.379650	1,431,066.96	-1,810.45	0.18
056732AH3	COMMONWEALTH OF BAHAMAS SR UNSECURED 144A 01/24 5.75				5.750000	16 Jan 2024		
	200,000.000	Local	95.880730	191,761.46	94.751000	189,502.00	-2,259.46	0.03
		Base	95.880730	191,761.46	94.751000	189,502.00	-2,259.46	0.02
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125				3.125000	15 Sep 2031		
	560,000.000	Local	100.000000	560,000.00	98.750000	553,000.00	-7,000.00	0.08
		Base	100.000000	560,000.00	98.750000	553,000.00	-7,000.00	0.07
05875HAG8	BALLYROCK LTD BALLY 2018 1A C 144A				3.281500	20 Apr 2031		
	375,000.000	Local	99.766693	374,125.10	99.583800	373,439.25	-685.85	0.05
Original Face:	375,000.000	Base	99.766693	374,125.10	99.583800	373,439.25	-685.85	0.05
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625000	31 Dec 2099		
	470,000.000	Local	94.902349	446,041.04	107.349500	504,542.65	58,501.61	0.07
		Base	94.902349	446,041.04	107.349500	504,542.65	58,501.61	0.06
05971PAB4	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR				7.500000	31 Dec 2099		
	1,790,000.000	Local	110.169685	1,972,037.37	106.401000	1,904,577.90	-67,459.47	0.27
		Base	110.169685	1,972,037.37	106.401000	1,904,577.90	-67,459.47	0.24
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099		
	200,000.000	Local	100.000000	200,000.00	107.312000	214,624.00	14,624.00	0.03
		Base	100.000000	200,000.00	107.312000	214,624.00	14,624.00	0.03
07014QAN1	GREAT OUTDOORS GROUP LLC 2021 TERM LOAN B1					06 Mar 2028		
	1,485,376.380	Local	99.789314	1,482,246.90	100.031200	1,485,839.82	3,592.92	0.21
		Base	99.789314	1,482,246.90	100.031200	1,485,839.82	3,592.92	0.19
07335BAA4	US RENAL CARE INC SR UNSECURED 144A 07/27 10.625				10.625000	15 Jul 2027		
	1,180,000.000	Local	102.849393	1,213,622.84	101.499999	1,197,699.99	-15,922.85	0.17
		Base	102.849393	1,213,622.84	101.499999	1,197,699.99	-15,922.85	0.15

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07368RAF8	BEACON ROOFING SUPPLY INC. 2021 TERM LOAN B					19 May 2028			
		486,153.510	Local 99.449824	483,478.81	99.350000	482,993.51	-485.30	0.07	
			Base 99.449824	483,478.81	99.350000	482,993.51	-485.30	0.06	
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				0.741880	25 Dec 2034			
		180,956.130	Local 96.239868	174,151.94	99.415920	179,899.20	5,747.26	0.03	
Original Face:		10,280,000.000	Base 96.239868	174,151.94	99.415920	179,899.20	5,747.26	0.02	
075896AC4	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165				5.165000	01 Aug 2044			
		1,580,000.000	Local 92.247956	1,457,517.71	83.069000	1,312,490.20	-145,027.51	0.19	
			Base 92.247956	1,457,517.71	83.069000	1,312,490.20	-145,027.51	0.17	
08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA				1.043028	15 May 2052			
		8,564,039.410	Local 5.624428	481,678.25	6.083790	521,018.17	39,339.92	0.08	
Original Face:		8,620,000.000	Base 5.624428	481,678.25	6.083790	521,018.17	39,339.92	0.07	
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7				7.000000	15 Feb 2026			
		2,370,000.000	Local 94.414176	2,237,615.97	99.000000	2,346,300.00	108,684.03	0.34	
			Base 94.414176	2,237,615.97	99.000000	2,346,300.00	108,684.03	0.30	
095796AH1	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 12/25 7.625				7.625000	15 Dec 2025			
		1,510,000.000	Local 104.469860	1,577,494.88	106.000000	1,600,600.00	23,105.12	0.23	
			Base 104.469860	1,577,494.88	106.000000	1,600,600.00	23,105.12	0.21	
09628BAQ1	BLUEMOUNTAIN CLO LTD BLUEM 2015 2A CR 144A				2.172250	18 Jul 2027			
		700,000.000	Local 99.830144	698,811.01	100.009500	700,066.50	1,255.49	0.10	
Original Face:		700,000.000	Base 99.830144	698,811.01	100.009500	700,066.50	1,255.49	0.09	
09630GAU7	BLUEMOUNTAIN CLO LTD BLUEM 2019 26A D1R 144A				3.624880	20 Oct 2034			
		580,000.000	Local 100.000000	580,000.00	99.848900	579,123.62	-876.38	0.08	
Original Face:		580,000.000	Base 100.000000	580,000.00	99.848900	579,123.62	-876.38	0.07	
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050			
		320,000.000	Local 134.756291	431,220.13	135.850474	434,721.52	3,501.39	0.06	
			Base 134.756291	431,220.13	135.850474	434,721.52	3,501.39	0.06	
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060			
		1,510,000.000	Local 116.025439	1,751,984.13	139.285390	2,103,209.39	351,225.26	0.30	
			Base 116.025439	1,751,984.13	139.285390	2,103,209.39	351,225.26	0.27	

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097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
	500,000.000	Local		108.521730	542,608.65	116.618181	583,090.91	40,482.26	0.08
		Base		108.521730	542,608.65	116.618181	583,090.91	40,482.26	0.07
097023DG7	BOEING CO SR UNSECURED 02/26 2.196					2.196000	04 Feb 2026		
	910,000.000	Local		100.000000	910,000.00	100.003719	910,033.84	33.84	0.13
		Base		100.000000	910,000.00	100.003719	910,033.84	33.84	0.12
10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
	727,860.990	Local		98.178828	714,605.39	99.885400	727,026.86	12,421.47	0.10
		Base		98.178828	714,605.39	99.885400	727,026.86	12,421.47	0.09
103557AC8	BOYNE USA INC SR UNSECURED 144A 05/29 4.75					4.750000	15 May 2029		
	820,000.000	Local		101.829328	835,000.49	103.000000	844,600.00	9,599.51	0.12
		Base		101.829328	835,000.49	103.000000	844,600.00	9,599.51	0.11
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5					4.500000	10 Jan 2028		
	770,000.000	Local		98.793558	760,710.40	106.000000	816,200.00	55,489.60	0.12
		Base		98.793558	760,710.40	106.000000	816,200.00	55,489.60	0.10
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	2,060,000.000	Local		92.125077	1,897,776.58	93.700000	1,930,220.00	32,443.42	0.28
		Base		92.125077	1,897,776.58	93.700000	1,930,220.00	32,443.42	0.25
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B						15 Aug 2025		
	1,979,742.260	Local		99.774299	1,975,273.97	99.416700	1,968,194.42	-7,079.55	0.28
		Base		99.774299	1,975,273.97	99.416700	1,968,194.42	-7,079.55	0.25
11565HAB2	BROWN GROUP HOLDING, LLC TERM LOAN B						07 Jun 2028		
	1,453,735.570	Local		99.303686	1,443,613.01	99.750000	1,450,101.23	6,488.22	0.21
		Base		99.303686	1,443,613.01	99.750000	1,450,101.23	6,488.22	0.19
11778EAA4	B3 SA BRASIL BOLSA BALCA SR UNSECURED 144A 09/31 4.125					4.125000	20 Sep 2031		
	1,200,000.000	Local		100.000000	1,200,000.00	96.376000	1,156,512.00	-43,488.00	0.17
		Base		100.000000	1,200,000.00	96.376000	1,156,512.00	-43,488.00	0.15
12433XAG4	BX TRUST BX 2020 VIVA D 144A					3.548750	11 Mar 2044		
	430,000.000	Local		99.917051	429,643.32	99.700580	428,712.49	-930.83	0.06
Original Face:	430,000.000	Base		99.917051	429,643.32	99.700580	428,712.49	-930.83	0.06

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12434LAA2	BXMT LTD BXMT 2020 FL2 A 144A				1.064480	15 Feb 2038		
		1,070,000.000	Local 100.000000	1,070,000.00	99.843490	1,068,325.34	-1,674.66	0.15
Original Face:		1,070,000.000	Base 100.000000	1,070,000.00	99.843490	1,068,325.34	-1,674.66	0.14
1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25				4.250000	01 Feb 2031		
		1,120,000.000	Local 101.431673	1,136,034.74	100.878000	1,129,833.60	-6,201.14	0.16
			Base 101.431673	1,136,034.74	100.878000	1,129,833.60	-6,201.14	0.15
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5				4.500000	01 May 2032		
		2,110,000.000	Local 101.740072	2,146,715.52	102.875000	2,170,662.50	23,946.98	0.31
			Base 101.740072	2,146,715.52	102.875000	2,170,662.50	23,946.98	0.28
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN					18 Nov 2024		
		91,671.550	Local 100.320187	91,965.07	98.600000	90,388.15	-1,576.92	0.01
			Base 100.320187	91,965.07	98.600000	90,388.15	-1,576.92	0.01
12543DBJ8	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875				6.875000	15 Apr 2029		
		340,000.000	Local 100.161453	340,548.94	101.875000	346,375.00	5,826.06	0.05
			Base 100.161453	340,548.94	101.875000	346,375.00	5,826.06	0.04
12543DBL3	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/30 6.125				6.125000	01 Apr 2030		
		1,960,000.000	Local 99.300482	1,946,289.45	98.932000	1,939,067.20	-7,222.25	0.28
			Base 99.300482	1,946,289.45	98.932000	1,939,067.20	-7,222.25	0.25
12546DAL1	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO D 144A				2.359750	15 Nov 2036		
		870,000.000	Local 100.177843	871,547.23	99.938640	869,466.17	-2,081.06	0.13
Original Face:		870,000.000	Base 100.177843	871,547.23	99.938640	869,466.17	-2,081.06	0.11
12547DAG1	CIFC FUNDING LTD CIFC 2021 4A D 144A				3.023750	15 Jul 2033		
		690,000.000	Local 100.000000	690,000.00	99.849200	688,959.48	-1,040.52	0.10
Original Face:		690,000.000	Base 100.000000	690,000.00	99.849200	688,959.48	-1,040.52	0.09
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C				4.439284	10 Dec 2047		
		280,000.000	Local 98.172704	274,883.57	102.338960	286,549.09	11,665.52	0.04
Original Face:		280,000.000	Base 98.172704	274,883.57	102.338960	286,549.09	11,665.52	0.04
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7				6.700000	01 May 2034		
		870,000.000	Local 101.003615	878,731.45	122.250000	1,063,575.00	184,843.55	0.15
			Base 101.003615	878,731.45	122.250000	1,063,575.00	184,843.55	0.14

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126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5					6.500000	01 Feb 2029		
	960,000.000	Local		100.208930	962,005.73	107.000000	1,027,200.00	65,194.27	0.15
		Base		100.208930	962,005.73	107.000000	1,027,200.00	65,194.27	0.13
126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5					4.500000	15 Nov 2031		
	490,000.000	Local		100.000000	490,000.00	98.750000	483,875.00	-6,125.00	0.07
		Base		100.000000	490,000.00	98.750000	483,875.00	-6,125.00	0.06
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C					4.560554	15 Nov 2048		
	1,000,000.000	Local		99.975844	999,758.44	104.263680	1,042,636.80	42,878.36	0.15
Original Face:	1,000,000.000	Base		99.975844	999,758.44	104.263680	1,042,636.80	42,878.36	0.13
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	100.453890	1,165,265.12	5,265.12	0.17
Original Face:	1,160,000.000	Base		100.000000	1,160,000.00	100.453890	1,165,265.12	5,265.12	0.15
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	101.880650	1,405,952.97	25,952.97	0.20
Original Face:	1,380,000.000	Base		100.000000	1,380,000.00	101.880650	1,405,952.97	25,952.97	0.18
12655GAL1	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ D 144A					3.710000	15 Jan 2034		
	496,000.030	Local		99.321603	492,635.18	98.829630	490,194.99	-2,440.19	0.07
Original Face:	620,000.000	Base		99.321603	492,635.18	98.829630	490,194.99	-2,440.19	0.06
12656AAC3	CNT HOLDINGS I CORP 2020 TERM LOAN						08 Nov 2027		
	885,550.000	Local		99.570962	881,750.65	99.850000	884,221.68	2,471.03	0.13
		Base		99.570962	881,750.65	99.850000	884,221.68	2,471.03	0.11
12657GAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL6 A1 144A					2.000000	25 Oct 2060		
	279,520.940	Local		102.156930	285,550.01	99.910240	279,270.04	-6,279.97	0.04
Original Face:	310,000.000	Base		102.156930	285,550.01	99.910240	279,270.04	-6,279.97	0.04
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A					1.844000	25 Jul 2047		
	413,613.790	Local		100.000000	413,613.79	99.691700	412,338.62	-1,275.17	0.06
Original Face:	520,000.000	Base		100.000000	413,613.79	99.691700	412,338.62	-1,275.17	0.05
12658HAG7	CP ATLAS BUYER INC 2021 TERM LOAN B						23 Nov 2027		
	496,282.730	Local		99.117007	491,900.59	99.412500	493,367.07	1,466.48	0.07
		Base		99.117007	491,900.59	99.412500	493,367.07	1,466.48	0.06

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12662GAD0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL4 A2 144A					3.559300	27 Dec 2060		
	910,000.000	Local		99.999980	909,999.82	99.671790	907,013.29	-2,986.53	0.13
Original Face:	910,000.000	Base		99.999980	909,999.82	99.671790	907,013.29	-2,986.53	0.12
12662QAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM7 A1 144A					1.756000	25 Oct 2066		
	279,945.230	Local		99.998925	279,942.22	99.125660	277,497.56	-2,444.66	0.04
Original Face:	290,000.000	Base		99.998925	279,942.22	99.125660	277,497.56	-2,444.66	0.04
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					0.229750	15 Apr 2037		
	77,122.050	Local		90.951044	70,143.31	95.147350	73,379.59	3,236.28	0.01
Original Face:	2,630,000.000	Base		90.951044	70,143.31	95.147350	73,379.59	3,236.28	0.01
12670UAE7	CWGS GROUP, LLC 2021 TERM LOAN B						03 Jun 2028		
	760,000.000	Local		98.564972	749,093.79	99.200000	753,920.00	4,826.21	0.11
		Base		98.564972	749,093.79	99.200000	753,920.00	4,826.21	0.10
12674CAA1	CA MAGNUM HOLDINGS 10/26 5.375					5.375000	31 Oct 2026		
	200,000.000	Local		101.279005	202,558.01	103.375000	206,750.00	4,191.99	0.03
		Base		101.279005	202,558.01	103.375000	206,750.00	4,191.99	0.03
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9					3.900000	15 May 2027		
	310,000.000	Local		95.246681	295,264.71	107.528295	333,337.71	38,073.00	0.05
		Base		95.246681	295,264.71	107.528295	333,337.71	38,073.00	0.04
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
	1,061,996.510	Local		95.554077	1,014,780.96	99.362500	1,055,226.28	40,445.32	0.15
		Base		95.554077	1,014,780.96	99.362500	1,055,226.28	40,445.32	0.14
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN						21 Jul 2025		
	1,975,874.220	Local		99.901005	1,973,918.21	99.937500	1,974,639.30	721.09	0.28
		Base		99.901005	1,973,918.21	99.937500	1,974,639.30	721.09	0.25
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25					5.250000	01 Jun 2026		
	100,000.000	Local		97.637070	97,637.07	107.810500	107,810.50	10,173.43	0.02
		Base		97.637070	97,637.07	107.810500	107,810.50	10,173.43	0.01
13876GAQ1	CANYON CAPITAL CLO LTD CANYC 2017 1A DR 144A					3.123750	15 Jul 2030		
	1,270,000.000	Local		100.000000	1,270,000.00	99.999100	1,269,988.57	-11.43	0.18
Original Face:	1,270,000.000	Base		100.000000	1,270,000.00	99.999100	1,269,988.57	-11.43	0.16

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14153EAC9	CARDINAL PARENT INC 2020 TERM LOAN B					12 Nov 2027			
		746,996.260	Local 98.732916	737,531.19	99.660000	744,456.47	6,925.28		0.11
			Base 98.732916	737,531.19	99.660000	744,456.47	6,925.28		0.10
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A				1.206000	15 May 2031			
		660,375.830	Local 99.286470	655,663.85	100.018900	660,500.64	4,836.79		0.10
Original Face:		670,000.000	Base 99.286470	655,663.85	100.018900	660,500.64	4,836.79		0.08
14317PAC7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 2A A2 144A				1.723750	15 Oct 2031			
		400,000.000	Local 99.469075	397,876.30	100.003600	400,014.40	2,138.10		0.06
Original Face:		400,000.000	Base 99.469075	397,876.30	100.003600	400,014.40	2,138.10		0.05
143658BJ0	CARNIVAL CORP SECURED 144A 08/27 9.875				9.875000	01 Aug 2027			
		970,000.000	Local 114.362688	1,109,318.07	114.271500	1,108,433.55	-884.52		0.16
			Base 114.362688	1,109,318.07	114.271500	1,108,433.55	-884.52		0.14
143905AP2	CARRIAGE SERVICES INC COMPANY GUAR 144A 05/29 4.25				4.250000	15 May 2029			
		1,220,000.000	Local 100.101583	1,221,239.31	99.500000	1,213,900.00	-7,339.31		0.17
			Base 100.101583	1,221,239.31	99.500000	1,213,900.00	-7,339.31		0.16
14445LAA5	CARRIAGE PURCHASER INC SR UNSECURED 144A 10/29 7.875				7.875000	15 Oct 2029			
		420,000.000	Local 100.000000	420,000.00	96.000000	403,200.00	-16,800.00		0.06
			Base 100.000000	420,000.00	96.000000	403,200.00	-16,800.00		0.05
14574XAF1	CARROLS RESTAURANT GROUP COMPANY GUAR 144A 07/29 5.875				5.875000	01 Jul 2029			
		880,000.000	Local 99.381134	874,553.98	90.000000	792,000.00	-82,553.98		0.11
			Base 99.381134	874,553.98	90.000000	792,000.00	-82,553.98		0.10
14731QAD1	CASCADE MH ASSET TRUST CMHAT 2021 MH1 M2 144A				3.693000	25 Feb 2046			
		390,000.000	Local 101.932344	397,536.14	103.159870	402,323.49	4,787.35		0.06
Original Face:		390,000.000	Base 101.932344	397,536.14	103.159870	402,323.49	4,787.35		0.05
14852DAC5	CASTLE US HOLDING CORPORATION USD TERM LOAN B					29 Jan 2027			
		295,625.000	Local 100.000000	295,625.00	99.000000	292,668.75	-2,956.25		0.04
			Base 100.000000	295,625.00	99.000000	292,668.75	-2,956.25		0.04
149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A				1.831500	20 Apr 2029			
		950,000.000	Local 99.963206	949,650.46	100.000700	950,006.65	356.19		0.14
Original Face:		950,000.000	Base 99.963206	949,650.46	100.000700	950,006.65	356.19		0.12

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161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	860,000.000	Local		120.570524	1,036,906.51	125.082406	1,075,708.69	38,802.18	0.16
		Base		120.570524	1,036,906.51	125.082406	1,075,708.69	38,802.18	0.14
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
	700,000.000	Local		124.341763	870,392.34	116.365826	814,560.78	-55,831.56	0.12
		Base		124.341763	870,392.34	116.365826	814,560.78	-55,831.56	0.10
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	50,000.000	Local		97.959400	48,979.70	97.263156	48,631.58	-348.12	0.01
		Base		97.959400	48,979.70	97.263156	48,631.58	-348.12	0.01
163092AF6	CHEGG INC SR UNSECURED 09/26 0.00000					0.010000	01 Sep 2026		
	140,000.000	Local		83.916193	117,482.67	82.750000	115,850.00	-1,632.67	0.02
		Base		83.916193	117,482.67	82.750000	115,850.00	-1,632.67	0.01
172442AS4	CINEMARK USA INC FIRST LIEN TERM LOAN						31 Mar 2025		
	177,230.760	Local		93.573971	165,841.86	95.950000	170,052.91	4,211.05	0.02
		Base		93.573971	165,841.86	95.950000	170,052.91	4,211.05	0.02
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B						02 Feb 2028		
	2,126,087.440	Local		99.706548	2,119,848.40	99.267900	2,110,522.35	-9,326.05	0.30
		Base		99.706548	2,119,848.40	99.267900	2,110,522.35	-9,326.05	0.27
17776EAB1	CITY BREWING COMPANY, LLC CLOSING DATE TERM LOAN						05 Apr 2028		
	520,000.000	Local		99.544737	517,632.63	94.062500	489,125.00	-28,507.63	0.07
		Base		99.544737	517,632.63	94.062500	489,125.00	-28,507.63	0.06
18064PAD1	CLARIV SCI HLD CORP COMPANY GUAR 144A 07/29 4.875					4.875000	01 Jul 2029		
	500,000.000	Local		100.583546	502,917.73	101.549500	507,747.50	4,829.77	0.07
		Base		100.583546	502,917.73	101.549500	507,747.50	4,829.77	0.07
18143EAF6	CLARK EQUIPMENT COMPANY 2021 INCREMENTAL TERM LOAN						18 May 2024		
	843,625.000	Local		99.589532	840,162.19	99.500000	839,406.88	-755.31	0.12
		Base		99.589532	840,162.19	99.500000	839,406.88	-755.31	0.11
18453HAD8	CLEAR CHANNEL OUTDOOR HO COMPANY GUAR 144A 06/29 7.5					7.500000	01 Jun 2029		
	1,420,000.000	Local		100.000000	1,420,000.00	106.750000	1,515,850.00	95,850.00	0.22
		Base		100.000000	1,420,000.00	106.750000	1,515,850.00	95,850.00	0.19

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18948TAB9	CLUBCORP HLDGS INC TERM LOAN B					18 Sep 2024			
		1,138,113.680	Local 95.130213	1,082,689.97	96.142900	1,094,215.50	11,525.53	0.16	
			Base 95.130213	1,082,689.97	96.142900	1,094,215.50	11,525.53	0.14	
19260QAD9	COINBASE GLOBAL INC COMPANY GUAR 144A 10/31 3.625				3.625000	01 Oct 2031			
		920,000.000	Local 100.000000	920,000.00	92.000000	846,400.00	-73,600.00	0.12	
			Base 100.000000	920,000.00	92.000000	846,400.00	-73,600.00	0.11	
19416MAB5	COLGATE ENERGY P SR UNSECURED 144A 07/29 5.875				5.875000	01 Jul 2029			
		2,050,000.000	Local 101.357904	2,077,837.03	103.000000	2,111,500.00	33,662.97	0.30	
			Base 101.357904	2,077,837.03	103.000000	2,111,500.00	33,662.97	0.27	
19933MAP8	COLUMBUS MCKINNON CORPORATION 2021 TERM LOAN B					14 May 2028			
		493,914.670	Local 100.125001	494,532.07	100.000000	493,914.67	-617.40	0.07	
			Base 100.125001	494,532.07	100.000000	493,914.67	-617.40	0.06	
20337EAQ4	COMMSCOPE INC TERM LOAN B					06 Apr 2026			
		762,450.000	Local 99.364353	757,603.51	98.625000	751,966.31	-5,637.20	0.11	
			Base 99.364353	757,603.51	98.625000	751,966.31	-5,637.20	0.10	
20338QAA1	COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25				8.250000	01 Mar 2027			
		1,320,000.000	Local 102.875771	1,357,960.18	102.684000	1,355,428.80	-2,531.38	0.20	
			Base 102.875771	1,357,960.18	102.684000	1,355,428.80	-2,531.38	0.17	
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A				2.501880	25 Apr 2031			
		102,742.750	Local 100.000000	102,742.75	100.412650	103,166.72	423.97	0.01	
Original Face:		570,000.000	Base 100.000000	102,742.75	100.412650	103,166.72	423.97	0.01	
20754AAA1	FANNIE MAE CAS CAS 2021 R03 1M1 144A				0.900000	25 Dec 2041			
		1,300,000.000	Local 99.984382	1,299,796.96	100.011810	1,300,153.53	356.57	0.19	
Original Face:		1,300,000.000	Base 99.984382	1,299,796.96	100.011810	1,300,153.53	356.57	0.17	
20754AAF0	FANNIE MAE CAS CAS 2021 R03 1B1 144A				2.800000	25 Dec 2041			
		1,170,000.000	Local 100.000000	1,170,000.00	99.999500	1,169,994.15	-5.85	0.17	
Original Face:		1,170,000.000	Base 100.000000	1,170,000.00	99.999500	1,169,994.15	-5.85	0.15	
20754CAB5	FANNIE MAE CAS CAS 2020 R01 1M2 144A				2.152750	25 Jan 2040			
		495,769.280	Local 100.410066	497,802.26	100.382060	497,663.42	-138.84	0.07	
Original Face:		1,010,000.000	Base 100.410066	497,802.26	100.382060	497,663.42	-138.84	0.06	

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212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75					5.750000	15 Jan 2031		
	800,000.000	Local		120.356994	962,855.95	117.762000	942,096.00	-20,759.95	0.14
		Base		120.356994	962,855.95	117.762000	942,096.00	-20,759.95	0.12
21871NAB7	CORECIVIC INC COMPANY GUAR 04/26 8.25					8.250000	15 Apr 2026		
	1,810,000.000	Local		100.576925	1,820,442.34	104.500000	1,891,450.00	71,007.66	0.27
		Base		100.576925	1,820,442.34	104.500000	1,891,450.00	71,007.66	0.24
21871QAF1	CORECIVIC INC 2019 TERM LOAN						18 Dec 2024		
	159,650.000	Local		96.804760	154,548.80	99.000000	158,053.50	3,504.70	0.02
		Base		96.804760	154,548.80	99.000000	158,053.50	3,504.70	0.02
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	670,000.000	Local		113.197203	758,421.26	118.425000	793,447.50	35,026.24	0.11
		Base		113.197203	758,421.26	118.425000	793,447.50	35,026.24	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	105.750000	222,075.00	12,075.00	0.03
		Base		100.000000	210,000.00	105.750000	222,075.00	12,075.00	0.03
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.250000	31 Dec 2099		
	200,000.000	Local		100.000000	200,000.00	109.888000	219,776.00	19,776.00	0.03
		Base		100.000000	200,000.00	109.888000	219,776.00	19,776.00	0.03
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099		
	200,000.000	Local		105.263295	210,526.59	107.780000	215,560.00	5,033.41	0.03
		Base		105.263295	210,526.59	107.780000	215,560.00	5,033.41	0.03
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
	500,000.000	Local		97.070172	485,350.86	98.750000	493,750.00	8,399.14	0.07
		Base		97.070172	485,350.86	98.750000	493,750.00	8,399.14	0.06
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	1,280,000.000	Local		105.927566	1,355,872.84	122.685000	1,570,368.00	214,495.16	0.23
		Base		105.927566	1,355,872.84	122.685000	1,570,368.00	214,495.16	0.20
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
	1,978,182.920	Local		99.876610	1,975,742.04	99.821400	1,974,649.89	-1,092.15	0.28
		Base		99.876610	1,975,742.04	99.821400	1,974,649.89	-1,092.15	0.25

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24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B					09 Apr 2027			
		1,349,565.990	Local 99.625549	1,344,512.52	100.053600	1,350,289.36	5,776.84		0.19
			Base 99.625549	1,344,512.52	100.053600	1,350,289.36	5,776.84		0.17
24440EAG2	DEERFIELD DAKOTA HOLDING LLC 2021 USD 2ND LIEN TERM LOAN					07 Apr 2028			
		390,000.000	Local 98.739585	385,084.38	101.750000	396,825.00	11,740.62		0.06
			Base 98.739585	385,084.38	101.750000	396,825.00	11,740.62		0.05
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7				7.000000	01 May 2025			
		2,110,000.000	Local 111.335730	2,349,183.90	114.386342	2,413,551.82	64,367.92		0.35
			Base 111.335730	2,349,183.90	114.386342	2,413,551.82	64,367.92		0.31
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B					20 Oct 2027			
		880,000.000	Local 99.142567	872,454.59	105.612500	929,390.00	56,935.41		0.13
			Base 99.142567	872,454.59	105.612500	929,390.00	56,935.41		0.12
24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B					01 Dec 2027			
		1,980,050.000	Local 100.105029	1,982,129.62	100.020800	1,980,461.85	-1,667.77		0.29
			Base 100.105029	1,982,129.62	100.020800	1,980,461.85	-1,667.77		0.25
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041			
		10,000.000	Local 101.103700	10,110.37	125.743700	12,574.37	2,464.00		0.00
			Base 101.103700	10,110.37	125.743700	12,574.37	2,464.00		0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045			
		530,000.000	Local 113.900902	603,674.78	121.232515	642,532.33	38,857.55		0.09
			Base 113.900902	603,674.78	121.232515	642,532.33	38,857.55		0.08
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25				5.250000	15 Oct 2027			
		39,000.000	Local 105.112744	40,993.97	105.494424	41,142.83	148.86		0.01
			Base 105.112744	40,993.97	105.494424	41,142.83	148.86		0.01
25211AAL3	DEWOLF PARK CLO, LTD DWOLF 2017 1A DR 144A				2.173630	15 Oct 2030			
		1,270,000.000	Local 100.000000	1,270,000.00	99.250200	1,260,477.54	-9,522.46		0.18
Original Face:		1,270,000.000	Base 100.000000	1,270,000.00	99.250200	1,260,477.54	-9,522.46		0.16
25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875				5.875000	15 Aug 2027			
		1,420,000.000	Local 100.694115	1,429,856.43	102.333000	1,453,128.60	23,272.17		0.21
			Base 100.694115	1,429,856.43	102.333000	1,453,128.60	23,272.17		0.19

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25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375				3.375000	15 Aug 2026			
		1,120,000.000	Local	94.516154	1,058,580.93	94.655300	1,060,139.36	1,558.43	0.15
			Base	94.516154	1,058,580.93	94.655300	1,060,139.36	1,558.43	0.14
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026			
		270,000.000	Local	92.664385	250,193.84	105.500000	284,850.00	34,656.16	0.04
			Base	92.664385	250,193.84	105.500000	284,850.00	34,656.16	0.04
25470XBD6	DISH DBS CORP COMPANY GUAR 06/29 5.125				5.125000	01 Jun 2029			
		1,240,000.000	Local	99.848732	1,238,124.28	91.000000	1,128,400.00	-109,724.28	0.16
			Base	99.848732	1,238,124.28	91.000000	1,128,400.00	-109,724.28	0.14
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75				5.750000	01 Dec 2028			
		820,000.000	Local	99.915437	819,306.58	101.000000	828,200.00	8,893.42	0.12
			Base	99.915437	819,306.58	101.000000	828,200.00	8,893.42	0.11
25525PAA5	DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75				9.750000	15 Jun 2025			
		790,000.000	Local	103.755971	819,672.17	108.195000	854,740.50	35,068.33	0.12
			Base	103.755971	819,672.17	108.195000	854,740.50	35,068.33	0.11
257867BF7	RR DONNELLEY + SONS CO SR SECURED 144A 11/26 6.125				6.125000	01 Nov 2026			
		595,000.000	Local	103.529002	615,997.56	109.500000	651,525.00	35,527.44	0.09
			Base	103.529002	615,997.56	109.500000	651,525.00	35,527.44	0.08
26142RAA2	DRAFTKINGS INC SR UNSECURED 144A 03/28 0.0000				0.010000	15 Mar 2028			
		1,010,000.000	Local	87.721621	885,988.37	75.300000	760,530.00	-125,458.37	0.11
			Base	87.721621	885,988.37	75.300000	760,530.00	-125,458.37	0.10
26252JBA5	DRYDEN SENIOR LOAN FUND DRSLF 2019 75A DR2 144A				3.223750	15 Apr 2034			
		1,100,000.000	Local	100.000000	1,100,000.00	99.849100	1,098,340.10	-1,659.90	0.16
		Original Face:	1,100,000.000	Base	100.000000	1,100,000.00	99.849100	1,098,340.10	-1,659.90
26863LAJ3	ELP 2021 ELP ELP 2021 ELP D 144A				1.629160	15 Nov 2038			
		1,160,000.000	Local	99.611824	1,155,497.16	99.408680	1,153,140.69	-2,356.47	0.17
		Original Face:	1,160,000.000	Base	99.611824	1,155,497.16	99.408680	1,153,140.69	-2,356.47
26884LAG4	EQT CORP SR UNSECURED 02/30 7.5				7.500000	01 Feb 2030			
		700,000.000	Local	126.952267	888,665.87	128.500000	899,500.00	10,834.13	0.13
			Base	126.952267	888,665.87	128.500000	899,500.00	10,834.13	0.12

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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	108.750000	206,625.00	16,625.00	0.03
		Base		100.000000	190,000.00	108.750000	206,625.00	16,625.00	0.03
26885BAH3	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5					6.500000	01 Jul 2027		
	320,000.000	Local		105.917728	338,936.73	112.000000	358,400.00	19,463.27	0.05
		Base		105.917728	338,936.73	112.000000	358,400.00	19,463.27	0.05
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN						01 Oct 2026		
	150,000.000	Local		98.835740	148,253.61	95.000000	142,500.00	-5,753.61	0.02
		Base		98.835740	148,253.61	95.000000	142,500.00	-5,753.61	0.02
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A					1.201880	25 May 2037		
	138,323.970	Local		100.436605	138,927.90	100.055120	138,400.21	-527.69	0.02
Original Face:	410,000.000	Base		100.436605	138,927.90	100.055120	138,400.21	-527.69	0.02
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125000	11 Oct 2047		
	1,130,000.000	Local		115.267451	1,302,522.20	119.669400	1,352,264.22	49,742.02	0.19
		Base		115.267451	1,302,522.20	119.669400	1,352,264.22	49,742.02	0.17
29210RAB1	EMPIRE TODAY LLC 2021 TERM LOAN B						03 Apr 2028		
	927,675.000	Local		99.099648	919,322.66	96.875000	898,685.16	-20,637.50	0.13
		Base		99.099648	919,322.66	96.875000	898,685.16	-20,637.50	0.12
29260FAE0	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75					5.750000	30 Jan 2028		
	840,000.000	Local		103.333831	868,004.18	105.927000	889,786.80	21,782.62	0.13
		Base		103.333831	868,004.18	105.927000	889,786.80	21,782.62	0.11
29260FAF7	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 07/25 6.625					6.625000	15 Jul 2025		
	200,000.000	Local		100.329505	200,659.01	105.803000	211,606.00	10,946.99	0.03
		Base		100.329505	200,659.01	105.803000	211,606.00	10,946.99	0.03
29273DAB6	ENDO DAC/FIN LLC/FINCO SECURED 144A 07/27 9.5					9.500000	31 Jul 2027		
	400,000.000	Local		110.721685	442,886.74	101.791997	407,167.99	-35,718.75	0.06
		Base		110.721685	442,886.74	101.791997	407,167.99	-35,718.75	0.05
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
	380,000.000	Local		100.000000	380,000.00	101.500000	385,700.00	5,700.00	0.06
		Base		100.000000	380,000.00	101.500000	385,700.00	5,700.00	0.05

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29280BAA3	ENDO LUX FIN CO I SARL SR SECURED 144A 04/29 6.125				6.125000	01 Apr 2029			
		830,000.000	Local 100.108682	830,902.06	98.000000	813,400.00	-17,502.06	0.12	
			Base 100.108682	830,902.06	98.000000	813,400.00	-17,502.06	0.10	
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7				3.700000	31 Jan 2051			
		100,000.000	Local 107.772510	107,772.51	105.298230	105,298.23	-2,474.28	0.02	
			Base 107.772510	107,772.51	105.298230	105,298.23	-2,474.28	0.01	
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95				3.950000	31 Jan 2060			
		220,000.000	Local 101.997073	224,393.56	108.408642	238,499.01	14,105.45	0.03	
			Base 101.997073	224,393.56	108.408642	238,499.01	14,105.45	0.03	
29446CAR5	EQUINOX HOLDINGS INC 2020 TERM LOAN B2					08 Mar 2024			
		216,700.000	Local 98.097619	212,577.54	101.750000	220,492.25	7,914.71	0.03	
			Base 98.097619	212,577.54	101.750000	220,492.25	7,914.71	0.03	
30227FAA8	EXTENDED STAY AMERICA TRUST ESA 2021 ESH A 144A				1.190000	15 Jul 2038			
		974,928.030	Local 100.062386	975,536.25	100.131630	976,211.33	675.08	0.14	
Original Face:		980,000.000	Base 100.062386	975,536.25	100.131630	976,211.33	675.08	0.13	
30233PAB6	EYECARE PARTNERS LLC TERM LOAN					18 Feb 2027			
		600,227.610	Local 99.902795	599,644.16	99.187500	595,350.76	-4,293.40	0.09	
			Base 99.902795	599,644.16	99.187500	595,350.76	-4,293.40	0.08	
30709UAB0	FANATICS HOLDINGS INC FANATICS HOLDINGS INC TERM LOA					24 Nov 2028			
		1,240,000.000	Local 99.505064	1,233,862.79	99.375000	1,232,250.00	-1,612.79	0.18	
			Base 99.505064	1,233,862.79	99.375000	1,232,250.00	-1,612.79	0.16	
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2				2.102750	25 Mar 2031			
		715,844.330	Local 100.000000	715,844.33	100.769750	721,354.54	5,510.21	0.10	
Original Face:		1,310,000.000	Base 100.000000	715,844.33	100.769750	721,354.54	5,510.21	0.09	
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2				4.502750	25 Jan 2024			
		142,318.070	Local 105.242904	149,779.67	103.576940	147,408.70	-2,370.97	0.02	
Original Face:		360,000.000	Base 105.242904	149,779.67	103.576940	147,408.70	-2,370.97	0.02	
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2				3.102750	25 Jul 2024			
		250,939.060	Local 103.049653	258,591.83	101.537320	254,796.80	-3,795.03	0.04	
Original Face:		710,000.000	Base 103.049653	258,591.83	101.537320	254,796.80	-3,795.03	0.03	

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30711XAT1	FANNIE MAE CAS CAS 2015 C01 1M2					4.402750	25 Feb 2025		
	293,799.530	Local		96.139742	282,458.11	101.955850	299,545.81	17,087.70	0.04
Original Face:	1,780,000.000	Base		96.139742	282,458.11	101.955850	299,545.81	17,087.70	0.04
30711XCB8	FANNIE MAE CAS CAS 2016 C02 1M2					6.102750	25 Sep 2028		
	311,394.020	Local		107.929680	336,086.57	103.325040	321,748.00	-14,338.57	0.05
Original Face:	820,000.000	Base		107.929680	336,086.57	103.325040	321,748.00	-14,338.57	0.04
30711XEP5	FANNIE MAE CAS CAS 2017 C01 1M2					3.652750	25 Jul 2029		
	516,020.040	Local		102.172032	527,228.16	102.399570	528,402.30	1,174.14	0.08
Original Face:	770,000.000	Base		102.172032	527,228.16	102.399570	528,402.30	1,174.14	0.07
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1					3.852750	25 Oct 2030		
	1,250,000.000	Local		100.000000	1,250,000.00	103.960440	1,299,505.50	49,505.50	0.19
Original Face:	1,250,000.000	Base		100.000000	1,250,000.00	103.960440	1,299,505.50	49,505.50	0.17
30711XJ70	FANNIE MAE CAS CAS 2018 C03 1M2					2.252750	25 Oct 2030		
	1,029,527.810	Local		98.634895	1,015,473.67	101.202690	1,041,909.84	26,436.17	0.15
Original Face:	1,440,000.000	Base		98.634895	1,015,473.67	101.202690	1,041,909.84	26,436.17	0.13
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.592383	15 Apr 2041		
	25,987.660	Local		14.592041	3,792.13	5.545880	1,441.24	-2,350.89	0.00
Original Face:	200,000.000	Base		14.592041	3,792.13	5.545880	1,441.24	-2,350.89	0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3					4.852750	25 Oct 2024		
	14,325.220	Local		100.899463	14,454.07	100.319580	14,371.00	-83.07	0.00
Original Face:	600,000.000	Base		100.899463	14,454.07	100.319580	14,371.00	-83.07	0.00
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					7.652750	25 Dec 2027		
	326,297.050	Local		99.954385	326,148.21	107.171850	349,698.58	23,550.37	0.05
Original Face:	330,000.000	Base		99.954385	326,148.21	107.171850	349,698.58	23,550.37	0.04
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3					4.752750	25 Oct 2028		
	306,314.720	Local		101.844250	311,963.93	103.571820	317,255.73	5,291.80	0.05
Original Face:	570,000.000	Base		101.844250	311,963.93	103.571820	317,255.73	5,291.80	0.04
3137G0NX3	FREDDIE MAC STACR STACR 2017 DNA2 M2					3.552750	25 Oct 2029		
	380,000.000	Local		106.714592	405,515.45	102.893540	390,995.45	-14,520.00	0.06
Original Face:	380,000.000	Base		106.714592	405,515.45	102.893540	390,995.45	-14,520.00	0.05

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	Units								
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2					2.602750	25 Mar 2030		
	725,336.240	Local	102.159306	740,998.47	101.924590	739,295.99		-1,702.48	0.11
Original Face:	730,000.000	Base	102.159306	740,998.47	101.924590	739,295.99		-1,702.48	0.09
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2					1.902750	25 Jul 2030		
	475,916.090	Local	100.000000	475,916.09	100.553460	478,550.10		2,634.01	0.07
Original Face:	600,000.000	Base	100.000000	475,916.09	100.553460	478,550.10		2,634.01	0.06
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1					3.252750	25 Jul 2030		
	600,000.000	Local	100.000000	600,000.00	101.251370	607,508.22		7,508.22	0.09
Original Face:	600,000.000	Base	100.000000	600,000.00	101.251370	607,508.22		7,508.22	0.08
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.587817	25 Oct 2035		
	38,819.060	Local	1.643626	638.04	5.039470	1,956.27		1,318.23	0.00
Original Face:	1,400,000.000	Base	1.643626	638.04	5.039470	1,956.27		1,318.23	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					1.838713	25 Mar 2036		
	28,070.630	Local	16.825914	4,723.14	4.878060	1,369.30		-3,353.84	0.00
Original Face:	2,700,000.000	Base	16.823099	4,722.35	4.878060	1,369.30		-3,353.05	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					2.459313	25 Jul 2036		
	43,149.190	Local	0.000139	0.06	7.687670	3,317.17		3,317.11	0.00
Original Face:	1,400,000.000	Base	0.000139	0.06	7.687670	3,317.17		3,317.11	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					0.152000	25 Dec 2036		
	35,600.880	Local	0.000084	0.03	7.816590	2,782.77		2,782.74	0.00
Original Face:	1,700,000.000	Base	0.000084	0.03	7.816590	2,782.77		2,782.74	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					0.152000	25 Dec 2036		
	36,350.950	Local	0.000138	0.05	5.439700	1,977.38		1,977.33	0.00
Original Face:	1,600,000.000	Base	0.000138	0.05	5.439700	1,977.38		1,977.33	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
	11,904.210	Local	1.573057	187.26	0.678550	80.78		-106.48	0.00
Original Face:	425,601.240	Base	1.573057	187.26	0.678550	80.78		-106.48	0.00
3140HXEV8	FNMA POOL BL5547 FN 01/35 FIXED 2.68					2.680000	01 Jan 2035		
	100,000.000	Local	101.409140	101,409.14	106.333137	106,333.14		4,924.00	0.02
Original Face:	100,000.000	Base	101.409140	101,409.14	106.333137	106,333.14		4,924.00	0.01

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3140JA4J4	FNMA POOL BM6224 FN 01/35 VARIABLE					2.790000	01 Jan 2035		
	237,852.540	Local		102.559590	243,940.59	107.970495	256,810.56	12,869.97	0.04
Original Face:	240,000.000	Base		102.559590	243,940.59	107.970495	256,810.56	12,869.97	0.03
31935HAD9	FIRST BRANDS 2021 TERM LOAN						30 Mar 2027		
	497,500.000	Local		99.106157	493,053.13	100.300000	498,992.50	5,939.37	0.07
		Base		99.106157	493,053.13	100.300000	498,992.50	5,939.37	0.06
31935HAF4	FIRST BRANDS GROUP, LLC 2021 2ND LIEN TERM LOAN						30 Mar 2028		
	290,000.000	Local		98.097383	284,482.41	100.312500	290,906.25	6,423.84	0.04
		Base		98.097383	284,482.41	100.312500	290,906.25	6,423.84	0.04
31944TAA8	FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625					5.625000	01 Jan 2030		
	590,000.000	Local		100.000000	590,000.00	101.880000	601,092.00	11,092.00	0.09
		Base		100.000000	590,000.00	101.880000	601,092.00	11,092.00	0.08
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					0.971880	25 Sep 2034		
	96,482.900	Local		98.896810	95,418.51	100.118260	96,597.00	1,178.49	0.01
Original Face:	1,029,400.000	Base		98.896810	95,418.51	100.118260	96,597.00	1,178.49	0.01
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
	2,330,000.000	Local		105.521179	2,458,643.47	107.625000	2,507,662.50	49,019.03	0.36
		Base		105.521179	2,458,643.47	107.625000	2,507,662.50	49,019.03	0.32
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN						03 Jul 2024		
	2,306,383.830	Local		99.694713	2,299,342.74	99.083300	2,285,241.21	-14,101.53	0.33
		Base		99.694713	2,299,342.74	99.083300	2,285,241.21	-14,101.53	0.29
34416DAU2	FOCUS FINANCIAL PARTNERS, LLC 2021 TERM LOAN						01 Jul 2028		
	573,990.590	Local		99.294938	569,943.60	99.395800	570,522.54	578.94	0.08
		Base		99.294938	569,943.60	99.395800	570,522.54	578.94	0.07
34416DAV0	FOCUS FINANCIAL PARTNERS LLC 2021 DELAYED DRAW TERM LOAN						24 Jun 2028		
	133,125.000	Local		100.000000	133,125.00	99.395800	132,320.66	-804.34	0.02
		Base		100.000000	133,125.00	99.395800	132,320.66	-804.34	0.02
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25					3.250000	12 Feb 2032		
	2,050,000.000	Local		101.356097	2,077,799.99	102.400000	2,099,200.00	21,400.01	0.30
		Base		101.356097	2,077,799.99	102.400000	2,099,200.00	21,400.01	0.27

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345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4				4.000000	13 Nov 2030		
		1,085,000.000	Local 104.911967	1,138,294.84	107.580000	1,167,243.00	28,948.16	0.17
			Base 104.911967	1,138,294.84	107.580000	1,167,243.00	28,948.16	0.15
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625				3.625000	17 Jun 2031		
		1,940,000.000	Local 101.630889	1,971,639.25	104.958500	2,036,194.90	64,555.65	0.29
			Base 101.630889	1,971,639.25	104.958500	2,036,194.90	64,555.65	0.26
345397YT4	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815				3.815000	02 Nov 2027		
		400,000.000	Local 96.427273	385,709.09	105.731001	422,924.00	37,214.91	0.06
			Base 96.427273	385,709.09	105.731001	422,924.00	37,214.91	0.05
34963DAS4	FORTRESS CREDIT BSL LIMITED FCBSL 2021 4A D 144A				3.785670	15 Oct 2034		
		750,000.000	Local 100.000000	750,000.00	98.547600	739,107.00	-10,893.00	0.11
Original Face:		750,000.000	Base 100.000000	750,000.00	98.547600	739,107.00	-10,893.00	0.09
35040UAC5	FOUNDATION FINANCE TRUST FFIN 2017 1A C 144A				5.400000	15 Jul 2033		
		1,400,000.000	Local 108.478324	1,518,696.53	105.432220	1,476,051.08	-42,645.45	0.21
Original Face:		1,400,000.000	Base 108.478324	1,518,696.53	105.432220	1,476,051.08	-42,645.45	0.19
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023		
		129,319.370	Local 99.602078	128,804.78	99.512500	128,688.94	-115.84	0.02
			Base 99.600934	128,803.30	99.512500	128,688.94	-114.36	0.02
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A				4.500000	25 Feb 2059		
		1,220,000.000	Local 100.352475	1,224,300.19	101.984610	1,244,212.24	19,912.05	0.18
Original Face:		1,220,000.000	Base 100.352475	1,224,300.19	101.984610	1,244,212.24	19,912.05	0.16
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A				2.349670	25 Aug 2033		
		670,000.000	Local 102.069297	683,864.29	101.827450	682,243.92	-1,620.37	0.10
Original Face:		670,000.000	Base 102.069297	683,864.29	101.827450	682,243.92	-1,620.37	0.09
35564KDX4	FREDDIE MAC STACR STACR 2021 DNA2 B1 144A				3.449670	25 Aug 2033		
		1,130,000.000	Local 101.860238	1,151,020.69	102.722680	1,160,766.28	9,745.59	0.17
Original Face:		1,130,000.000	Base 101.860238	1,151,020.69	102.722680	1,160,766.28	9,745.59	0.15
35564KJA8	FREDDIE MAC STACR STACR 2021 DNA5 B1 144A				3.099670	25 Jan 2034		
		1,140,000.000	Local 100.000000	1,140,000.00	100.440700	1,145,023.98	5,023.98	0.16
Original Face:		1,140,000.000	Base 100.000000	1,140,000.00	100.440700	1,145,023.98	5,023.98	0.15

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	Units								
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A					1.952750	25 Feb 2050		
	789,464.560	Local	100.845237	796,137.41	100.345030	792,188.45	-3,948.96	0.11	
Original Face:	1,130,000.000	Base	100.845237	796,137.41	100.345030	792,188.45	-3,948.96	0.10	
35565XAH3	FREDDIE MAC STACR STACR 2020 DNA4 M2 144A					3.852750	25 Aug 2050		
	72,854.460	Local	101.165447	73,703.54	100.499410	73,218.30	-485.24	0.01	
Original Face:	270,000.000	Base	101.165447	73,703.54	100.499410	73,218.30	-485.24	0.01	
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A					0.949670	25 Dec 2050		
	159,482.890	Local	100.000000	159,482.89	99.999990	159,482.87	-0.02	0.02	
Original Face:	820,000.000	Base	100.000000	159,482.89	99.999990	159,482.87	-0.02	0.02	
35632UAB1	FREEDOM ACQUIRER LLC TERM LOAN						30 Mar 2028		
	1,426,416.040	Local	100.000000	1,426,416.04	99.500000	1,419,283.96	-7,132.08	0.20	
		Base	100.000000	1,426,416.04	99.500000	1,419,283.96	-7,132.08	0.18	
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	1,300,000.000	Local	100.610758	1,307,939.85	125.709000	1,634,217.00	326,277.15	0.24	
		Base	100.610758	1,307,939.85	125.709000	1,634,217.00	326,277.15	0.21	
36159RAG8	GEO GROUP INC/THE COMPANY GUAR 04/23 5.125					5.125000	01 Apr 2023		
	270,000.000	Local	96.860815	261,524.20	95.250000	257,175.00	-4,349.20	0.04	
		Base	96.860815	261,524.20	95.250000	257,175.00	-4,349.20	0.03	
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875					5.875000	15 Oct 2024		
	1,370,000.000	Local	84.463677	1,157,152.38	88.000000	1,205,600.00	48,447.62	0.17	
		Base	84.463677	1,157,152.38	88.000000	1,205,600.00	48,447.62	0.15	
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6					6.000000	15 Apr 2026		
	270,000.000	Local	95.364511	257,484.18	80.680000	217,836.00	-39,648.18	0.03	
		Base	95.364511	257,484.18	80.680000	217,836.00	-39,648.18	0.03	
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2					0.641880	25 Dec 2035		
	609,969.350	Local	95.638625	583,366.30	100.367250	612,209.46	28,843.16	0.09	
Original Face:	2,210,000.000	Base	95.638625	583,366.30	100.367250	612,209.46	28,843.16	0.08	
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C					3.993456	10 Oct 2049		
	430,000.000	Local	99.256179	426,801.57	102.565630	441,032.21	14,230.64	0.06	
Original Face:	430,000.000	Base	99.256179	426,801.57	102.565630	441,032.21	14,230.64	0.06	

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36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A					0.249250	26 Sep 2037		
	465,001.990	Local	98.165804	456,472.94	99.270740	461,610.92	5,137.98	0.07	
Original Face:	2,660,000.000	Base	98.165804	456,472.94	99.270740	461,610.92	5,137.98	0.06	
36258BAA6	GS MORTGAGE SECURITIES TRUST GSMS 2020 DUNE A 144A					1.210000	15 Dec 2036		
	1,470,000.000	Local	100.000000	1,470,000.00	99.890630	1,468,392.26	-1,607.74	0.21	
Original Face:	1,470,000.000	Base	100.000000	1,470,000.00	99.890630	1,468,392.26	-1,607.74	0.19	
36472TAA7	GANNETT CO INC SR SECURED 12/27 6					6.000000	01 Dec 2027		
	198,000.000	Local	95.630268	189,347.93	126.624361	250,716.23	61,368.30	0.04	
		Base	95.630268	189,347.93	126.624361	250,716.23	61,368.30	0.03	
36474GAA3	GANNETT HOLDINGS LLC SR SECURED 144A 11/26 6					6.000000	01 Nov 2026		
	840,000.000	Local	100.000000	840,000.00	102.125000	857,850.00	17,850.00	0.12	
		Base	100.000000	840,000.00	102.125000	857,850.00	17,850.00	0.11	
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125					8.125000	26 Mar 2032		
	1,230,000.000	Local	94.307950	1,159,987.79	81.627000	1,004,012.10	-155,975.69	0.14	
Original Face:	1,230,000.000	Base	94.307950	1,159,987.79	81.627000	1,004,012.10	-155,975.69	0.13	
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN						29 Nov 2025		
	466,313.450	Local	98.645383	459,996.69	97.000000	452,324.05	-7,672.64	0.07	
		Base	98.645383	459,996.69	97.000000	452,324.05	-7,672.64	0.06	
37959JAE1	GLOBAL TEL LINK CORP IDAHO 2ND LIEN TERM LOAN						29 Nov 2026		
	120,000.000	Local	86.279983	103,535.98	93.000000	111,600.00	8,064.02	0.02	
		Base	86.279983	103,535.98	93.000000	111,600.00	8,064.02	0.01	
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
	2,386,835.000	Local	94.769772	2,261,998.09	96.500000	2,303,295.78	41,297.69	0.33	
		Base	94.769772	2,261,998.09	96.500000	2,303,295.78	41,297.69	0.30	
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					1.305980	20 Nov 2042		
	34,262.460	Local	0.000263	0.09	3.992530	1,367.94	1,367.85	0.00	
Original Face:	300,000.000	Base	0.000263	0.09	3.992530	1,367.94	1,367.85	0.00	
38469EAD5	GRAHAM PACKAGING COMPANY, INC. 2021 TERM LOAN						04 Aug 2027		
	641,726.950	Local	99.338474	637,481.76	99.625000	639,320.47	1,838.71	0.09	
		Base	99.338474	637,481.76	99.625000	639,320.47	1,838.71	0.08	

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38741LAB3	GRANITE POINT MTGE TRST SR UNSECURED 144A 12/22 5.625				5.625000	01 Dec 2022		
	2,617,000.000	Local	100.084501	2,619,211.39	99.500000	2,603,915.00	-15,296.39	0.38
		Base	100.084501	2,619,211.39	99.500000	2,603,915.00	-15,296.39	0.33
389376AZ7	GRAY TELEVISION INC GRAY TELEVISION INC TERM LOAN					01 Dec 2028		
	1,210,000.000	Local	99.750495	1,206,980.99	99.437500	1,203,193.75	-3,787.24	0.17
		Base	99.750495	1,206,980.99	99.437500	1,203,193.75	-3,787.24	0.15
39355YAJ3	VT TOPCO, INC. 2021 INCREMENTAL TERM LOAN					01 Aug 2025		
	638,400.000	Local	99.545379	635,497.70	99.000000	632,016.00	-3,481.70	0.09
		Base	99.545379	635,497.70	99.000000	632,016.00	-3,481.70	0.08
39355YAK0	VT TOPCO, INC. 2021 DELAYED DRAW TERM LOAN					01 Aug 2025		
	110,000.000	Local	100.000000	110,000.00	99.000000	108,900.00	-1,100.00	0.02
		Base	100.000000	110,000.00	99.000000	108,900.00	-1,100.00	0.01
39808KAB3	GREYSTON SELECT FINANCIAL LLC TERM LOAN B					16 Jun 2028		
	814,953.840	Local	97.652721	795,824.60	100.000000	814,953.84	19,129.24	0.12
		Base	97.652721	795,824.60	100.000000	814,953.84	19,129.24	0.10
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B					15 Nov 2027		
	351,711.200	Local	100.358891	352,973.46	98.479200	346,362.38	-6,611.08	0.05
		Base	100.358891	352,973.46	98.479200	346,362.38	-6,611.08	0.04
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875				3.875000	15 Dec 2028		
	1,320,000.000	Local	99.148511	1,308,760.35	99.250000	1,310,100.00	1,339.65	0.19
		Base	99.148511	1,308,760.35	99.250000	1,310,100.00	1,339.65	0.17
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028		
	1,300,000.000	Local	105.558629	1,372,262.18	116.849001	1,519,037.01	146,774.83	0.22
		Base	105.558629	1,372,262.18	116.849001	1,519,037.01	146,774.83	0.20
40441LAG1	HGI CRE CLO LTD HGI 2021 FL1 C 144A				1.807500	16 Jun 2036		
	450,000.000	Local	100.000000	450,000.00	99.126300	446,068.35	-3,931.65	0.06
Original Face:	450,000.000	Base	100.000000	450,000.00	99.126300	446,068.35	-3,931.65	0.06
40637HAC3	HALOZYME THERAPEUTICS IN SR UNSECURED 144A 03/27 0.25				0.250000	01 Mar 2027		
	920,000.000	Local	89.622202	824,524.26	89.062500	819,375.00	-5,149.26	0.12
		Base	89.622202	824,524.26	89.062500	819,375.00	-5,149.26	0.11

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41984LAA5	HAWAIIAN BRAND INTELLECT SR SECURED 144A 01/26 5.75					5.750000	20 Jan 2026		
	540,000.000	Local		102.719846	554,687.17	104.625000	564,975.00	10,287.83	0.08
		Base		102.719846	554,687.17	104.625000	564,975.00	10,287.83	0.07
421300AL8	HAYWARD INDUSTRIES INC 2021 TERM LOAN						12 May 2028		
	1,014,900.000	Local		99.534600	1,010,176.66	99.482100	1,009,643.83	-532.83	0.15
		Base		99.534600	1,010,176.66	99.482100	1,009,643.83	-532.83	0.13
43300LAL4	HILTON USA TRUST HILT 2016 HHV D 144A					4.193500	05 Nov 2038		
	640,000.000	Local		106.467344	681,391.00	104.247300	667,182.72	-14,208.28	0.10
Original Face:	640,000.000	Base		106.467344	681,391.00	104.247300	667,182.72	-14,208.28	0.09
44055EAG6	HORNBLOWER SUB LLC 2020 REPRICED TERM LOAN B						27 Apr 2025		
	1,139,718.800	Local		95.590214	1,089,459.64	103.625000	1,181,033.61	91,573.97	0.17
		Base		95.590214	1,089,459.64	103.625000	1,181,033.61	91,573.97	0.15
442722AA2	HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 01/27 6.75					6.750000	15 Jan 2027		
	810,000.000	Local		100.743467	816,022.08	102.470500	830,011.05	13,988.97	0.12
		Base		100.743467	816,022.08	102.470500	830,011.05	13,988.97	0.11
443628AH5	HUDBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125					6.125000	01 Apr 2029		
	950,000.000	Local		106.288124	1,009,737.18	106.000000	1,007,000.00	-2,737.18	0.15
		Base		106.288124	1,009,737.18	106.000000	1,007,000.00	-2,737.18	0.13
44413EAF5	HUDSON RIVER TRADING LLC 2021 TERM LOAN						20 Mar 2028		
	1,558,225.000	Local		99.097906	1,544,168.35	99.208300	1,545,888.53	1,720.18	0.22
		Base		99.097906	1,544,168.35	99.208300	1,545,888.53	1,720.18	0.20
44928XBJ2	ICG US CLO LTD ICG 2014 1A CR2 144A					3.761500	20 Oct 2034		
	980,000.000	Local		99.462532	974,732.81	98.334200	963,675.16	-11,057.65	0.14
Original Face:	980,000.000	Base		99.462532	974,732.81	98.334200	963,675.16	-11,057.65	0.12
44988FAD2	IIP OPERATING PARTNER COMPANY GUAR 05/26 5.5					5.500000	25 May 2026		
	440,000.000	Local		100.000000	440,000.00	105.914475	466,023.69	26,023.69	0.07
		Base		100.000000	440,000.00	105.914475	466,023.69	26,023.69	0.06
44988LAF4	IRB HOLDING CORP. 2020 TERM LOAN B						05 Feb 2025		
	98,214.310	Local		92.030143	90,386.77	99.750000	97,968.77	7,582.00	0.01
		Base		92.030143	90,386.77	99.750000	97,968.77	7,582.00	0.01

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45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN					01 May 2026			
		1,789,958.940	Local 99.401007	1,779,237.22	99.285700	1,777,173.26	-2,063.96		0.26
			Base 99.401007	1,779,237.22	99.285700	1,777,173.26	-2,063.96		0.23
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5				3.500000	11 Jan 2028			
		730,000.000	Local 103.117926	752,760.86	107.861918	787,392.00	34,631.14		0.11
			Base 103.117926	752,760.86	107.861918	787,392.00	34,631.14		0.10
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71				5.710000	15 Jan 2026			
		370,000.000	Local 95.512065	353,394.64	110.645753	409,389.29	55,994.65		0.06
			Base 95.512065	353,394.64	110.645753	409,389.29	55,994.65		0.05
46124CAJ6	ALTERRA MOUNTAIN COMPANY 2021 SERIES B2 CONSENTING TL					17 Aug 2028			
		1,647,755.190	Local 99.568140	1,640,639.19	99.791700	1,644,322.92	3,683.73		0.24
			Base 99.568140	1,640,639.19	99.791700	1,644,322.92	3,683.73		0.21
46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B					02 Jan 2026			
		221,950.000	Local 99.861451	221,642.49	98.375000	218,343.31	-3,299.18		0.03
			Base 99.861451	221,642.49	98.375000	218,343.31	-3,299.18		0.03
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75				2.750000	03 Jul 2030			
		370,000.000	Local 100.000000	370,000.00	106.279600	393,234.52	23,234.52		0.06
			Base 100.000000	370,000.00	106.279600	393,234.52	23,234.52		0.05
46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375				3.375000	15 Jan 2050			
		450,000.000	Local 108.769940	489,464.73	108.005600	486,025.20	-3,439.53		0.07
			Base 108.769940	489,464.73	108.005600	486,025.20	-3,439.53		0.06
46630CAF1	JP MORGAN MORTGAGE ACQUISITION JPMAC 2007 CH4 M1				0.331880	25 May 2037			
		1,170,000.000	Local 98.296945	1,150,074.26	97.775390	1,143,972.06	-6,102.20		0.16
Original Face:		1,170,000.000	Base 98.296945	1,150,074.26	97.775390	1,143,972.06	-6,102.20		0.15
46654EAG6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 NYAH D 144A				1.650000	15 Jun 2038			
		1,440,000.000	Local 99.752472	1,436,435.59	99.497620	1,432,765.73	-3,669.86		0.21
Original Face:		1,440,000.000	Base 99.752472	1,436,435.59	99.497620	1,432,765.73	-3,669.86		0.18
47077DAG5	JANE STREET GROUP LLC 2021 TERM LOAN					26 Jan 2028			
		2,829,001.660	Local 99.669499	2,819,651.79	99.198000	2,806,313.07	-13,338.72		0.40
			Base 99.669499	2,819,651.79	99.198000	2,806,313.07	-13,338.72		0.36

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47077WAA6	JANE STREET GRP/JSG FIN SR SECURED 144A 11/29 4.5				4.500000	15 Nov 2029		
		970,000.000	Local 100.926630	978,988.31	101.000000	979,700.00	711.69	0.14
			Base 100.926630	978,988.31	101.000000	979,700.00	711.69	0.13
47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A				2.781500	20 Oct 2027		
		250,000.000	Local 99.414152	248,535.38	100.084200	250,210.50	1,675.12	0.04
Original Face:		250,000.000	Base 99.414152	248,535.38	100.084200	250,210.50	1,675.12	0.03
48250RBL9	KKR FINANCIAL CLO LTD KKR 12 DR2 144A				3.223750	15 Oct 2030		
		750,000.000	Local 100.000000	750,000.00	99.353300	745,149.75	-4,850.25	0.11
Original Face:		750,000.000	Base 100.000000	750,000.00	99.353300	745,149.75	-4,850.25	0.10
48250WAJ4	KKR FINANCIAL CLO LTD KKR 14 BR 144A				1.923750	15 Jul 2031		
		500,000.000	Local 97.513474	487,567.37	100.001100	500,005.50	12,438.13	0.07
Original Face:		500,000.000	Base 97.513474	487,567.37	100.001100	500,005.50	12,438.13	0.06
48254EAB7	KKR APPLE BIDCO LLC 2021 TERM LOAN					23 Sep 2028		
		1,080,000.000	Local 99.750000	1,077,300.00	99.569400	1,075,349.52	-1,950.48	0.15
			Base 99.750000	1,077,300.00	99.569400	1,075,349.52	-1,950.48	0.14
482606AN0	KNDR TRUST 2021 KIND KNDR 2021 KIND D 144A				2.410000	15 Aug 2038		
		1,140,000.000	Local 100.000000	1,140,000.00	99.248110	1,131,428.45	-8,571.55	0.16
Original Face:		1,140,000.000	Base 100.000000	1,140,000.00	99.248110	1,131,428.45	-8,571.55	0.15
48275RAJ6	KREF 2021 FL2 LTD KREF 2021 FL2 D 144A				2.308630	15 Feb 2039		
		1,140,000.000	Local 100.000000	1,140,000.00	99.880000	1,138,632.00	-1,368.00	0.16
Original Face:		1,140,000.000	Base 100.000000	1,140,000.00	99.880000	1,138,632.00	-1,368.00	0.15
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75				4.750000	19 Apr 2027		
		2,050,000.000	Local 105.147776	2,155,529.40	110.382000	2,262,831.00	107,301.60	0.33
			Base 105.147776	2,155,529.40	110.382000	2,262,831.00	107,301.60	0.29
48668NAA9	KAZTRANS GAS JSC COMPANY GUAR 144A 09/27 4.375				4.375000	26 Sep 2027		
		1,240,000.000	Local 101.231446	1,255,269.93	108.750000	1,348,500.00	93,230.07	0.19
			Base 101.231446	1,255,269.93	108.750000	1,348,500.00	93,230.07	0.17
50077LBJ4	KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5				5.500000	01 Jun 2050		
		330,000.000	Local 101.162155	333,835.11	135.838507	448,267.07	114,431.96	0.06
			Base 101.162155	333,835.11	135.838507	448,267.07	114,431.96	0.06

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501797AN4	BATH + BODY WORKS INC COMPANY GUAR 02/28 5.25					5.250000	01 Feb 2028		
	710,000.000	Local		91.938439	652,762.92	110.500000	784,550.00	131,787.08	0.11
		Base		91.938439	652,762.92	110.500000	784,550.00	131,787.08	0.10
501797AW4	BATH + BODY WORKS INC COMPANY GUAR 144A 10/30 6.625					6.625000	01 Oct 2030		
	530,000.000	Local		104.556085	554,147.25	113.250000	600,225.00	46,077.75	0.09
		Base		104.556085	554,147.25	113.250000	600,225.00	46,077.75	0.08
50219UAB1	LIBERTY TIRE RECYCLE HOLD LLC 2021 TERM LOAN						05 May 2028		
	1,087,275.000	Local		99.087534	1,077,353.99	99.125000	1,077,761.34	407.35	0.16
		Base		99.087534	1,077,353.99	99.125000	1,077,761.34	407.35	0.14
50220KAB0	LES SCHWAB TIRE CENTERS TERM LOAN B						02 Nov 2027		
	416,850.000	Local		99.572278	415,067.04	99.718800	415,677.82	610.78	0.06
		Base		99.572278	415,067.04	99.718800	415,677.82	610.78	0.05
50221DAA7	LSF11 A5 HOLDCO LLC SR UNSECURED 144A 10/29 6.625					6.625000	15 Oct 2029		
	1,450,000.000	Local		100.947423	1,463,737.64	98.500000	1,428,250.00	-35,487.64	0.21
		Base		100.947423	1,463,737.64	98.500000	1,428,250.00	-35,487.64	0.18
51207KAB5	LAKESHORE LEARNING MATERIALS TERM LOAN						29 Sep 2028		
	1,130,000.000	Local		99.850396	1,128,309.48	100.000000	1,130,000.00	1,690.52	0.16
		Base		99.850396	1,128,309.48	100.000000	1,130,000.00	1,690.52	0.15
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	0.000	Local		0.000000	-6.01	0.000000	0.00	6.01	0.00
		Base		0.000000	-6.01	0.000000	0.00	6.01	0.00
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	290,000.000	Local		99.957472	289,876.67	101.829003	295,304.11	5,427.44	0.04
		Base		99.957472	289,876.67	101.829003	295,304.11	5,427.44	0.04
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	30,000.000	Local		98.559533	29,567.86	99.768770	29,930.63	362.77	0.00
		Base		98.559533	29,567.86	99.768770	29,930.63	362.77	0.00
521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6.125					6.125000	01 Apr 2028		
	1,400,000.000	Local		100.874851	1,412,247.91	94.250000	1,319,500.00	-92,747.91	0.19
		Base		100.874851	1,412,247.91	94.250000	1,319,500.00	-92,747.91	0.17

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52473NAA6	LEGENDS HOSPITALITY HOLD SR SECURED 144A 02/26 5				5.000000	01 Feb 2026		
		800,000.000	Local 100.528094	804,224.75	100.500000	804,000.00	-224.75	0.12
			Base 100.528094	804,224.75	100.500000	804,000.00	-224.75	0.10
52474WAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS3 A1 144A				3.750000	25 Apr 2059		
		1,581,929.790	Local 99.221381	1,569,612.58	100.337090	1,587,262.32	17,649.74	0.23
Original Face:		2,400,000.000	Base 99.221381	1,569,612.58	100.337090	1,587,262.32	17,649.74	0.20
52474XAB1	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS3 A2 144A				3.250000	25 Jul 2061		
		860,000.000	Local 100.060910	860,523.83	98.857590	850,175.27	-10,348.56	0.12
Original Face:		860,000.000	Base 100.060910	860,523.83	98.857590	850,175.27	-10,348.56	0.11
52475BAA0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS2 A1 144A				3.750000	25 Jan 2059		
		1,025,585.880	Local 95.457045	978,993.97	100.098330	1,026,594.34	47,600.37	0.15
Original Face:		1,990,000.000	Base 95.457045	978,993.97	100.098330	1,026,594.34	47,600.37	0.13
52475XAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS5 A1 144A				2.250000	25 Jul 2067		
		285,098.110	Local 100.024634	285,168.34	99.703900	284,253.93	-914.41	0.04
Original Face:		290,000.000	Base 100.024634	285,168.34	99.703900	284,253.93	-914.41	0.04
52476DAB3	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A2 144A				3.500000	25 Apr 2061		
		900,000.000	Local 100.070429	900,633.86	99.113190	892,018.71	-8,615.15	0.13
Original Face:		900,000.000	Base 100.070429	900,633.86	99.113190	892,018.71	-8,615.15	0.11
52706YAJ2	LESLIES POOLMART INC 2021 TERM LOAN B					09 Mar 2028		
		469,465.590	Local 98.788476	463,777.90	99.562500	467,411.68	3,633.78	0.07
			Base 98.788476	463,777.90	99.562500	467,411.68	3,633.78	0.06
53069QAB5	LIBERTY LATIN AMERICA SR UNSECURED 07/24 2				2.000000	15 Jul 2024		
		240,000.000	Local 96.834638	232,403.13	98.250000	235,800.00	3,396.87	0.03
			Base 96.834638	232,403.13	98.250000	235,800.00	3,396.87	0.03
530715AD3	LIBERTY INTERACTIVE LLC SR UNSECURED 07/29 8.5				8.500000	15 Jul 2029		
		920,000.000	Local 114.665332	1,054,921.05	109.000000	1,002,800.00	-52,121.05	0.14
			Base 114.665332	1,054,921.05	109.000000	1,002,800.00	-52,121.05	0.13
53948LAB3	LOANPAL SOLAR LOAN 2020 1 LTD. LPSLT 2020 1GS B 144A				5.350000	20 Jun 2047		
		469,805.950	Local 110.870394	520,875.71	108.303930	508,818.31	-12,057.40	0.07
Original Face:		610,000.000	Base 110.870394	520,875.71	108.303930	508,818.31	-12,057.40	0.07

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541056AA5	LOGMEIN INC SR SECURED 144A 09/27 5.5					5.500000	01 Sep 2027		
	760,000.000	Local		101.054086	768,011.05	101.200000	769,120.00	1,108.95	0.11
		Base		101.054086	768,011.05	101.200000	769,120.00	1,108.95	0.10
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1					1.001880	25 Oct 2034		
	420,138.080	Local		99.839015	419,461.72	99.374320	417,509.36	-1,952.36	0.06
	Original Face: 1,270,000.000	Base		99.839015	419,461.72	99.374320	417,509.36	-1,952.36	0.05
542514KC7	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2005 1 M4					1.376880	25 Feb 2035		
	837,700.970	Local		100.356941	840,691.07	100.170330	839,127.83	-1,563.24	0.12
	Original Face: 890,000.000	Base		100.356941	840,691.07	100.170330	839,127.83	-1,563.24	0.11
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
	410,000.000	Local		117.460402	481,587.65	126.503400	518,663.94	37,076.29	0.07
		Base		117.460402	481,587.65	126.503400	518,663.94	37,076.29	0.07
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5					6.500000	15 Jan 2025		
	172,000.000	Local		97.930890	168,441.13	101.784000	175,068.48	6,627.35	0.03
		Base		97.930890	168,441.13	101.784000	175,068.48	6,627.35	0.02
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875					5.875000	01 Feb 2029		
	900,000.000	Local		101.151284	910,361.56	104.835000	943,515.00	33,153.44	0.14
		Base		101.151284	910,361.56	104.835000	943,515.00	33,153.44	0.12
55280FAG6	MA FINANCECO LLC TERM LOAN B						21 Jun 2024		
	10,838.110	Local		99.903489	10,827.65	99.166700	10,747.80	-79.85	0.00
		Base		99.903489	10,827.65	99.166700	10,747.80	-79.85	0.00
55293AAN7	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 E 144A					2.060000	15 May 2023		
	910,000.000	Local		100.000000	910,000.00	98.373940	895,202.85	-14,797.15	0.13
	Original Face: 910,000.000	Base		100.000000	910,000.00	98.373940	895,202.85	-14,797.15	0.12
553283AC6	MPH ACQUISITION HOLDINGS COMPANY GUAR 144A 11/28 5.75					5.750000	01 Nov 2028		
	50,000.000	Local		98.445540	49,222.77	95.100000	47,550.00	-1,672.77	0.01
		Base		98.445540	49,222.77	95.100000	47,550.00	-1,672.77	0.01
553283AD4	MPH ACQUISITION HOLDINGS 09/28 5.5					5.500000	01 Sep 2028		
	850,000.000	Local		98.565088	837,803.25	101.375000	861,687.50	23,884.25	0.12
		Base		98.565088	837,803.25	101.375000	861,687.50	23,884.25	0.11

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55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625				4.625000	01 Aug 2029			
		586,000.000	Local 105.625206	618,963.71	105.500000	618,230.00	-733.71		0.09
			Base 105.625206	618,963.71	105.500000	618,230.00	-733.71		0.08
55348UAS7	MRCD MORTGAGE TRUST MRCD 2019 PARK E 144A				2.717520	15 Dec 2036			
		890,000.000	Local 99.529930	885,816.38	97.485440	867,620.42	-18,195.96		0.13
Original Face:		890,000.000	Base 99.529930	885,816.38	97.485440	867,620.42	-18,195.96		0.11
55354GAQ3	MSCI INC COMPANY GUAR 144A 08/33 3.25				3.250000	15 Aug 2033			
		210,000.000	Local 100.000000	210,000.00	101.125000	212,362.50	2,362.50		0.03
			Base 100.000000	210,000.00	101.125000	212,362.50	2,362.50		0.03
55759VAB4	MADISON IAQ LLC TERM LOAN					21 Jun 2028			
		368,150.000	Local 99.531990	366,427.02	99.875000	367,689.81	1,262.79		0.05
			Base 99.531990	366,427.02	99.875000	367,689.81	1,262.79		0.05
55760LAB3	MADISON IAQ LLC SR UNSECURED 144A 06/29 5.875				5.875000	30 Jun 2029			
		1,290,000.000	Local 99.706453	1,286,213.25	99.999981	1,289,999.75	3,786.50		0.19
			Base 99.706453	1,286,213.25	99.999981	1,289,999.75	3,786.50		0.17
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A				1.823750	15 Apr 2029			
		400,000.000	Local 98.638215	394,552.86	99.726500	398,906.00	4,353.14		0.06
Original Face:		400,000.000	Base 98.638215	394,552.86	99.726500	398,906.00	4,353.14		0.05
55910RAB9	MCAFEE LLC 2021 USD TERM LOAN B					27 Jul 2028			
		1,985,025.000	Local 99.516645	1,975,430.28	99.791700	1,980,890.19	5,459.91		0.29
			Base 99.516645	1,975,430.28	99.791700	1,980,890.19	5,459.91		0.25
55910RAE3	MCAFEE LLC 2021 USD 2ND LIEN TL					27 Jul 2029			
		1,560,000.000	Local 98.553771	1,537,438.82	99.187500	1,547,325.00	9,886.18		0.22
			Base 98.553771	1,537,438.82	99.187500	1,547,325.00	9,886.18		0.20
55916AAB0	MICHAELS COS INC/THE SR UNSECURED 144A 05/29 7.875				7.875000	01 May 2029			
		810,000.000	Local 100.000000	810,000.00	98.500000	797,850.00	-12,150.00		0.11
			Base 100.000000	810,000.00	98.500000	797,850.00	-12,150.00		0.10
56578HAJ5	MARATHON CLO LTD MCLO 2019 2A BA 144A				3.431500	20 Jan 2033			
		270,000.000	Local 98.733422	266,580.24	99.948900	269,862.03	3,281.79		0.04
Original Face:		270,000.000	Base 98.733422	266,580.24	99.948900	269,862.03	3,281.79		0.03

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56579AAQ3	MARATHON CLO LTD MCLO 2019 1A C 144A				4.193750	15 Apr 2032			
		600,000.000	Local	97.877160	587,262.96	97.859800	587,158.80	-104.16	0.08
Original Face:		600,000.000	Base	97.877160	587,262.96	97.859800	587,158.80	-104.16	0.08
56589PAG0	MARAVAI INTERMEDIATE HLDGS LLC 2020 TERM LOAN B					19 Oct 2027			
		163,200.000	Local	99.164069	161,835.76	100.375000	163,812.00	1,976.24	0.02
			Base	99.164069	161,835.76	100.375000	163,812.00	1,976.24	0.02
56608KAG8	MARBLE POINT CLO LTD. MP14 2018 2A D 144A				3.661500	20 Jan 2032			
		900,000.000	Local	92.878758	835,908.82	97.753800	879,784.20	43,875.38	0.13
Original Face:		900,000.000	Base	92.878758	835,908.82	97.753800	879,784.20	43,875.38	0.11
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875				4.875000	01 Dec 2024			
		260,000.000	Local	100.594454	261,545.58	103.455019	268,983.05	7,437.47	0.04
			Base	100.594454	261,545.58	103.455019	268,983.05	7,437.47	0.03
57776DAB9	AMENTUM GOVT SERVI HOLDGS LLC TERM LOAN B					29 Jan 2027			
		932,134.170	Local	99.153928	924,247.64	98.406200	917,277.82	-6,969.82	0.13
			Base	99.153928	924,247.64	98.406200	917,277.82	-6,969.82	0.12
57777YAB2	MAVIS TIRE EXPRESS SERVICES 2021 TERM LOAN B					04 May 2028			
		1,512,400.000	Local	99.539532	1,505,435.88	99.962500	1,511,832.85	6,396.97	0.22
			Base	99.539532	1,505,435.88	99.962500	1,511,832.85	6,396.97	0.19
58403YAR7	MED TRUST MED 2021 MDLN D 144A				2.110000	15 Nov 2038			
		1,150,000.000	Local	100.000000	1,150,000.00	99.749120	1,147,114.88	-2,885.12	0.17
Original Face:		1,150,000.000	Base	100.000000	1,150,000.00	99.749120	1,147,114.88	-2,885.12	0.15
58503UAC7	MEDLINE BORROWER, LP USD TERM LOAN B					23 Oct 2028			
		1,650,000.000	Local	99.509915	1,641,913.60	99.895800	1,648,280.70	6,367.10	0.24
			Base	99.509915	1,641,913.60	99.895800	1,648,280.70	6,367.10	0.21
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875				5.875000	18 May 2030			
		1,190,000.000	Local	120.578656	1,434,886.01	121.125000	1,441,387.50	6,501.49	0.21
			Base	120.578656	1,434,886.01	121.125000	1,441,387.50	6,501.49	0.19
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375				5.375000	04 Dec 2029			
		980,000.000	Local	101.229746	992,051.51	97.000000	950,600.00	-41,451.51	0.14
			Base	101.229746	992,051.51	97.000000	950,600.00	-41,451.51	0.12

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58733RAF9	MERCADOLIBRE INC COMPANY GUAR 01/31 3.125				3.125000	14 Jan 2031			
		1,740,000.000	Local	96.402680	1,677,406.63	94.501000	1,644,317.40	-33,089.23	0.24
			Base	96.402680	1,677,406.63	94.501000	1,644,317.40	-33,089.23	0.21
58940BAB2	MERCURY FINANCIAL CREDIT CARD 03/26 2.33				2.330000	20 Mar 2026			
		500,000.000	Local	100.144624	500,723.12	99.157140	495,785.70	-4,937.42	0.07
		Original Face: 500,000.000	Base	100.144624	500,723.12	99.157140	495,785.70	-4,937.42	0.06
58960EAC9	MERIDIAN ADHESIVES GROUP INC TERM LOAN B					24 Jul 2028			
		440,000.000	Local	99.503882	437,817.08	99.625000	438,350.00	532.92	0.06
			Base	99.503882	437,817.08	99.625000	438,350.00	532.92	0.06
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A				0.621880	25 Jun 2035			
		59,475.100	Local	99.756217	59,330.11	99.516020	59,187.25	-142.86	0.01
		Original Face: 8,410,000.000	Base	99.756217	59,330.11	99.516020	59,187.25	-142.86	0.01
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5				0.677000	25 Aug 2036			
		61,527.950	Local	95.380311	58,685.55	99.973820	61,511.84	2,826.29	0.01
		Original Face: 880,000.000	Base	95.380311	58,685.55	99.973820	61,511.84	2,826.29	0.01
59567LAA2	MIDCAP FINANCIAL ISSR TR SR UNSECURED 144A 05/28 6.5				6.500000	01 May 2028			
		720,000.000	Local	100.000000	720,000.00	104.250000	750,600.00	30,600.00	0.11
			Base	100.000000	720,000.00	104.250000	750,600.00	30,600.00	0.10
59590AAA7	MIDCAP FINANCIAL SR UNSECURED 144A 01/30 5.625				5.625000	15 Jan 2030			
		660,000.000	Local	100.233411	661,540.51	100.260500	661,719.30	178.79	0.10
			Base	100.233411	661,540.51	100.260500	661,719.30	178.79	0.09
59801WAJ5	MIDOCEN CREDIT CLO MIDO 2017 7A D 144A				4.003750	15 Jul 2029			
		750,000.000	Local	99.907849	749,308.87	97.881200	734,109.00	-15,199.87	0.11
		Original Face: 750,000.000	Base	99.907849	749,308.87	97.881200	734,109.00	-15,199.87	0.09
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B					01 Oct 2027			
		1,972,492.010	Local	99.902192	1,970,562.76	100.187500	1,976,190.43	5,627.67	0.28
			Base	99.902192	1,970,562.76	100.187500	1,976,190.43	5,627.67	0.25
59921PAB2	MILEAGE PLUS HOLDINGS LLC 2020 TERM LOAN B					21 Jun 2027			
		830,000.000	Local	98.368718	816,460.36	105.437500	875,131.25	58,670.89	0.13
			Base	98.368718	816,460.36	105.437500	875,131.25	58,670.89	0.11

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59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
	495,921.160	Local		99.470172	493,293.63	107.460320	532,918.47	39,624.84	0.08
Original Face:	880,000.000	Base		99.470172	493,293.63	107.460320	532,918.47	39,624.84	0.07
600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25					6.250000	25 Mar 2029		
	1,350,000.000	Local		103.583133	1,398,372.29	108.720000	1,467,720.00	69,347.71	0.21
		Base		103.583133	1,398,372.29	108.720000	1,467,720.00	69,347.71	0.19
60646CAF4	MISTER CAR WASH HLDNGS INC 2019 TERM LOAN B						14 May 2026		
	332,735.870	Local		98.197002	326,736.65	99.300000	330,406.72	3,670.07	0.05
		Base		98.197002	326,736.65	99.300000	330,406.72	3,670.07	0.04
60945HAB0	MONITRONICS INTERNATIONAL INC TAKEBACK TERM LOAN						29 Mar 2024		
	922,690.540	Local		98.320764	907,196.39	92.666700	855,026.87	-52,169.52	0.12
		Base		98.320764	907,196.39	92.666700	855,026.87	-52,169.52	0.11
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1					0.911880	25 Apr 2034		
	197,963.970	Local		99.412252	196,800.44	98.772280	195,533.53	-1,266.91	0.03
Original Face:	610,000.000	Base		99.412252	196,800.44	98.772280	195,533.53	-1,266.91	0.03
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1					1.001880	25 Aug 2034		
	517,810.130	Local		99.295452	514,161.91	99.457320	515,000.08	838.17	0.07
Original Face:	950,000.000	Base		99.295452	514,161.91	99.457320	515,000.08	838.17	0.07
62432MAW9	MOUNTAIN VIEW CLO MVEW 2019 1A DR 144A					4.063750	15 Oct 2034		
	1,400,000.000	Local		99.202561	1,388,835.86	99.417400	1,391,843.60	3,007.74	0.20
Original Face:	1,400,000.000	Base		99.202561	1,388,835.86	99.417400	1,391,843.60	3,007.74	0.18
62482BAB8	MOZART DEBT MERGER SUB SR UNSECURED 144A 10/29 5.25					5.250000	01 Oct 2029		
	1,380,000.000	Local		100.700962	1,389,673.27	101.364000	1,398,823.20	9,149.93	0.20
		Base		100.700962	1,389,673.27	101.364000	1,398,823.20	9,149.93	0.18
62547NAB5	MULTIFAMILY CONNECTICUT AVENUE MCAS 2019 01 M10 144A					3.351880	15 Oct 2049		
	740,000.000	Local		100.663009	744,906.27	98.744820	730,711.67	-14,194.60	0.11
Original Face:	740,000.000	Base		100.663009	744,906.27	98.744820	730,711.67	-14,194.60	0.09
62548QAD3	MULTIFAMILY CONNECTICUT AVENUE MCAS 2020 01 M10 144A					3.851880	25 Mar 2050		
	670,000.000	Local		103.704743	694,821.78	101.461200	679,790.04	-15,031.74	0.10
Original Face:	670,000.000	Base		103.704743	694,821.78	101.461200	679,790.04	-15,031.74	0.09

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62886HAR2	NCL CORPORATION LTD SR SECURED 144A 05/24 12.25					12.250000	15 May 2024		
	975,000.000	Local		110.550652	1,077,868.86	118.500000	1,155,375.00	77,506.14	0.17
		Base		110.550652	1,077,868.86	118.500000	1,155,375.00	77,506.14	0.15
62886HAY7	NCL CORPORATION LTD SR SECURED 144A 02/26 10.25					10.250000	01 Feb 2026		
	528,000.000	Local		104.461977	551,559.24	116.250000	613,800.00	62,240.76	0.09
		Base		104.461977	551,559.24	116.250000	613,800.00	62,240.76	0.08
62886HBC4	NCL CORPORATION LTD SR UNSECURED 144A 02/27 1.125					1.125000	15 Feb 2027		
	0.000	Local		0.000000	5.50	0.000000	0.00	-5.50	0.00
		Base		0.000000	5.50	0.000000	0.00	-5.50	0.00
62929RAC2	NMG HLDCO/NEIMAN MARCUS SR SECURED 144A 04/26 7.125					7.125000	01 Apr 2026		
	270,000.000	Local		102.584978	276,979.44	106.137000	286,569.90	9,590.46	0.04
		Base		102.584978	276,979.44	106.137000	286,569.90	9,590.46	0.04
629377CR1	NRG ENERGY INC COMPANY GUAR 144A 02/31 3.625					3.625000	15 Feb 2031		
	390,000.000	Local		100.000000	390,000.00	97.500000	380,250.00	-9,750.00	0.05
		Base		100.000000	390,000.00	97.500000	380,250.00	-9,750.00	0.05
62955HAJ6	NYO COMMERCIAL MORTGAGE TRUST NYO 2021 1290 D 144A					2.655000	15 Nov 2038		
	1,460,000.000	Local		99.503705	1,452,754.09	99.249190	1,449,038.17	-3,715.92	0.21
	Original Face: 1,460,000.000	Base		99.503705	1,452,754.09	99.249190	1,449,038.17	-3,715.92	0.19
631704AF0	NASSAU LTD NCC 2021 IA D 144A					3.892190	26 Aug 2034		
	1,250,000.000	Local		99.026958	1,237,836.98	99.847900	1,248,098.75	10,261.77	0.18
	Original Face: 1,250,000.000	Base		99.026958	1,237,836.98	99.847900	1,248,098.75	10,261.77	0.16
63942BAB0	NAVIENT STUDENT LOAN TRUST NAVSL 2021 A B 144A					2.240000	15 May 2069		
	360,000.000	Local		101.149486	364,138.15	99.117980	356,824.73	-7,313.42	0.05
	Original Face: 360,000.000	Base		101.149486	364,138.15	99.117980	356,824.73	-7,313.42	0.05
64130TBG9	NEUBERGER BERMAN CLO LTD NEUB 2015 20A DRR 144A					3.073750	15 Jul 2034		
	350,000.000	Local		100.000000	350,000.00	99.413300	347,946.55	-2,053.45	0.05
	Original Face: 350,000.000	Base		100.000000	350,000.00	99.413300	347,946.55	-2,053.45	0.04
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					1.046880	25 Sep 2035		
	750,000.000	Local		75.930567	569,479.25	99.933900	749,504.25	180,025.00	0.11
	Original Face: 750,000.000	Base		75.930567	569,479.25	99.933900	749,504.25	180,025.00	0.10

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64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A				3.500000	25 Sep 2059		
		430,011.770	Local 102.176599	439,371.40	103.370330	444,504.59	5,133.19	0.06
Original Face:		690,000.000	Base 102.176599	439,371.40	103.370330	444,504.59	5,133.19	0.06
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
		315,055.760	Local 102.423498	322,691.13	104.810150	330,210.41	7,519.28	0.05
Original Face:		970,000.000	Base 102.423498	322,691.13	104.810150	330,210.41	7,519.28	0.04
64828NBD6	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 5A B5 144A				2.845683	25 Jun 2057		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A				3.750000	28 May 2052		
		144,367.070	Local 100.112082	144,528.88	103.494740	149,412.32	4,883.44	0.02
Original Face:		1,050,000.000	Base 100.112082	144,528.88	103.494740	149,412.32	4,883.44	0.02
65341BAD8	NEXTERA ENERGY PARTNERS COMPANY GUAR 144A 11/25 0.0000				0.010000	15 Nov 2025		
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base 0.000000	-0.02	0.000000	0.00	0.02	0.00
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4				6.138000	25 Mar 2047		
		256,567.750	Local 100.666140	258,276.85	103.802610	266,324.02	8,047.17	0.04
Original Face:		1,280,000.000	Base 100.666140	258,276.85	103.802610	266,324.02	8,047.17	0.03
655664AR1	NORDSTROM INC SR UNSECURED 01/44 5				5.000000	15 Jan 2044		
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base 0.000000	-0.02	0.000000	0.00	0.02	0.00
665531AG4	NORTHERN OIL AND GAS INC SR UNSECURED 144A 03/28 8.125				8.125000	01 Mar 2028		
		1,060,000.000	Local 104.769573	1,110,557.47	105.500000	1,118,300.00	7,742.53	0.16
			Base 104.769573	1,110,557.47	105.500000	1,118,300.00	7,742.53	0.14
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125				7.125000	01 Nov 2022		
		780,000.000	Local 78.765936	614,374.30	0.001000	7.80	-614,366.50	0.00
			Base 78.765936	614,374.30	0.001000	7.80	-614,366.50	0.00
67111KAG5	OZLM LTD OZLM 2017 16A C 144A				3.705000	16 May 2030		
		350,000.000	Local 99.714263	348,999.92	97.579100	341,526.85	-7,473.07	0.05
Original Face:		350,000.000	Base 99.714263	348,999.92	97.579100	341,526.85	-7,473.07	0.04

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67111VAJ5	OZLM LTD OZLM 2018 22A C 144A					2.772250	17 Jan 2031		
	376,000.000	Local		92.577625	348,091.87	95.703400	359,844.78	11,752.91	0.05
Original Face:	376,000.000	Base		92.577625	348,091.87	95.703400	359,844.78	11,752.91	0.05
67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A					3.928250	22 Apr 2030		
	600,000.000	Local		100.000000	600,000.00	96.464100	578,784.60	-21,215.40	0.08
Original Face:	600,000.000	Base		100.000000	600,000.00	96.464100	578,784.60	-21,215.40	0.07
674215AL2	OASIS PETROLEUM INC COMPANY GUAR 144A 06/26 6.375					6.375000	01 Jun 2026		
	1,300,000.000	Local		101.920478	1,324,966.22	104.750000	1,361,750.00	36,783.78	0.20
		Base		101.920478	1,324,966.22	104.750000	1,361,750.00	36,783.78	0.17
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	60,000.000	Local		124.718317	74,830.99	127.500000	76,500.00	1,669.01	0.01
		Base		124.718317	74,830.99	127.500000	76,500.00	1,669.01	0.01
674599DG7	OCCIDENTAL PETROLEUM COR SR UNSECURED 10/36 0.00000						10 Oct 2036		
	0.000	Local		0.000000	9,639.76	0.000000	0.00	-9,639.76	0.00
		Base		0.000000	19,231.96	0.000000	0.00	-19,231.96	0.00
67515UAX8	OCEAN TRAILS CLO OCTR 2016 6A DRR 144A					3.723750	15 Jul 2028		
	460,000.000	Local		100.000000	460,000.00	99.848800	459,304.48	-695.52	0.07
Original Face:	460,000.000	Base		100.000000	460,000.00	99.848800	459,304.48	-695.52	0.06
67516CAU3	OCEAN TRAILS CLO OCTR 2020 10A DR 144A					3.863000	15 Oct 2034		
	580,000.000	Local		99.012476	574,272.36	98.614200	571,962.36	-2,310.00	0.08
Original Face:	580,000.000	Base		99.012476	574,272.36	98.614200	571,962.36	-2,310.00	0.07
67572YBW1	OCTAGON INVESTMENT PARTNERS XX OCT22 2014 1A DRR 144A					2.878250	22 Jan 2030		
	450,000.000	Local		93.773927	421,982.67	97.879300	440,456.85	18,474.18	0.06
Original Face:	450,000.000	Base		93.773927	421,982.67	97.879300	440,456.85	18,474.18	0.06
67591TAA8	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A A1A 144A					1.191500	20 Jan 2031		
	1,450,000.000	Local		99.935235	1,449,060.91	99.999600	1,449,994.20	933.29	0.21
Original Face:	1,450,000.000	Base		99.935235	1,449,060.91	99.999600	1,449,994.20	933.29	0.19
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A					2.731500	20 Jan 2031		
	850,000.000	Local		97.050295	824,927.51	97.805200	831,344.20	6,416.69	0.12
Original Face:	850,000.000	Base		97.050295	824,927.51	97.805200	831,344.20	6,416.69	0.11

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683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125				4.125000	15 Feb 2030			
		480,000.000	Local 100.177246	480,850.78	103.000000	494,400.00	13,549.22		0.07
			Base 100.177246	480,850.78	103.000000	494,400.00	13,549.22		0.06
68404LAA0	OPTION CARE HEALTH INC COMPANY GUAR 144A 10/29 4.375				4.375000	31 Oct 2029			
		1,010,000.000	Local 100.000000	1,010,000.00	100.250000	1,012,525.00	2,525.00		0.15
			Base 100.000000	1,010,000.00	100.250000	1,012,525.00	2,525.00		0.13
68404YAB0	OPTION CARE HEALTH INC 2021 TERM LOAN B					27 Oct 2028			
		1,050,000.000	Local 99.753825	1,047,415.16	99.775000	1,047,637.50	222.34		0.15
			Base 99.753825	1,047,415.16	99.775000	1,047,637.50	222.34		0.13
68558RAB9	ORBCOMM INC TERM LOAN B					01 Sep 2028			
		478,800.000	Local 99.519236	476,498.10	99.791700	477,802.66	1,304.56		0.07
			Base 99.519236	476,498.10	99.791700	477,802.66	1,304.56		0.06
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25				4.250000	19 Jun 2024			
		1,310,000.000	Local 102.889200	1,347,848.52	106.374416	1,393,504.85	45,656.33		0.20
			Base 102.889200	1,347,848.52	106.374416	1,393,504.85	45,656.33		0.18
693070AD6	CARNIVAL PLC SR SECURED 06/27 7.875				7.875000	01 Jun 2027			
		2,750,000.000	Local 117.474219	3,230,541.03	115.900000	3,187,250.00	-43,291.03		0.46
			Base 117.474219	3,230,541.03	115.900000	3,187,250.00	-43,291.03		0.41
69329HAB7	PAE HOLDING CORPORATION 2020 TERM LOAN B					19 Oct 2027			
		946,250.000	Local 99.557465	942,062.51	100.041700	946,644.59	4,582.08		0.14
			Base 99.557465	942,062.51	100.041700	946,644.59	4,582.08		0.12
69349MAA4	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 3R A 144A				2.801880	27 Oct 2022			
		573,299.500	Local 100.193028	574,406.13	100.028970	573,465.58	-940.55		0.08
Original Face:		2,555,366.000	Base 100.193028	574,406.13	100.028970	573,465.58	-940.55		0.07
69356MAA4	PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5				9.500000	01 Oct 2028			
		1,220,000.000	Local 103.800843	1,266,370.29	101.316500	1,236,061.30	-30,308.99		0.18
			Base 103.800843	1,266,370.29	101.316500	1,236,061.30	-30,308.99		0.16
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A				2.071000	25 Nov 2056			
		287,097.710	Local 99.999680	287,096.79	99.727820	286,316.29	-780.50		0.04
Original Face:		290,000.000	Base 99.999680	287,096.79	99.727820	286,316.29	-780.50		0.04

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69403HAL4	PACIFIC BELLS LLC TERM LOAN B						13 Oct 2028		
	613,608.250	Local	99.007810	607,520.09	99.250000	609,006.19	1,486.10	0.09	
		Base	99.007810	607,520.09	99.250000	609,006.19	1,486.10	0.08	
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5					4.500000	01 Apr 2056		
	1,300,000.000	Local	110.814716	1,440,591.31	110.151000	1,431,963.00	-8,628.31	0.21	
Original Face:	1,300,000.000	Base	110.814716	1,440,591.31	110.151000	1,431,963.00	-8,628.31	0.18	
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625					6.625000	15 Apr 2027		
	2,040,000.000	Local	99.192113	2,023,519.10	97.050000	1,979,820.00	-43,699.10	0.29	
		Base	99.192113	2,023,519.10	97.050000	1,979,820.00	-43,699.10	0.25	
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625					5.625000	15 Oct 2027		
	600,000.000	Local	103.016523	618,099.14	102.125000	612,750.00	-5,349.14	0.09	
		Base	103.016523	618,099.14	102.125000	612,750.00	-5,349.14	0.08	
70452AAA1	PAYSAFE FIN PLC/PAYSAFE SR SECURED 144A 06/29 4					4.000000	15 Jun 2029		
	1,240,000.000	Local	99.617893	1,235,261.87	92.750000	1,150,100.00	-85,161.87	0.17	
		Base	99.617893	1,235,261.87	92.750000	1,150,100.00	-85,161.87	0.15	
70789PAA2	PENN VIRGINIA HOLDING LL COMPANY GUAR 144A 08/26 9.25					9.250000	15 Aug 2026		
	1,350,000.000	Local	100.674128	1,359,100.73	103.749999	1,400,624.99	41,524.26	0.20	
		Base	100.674128	1,359,100.73	103.749999	1,400,624.99	41,524.26	0.18	
71360HAB3	PERATON CORP TERM LOAN B						01 Feb 2028		
	1,280,325.000	Local	99.540673	1,274,444.12	100.000000	1,280,325.00	5,880.88	0.18	
		Base	99.540673	1,274,444.12	100.000000	1,280,325.00	5,880.88	0.16	
71360HAG2	PERATON CORP 2ND LIEN TERM LOAN B1						01 Feb 2029		
	770,000.000	Local	98.581168	759,074.99	101.218800	779,384.76	20,309.77	0.11	
		Base	98.581168	759,074.99	101.218800	779,384.76	20,309.77	0.10	
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
	1,280,000.000	Local	101.638709	1,300,975.48	99.501000	1,273,612.80	-27,362.68	0.18	
		Base	101.638709	1,300,975.48	99.501000	1,273,612.80	-27,362.68	0.16	
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099		
	90,000.000	Local	79.716111	71,744.50	99.250000	89,325.00	17,580.50	0.01	
		Base	79.716111	71,744.50	99.250000	89,325.00	17,580.50	0.01	

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71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
	870,000.000	Local	98.849678	859,992.20	107.500000	935,250.00	75,257.80	0.13	
		Base	98.849678	859,992.20	107.500000	935,250.00	75,257.80	0.12	
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	1,740,000.000	Local	108.026661	1,879,663.90	107.625000	1,872,675.00	-6,988.90	0.27	
		Base	108.026661	1,879,663.90	107.625000	1,872,675.00	-6,988.90	0.24	
71677HAL9	PETSMART INC 2021 TERM LOAN B						11 Feb 2028		
	1,985,025.000	Local	99.940332	1,983,840.58	100.125000	1,987,506.28	3,665.70	0.29	
		Base	99.940332	1,983,840.58	100.125000	1,987,506.28	3,665.70	0.26	
71677KAA6	PETSMART INC/PETSMART FI SR SECURED 144A 02/28 4.75					4.750000	15 Feb 2028		
	1,290,000.000	Local	102.072896	1,316,740.36	102.625000	1,323,862.50	7,122.14	0.19	
		Base	102.072896	1,316,740.36	102.625000	1,323,862.50	7,122.14	0.17	
71677KAB4	PETSMART INC/PETSMART FI COMPANY GUAR 144A 02/29 7.75					7.750000	15 Feb 2029		
	290,000.000	Local	109.498297	317,545.06	108.625000	315,012.50	-2,532.56	0.05	
		Base	109.498297	317,545.06	108.625000	315,012.50	-2,532.56	0.04	
71911KAC8	PAREXEL INTERNATIONAL CORP 2021 1ST LIEN TERM LOAN						15 Nov 2028		
	1,540,000.000	Local	99.505384	1,532,382.92	99.937500	1,539,037.50	6,654.58	0.22	
		Base	99.505384	1,532,382.92	99.937500	1,539,037.50	6,654.58	0.20	
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026		
	1,977,949.460	Local	99.518415	1,968,423.95	99.285700	1,963,820.97	-4,602.98	0.28	
		Base	99.518415	1,968,423.95	99.285700	1,963,820.97	-4,602.98	0.25	
71913BAH5	PHOENIX GUARANTOR INC 2021 TERM LOAN B						05 Mar 2026		
	794,010.000	Local	99.145845	787,227.92	99.285700	788,338.39	1,110.47	0.11	
		Base	99.145845	787,227.92	99.285700	788,338.39	1,110.47	0.10	
719245AD4	PHOTO HOLDINGS MERGER SU SR SECURED 144A 10/26 8.5					8.500000	01 Oct 2026		
	340,000.000	Local	107.203768	364,492.81	104.022000	353,674.80	-10,818.01	0.05	
		Base	107.203768	364,492.81	104.022000	353,674.80	-10,818.01	0.05	
72165NBH1	PILOT TRAVEL CENTERS LLC 2021 TERM LOAN B						04 Aug 2028		
	1,940,000.000	Local	99.516334	1,930,616.87	99.319400	1,926,796.36	-3,820.51	0.28	
		Base	99.516334	1,930,616.87	99.319400	1,926,796.36	-3,820.51	0.25	

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726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					6.125000	31 Dec 2099		
	400,000.000	Local	90.317018	361,268.07	84.875001	339,500.00	-21,768.07	0.05	
		Base	90.317018	361,268.07	84.875001	339,500.00	-21,768.07	0.04	
72751PAC8	PLANVIEW PARENT INC TERM LOAN						17 Dec 2027		
	386,100.000	Local	99.138151	382,772.40	99.875000	385,617.38	2,844.98	0.06	
		Base	99.138151	382,772.40	99.875000	385,617.38	2,844.98	0.05	
72812NAD8	PLAYA HOTELS RESORTS BV TERM LOAN B						29 Apr 2024		
	1,044,561.970	Local	96.826088	1,011,408.49	97.312500	1,016,489.37	5,080.88	0.15	
		Base	96.826088	1,011,408.49	97.312500	1,016,489.37	5,080.88	0.13	
73021CAA3	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 1R A 144A					2.101880	27 Mar 2024		
	269,084.220	Local	100.000000	269,084.22	99.997780	269,078.25	-5.97	0.04	
Original Face:	870,000.000	Base	100.000000	269,084.22	99.997780	269,078.25	-5.97	0.03	
73052VAJ4	POINT AU ROCHE PARK CLO, LTD PARPK 2021 1A D 144A					2.975960	20 Jul 2034		
	850,000.000	Local	100.000000	850,000.00	99.849200	848,718.20	-1,281.80	0.12	
Original Face:	850,000.000	Base	100.000000	850,000.00	99.849200	848,718.20	-1,281.80	0.11	
74028HAD7	PRECISION MEDICINE GROUP LLC DELAYED DRAW TERM LOAN						18 Nov 2027		
	0.000	Local	0.000000	-27.57	0.000000	0.00	27.57	0.00	
		Base	0.000000	-27.57	0.000000	0.00	27.57	0.00	
74028HAE5	PRECISION MEDICINE GROUP LLC 2021 TERM LOAN						18 Nov 2027		
	788,192.330	Local	98.687142	777,844.48	99.468800	784,005.45	6,160.97	0.11	
		Base	98.687142	777,844.48	99.468800	784,005.45	6,160.97	0.10	
74028HAF2	PRECISION MEDICINE GROUP LLC 2021 DELAYED DRAW TERM LOAN						20 Nov 2027		
	103,846.150	Local	98.686981	102,482.63	99.468800	103,294.52	811.89	0.01	
		Base	98.686981	102,482.63	99.468800	103,294.52	811.89	0.01	
74166MAB2	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/24 5.25					5.250000	15 Apr 2024		
	350,000.000	Local	101.705691	355,969.92	106.414500	372,450.75	16,480.83	0.05	
		Base	101.705691	355,969.92	106.414500	372,450.75	16,480.83	0.05	
74339DAE8	PROJECT ALPHA INTERMEDIATE HDG 2021 TERM LOAN B					1.000000	26 Apr 2024		
	420,000.000	Local	100.125000	420,525.00	100.075000	420,315.00	-210.00	0.06	
		Base	100.125000	420,525.00	100.075000	420,315.00	-210.00	0.05	

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74339VAB4	CLOUDERA, INC. 2021 TERM LOAN						08 Oct 2028		
	1,570,000.000	Local		99.025224	1,554,696.02	99.541700	1,562,804.69	8,108.67	0.23
		Base		99.025224	1,554,696.02	99.541700	1,562,804.69	8,108.67	0.20
74339VAE8	CLOUDERA, INC. 2021 2ND LIEN TERM LOAN						08 Oct 2029		
	670,000.000	Local		99.509775	666,715.49	99.750000	668,325.00	1,609.51	0.10
		Base		99.509775	666,715.49	99.750000	668,325.00	1,609.51	0.09
74345HAB7	PROOFPOINT, INC. 1ST LIEN TERM LOAN						31 Aug 2028		
	810,000.000	Local		99.519241	806,105.85	99.675000	807,367.50	1,261.65	0.12
		Base		99.519241	806,105.85	99.675000	807,367.50	1,261.65	0.10
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061					3.061000	13 Jul 2031		
	750,000.000	Local		100.000000	750,000.00	97.587670	731,907.53	-18,092.47	0.11
		Base		100.000000	750,000.00	97.587670	731,907.53	-18,092.47	0.09
747262AW3	QVC INC SR SECURED 08/34 5.45					5.450000	15 Aug 2034		
	570,000.000	Local		100.239633	571,365.91	99.000000	564,300.00	-7,065.91	0.08
		Base		100.239633	571,365.91	99.000000	564,300.00	-7,065.91	0.07
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103					5.103000	23 Apr 2048		
	1,620,000.000	Local		121.773129	1,972,724.69	135.332800	2,192,391.36	219,666.67	0.32
		Base		121.773129	1,972,724.69	135.332800	2,192,391.36	219,666.67	0.28
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	131.064000	498,043.20	118,043.20	0.07
		Base		100.000000	380,000.00	131.064000	498,043.20	118,043.20	0.06
74839XAG4	QUIKRETE HOLDINGS INC 2021 TERM LOAN B1						11 Jun 2028		
	900,000.000	Local		99.250000	893,250.00	99.614600	896,531.40	3,281.40	0.13
		Base		99.250000	893,250.00	99.614600	896,531.40	3,281.40	0.12
750098AB1	RACKSPACE TECHNOLOGY SR SECURED 144A 02/28 3.5					3.500000	15 Feb 2028		
	990,000.000	Local		99.172120	981,803.99	95.197000	942,450.30	-39,353.69	0.14
		Base		99.172120	981,803.99	95.197000	942,450.30	-39,353.69	0.12
75041EAB8	RADIOLOGY PARTNERS INC TER LOAN B						09 Jul 2025		
	840,000.000	Local		98.943318	831,123.87	98.468800	827,137.92	-3,985.95	0.12
		Base		98.943318	831,123.87	98.468800	827,137.92	-3,985.95	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
75041VAA2	RADIOLOGY PARTNERS INC COMPANY GUAR 144A 02/28 9.25					9.250000	01 Feb 2028		
	1,320,000.000	Local	101.995952	1,346,346.56	105.012000	1,386,158.40	39,811.84	0.20	
		Base	101.995952	1,346,346.56	105.012000	1,386,158.40	39,811.84	0.18	
75049EAK0	RADNET MGMT INC TERM LOAN B1						30 Jun 2023		
	0.000	Local	0.000000	-151.02	0.000000	0.00	151.02	0.00	
		Base	0.000000	-151.02	0.000000	0.00	151.02	0.00	
75281AAY5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5					5.000000	15 Aug 2022		
	440,000.000	Local	93.488939	411,351.33	101.125000	444,950.00	33,598.67	0.06	
		Base	93.488939	411,351.33	101.125000	444,950.00	33,598.67	0.06	
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	520,000.000	Local	102.380813	532,380.23	102.250000	531,700.00	-680.23	0.08	
		Base	102.380813	532,380.23	102.250000	531,700.00	-680.23	0.07	
75281ABG3	RANGE RESOURCES CORP COMPANY GUAR 02/26 9.25					9.250000	01 Feb 2026		
	1,610,000.000	Local	98.895426	1,592,216.36	107.779250	1,735,245.93	143,029.57	0.25	
		Base	98.895426	1,592,216.36	107.779250	1,735,245.93	143,029.57	0.22	
75281ABJ7	RANGE RESOURCES CORP COMPANY GUAR 01/29 8.25					8.250000	15 Jan 2029		
	1,040,000.000	Local	107.681682	1,119,889.49	111.500000	1,159,600.00	39,710.51	0.17	
		Base	107.681682	1,119,889.49	111.500000	1,159,600.00	39,710.51	0.15	
75606DAL5	REALOGY GROUP/CO ISSUER COMPANY GUAR 144A 01/29 5.75					5.750000	15 Jan 2029		
	930,000.000	Local	101.989988	948,506.89	102.500000	953,250.00	4,743.11	0.14	
		Base	101.989988	948,506.89	102.500000	953,250.00	4,743.11	0.12	
75774EAG0	REDSTONE HOLDCO 2 LP 2021 TERM LOAN						27 Apr 2028		
	1,160,000.000	Local	99.336962	1,152,308.76	95.312500	1,105,625.00	-46,683.76	0.16	
		Base	99.336962	1,152,308.76	95.312500	1,105,625.00	-46,683.76	0.14	
75774EAK1	REDSTONE HOLDCO 2 LP 2021 2ND LIEN TERM LOAN						27 Apr 2029		
	1,270,000.000	Local	98.337725	1,248,889.11	91.750000	1,165,225.00	-83,664.11	0.17	
		Base	98.337725	1,248,889.11	91.750000	1,165,225.00	-83,664.11	0.15	
76009NAL4	RENT A CENTER INC COMPANY GUAR 144A 02/29 6.375					6.375000	15 Feb 2029		
	1,320,000.000	Local	104.253856	1,376,150.90	104.250000	1,376,100.00	-50.90	0.20	
		Base	104.253856	1,376,150.90	104.250000	1,376,100.00	-50.90	0.18	

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76119DAA7	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A					2.913000	25 May 2059		
	162,180.330	Local		100.251319	162,587.92	100.729540	163,363.50	775.58	0.02
Original Face:	840,000.000	Base		100.251319	162,587.92	100.729540	163,363.50	775.58	0.02
76774LAA5	RITCHIE BROS HLDGS INC COMPANY GUAR 144A 12/31 4.75					4.750000	15 Dec 2031		
	600,000.000	Local		100.965127	605,790.76	104.375000	626,250.00	20,459.24	0.09
		Base		100.965127	605,790.76	104.375000	626,250.00	20,459.24	0.08
77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/33 4					4.000000	15 Oct 2033		
	840,000.000	Local		100.000000	840,000.00	101.250000	850,500.00	10,500.00	0.12
		Base		100.000000	840,000.00	101.250000	850,500.00	10,500.00	0.11
77314EAA6	ROCKET SOFTWARE INC SR UNSECURED 144A 02/29 6.5					6.500000	15 Feb 2029		
	890,000.000	Local		99.445303	885,063.20	97.560000	868,284.00	-16,779.20	0.13
		Base		99.445303	885,063.20	97.560000	868,284.00	-16,779.20	0.11
780153AZ5	ROYAL CARIBBEAN CRUISES SR SECURED 144A 06/25 11.5					11.500000	01 Jun 2025		
	600,000.000	Local		111.744782	670,468.69	112.000001	672,000.01	1,531.32	0.10
		Base		111.744782	670,468.69	112.000001	672,000.01	1,531.32	0.09
78015EAM0	ROYAL CARIBBEAN CRUISES LTD 2019 TERM LOAN A						05 Apr 2022		
	480,000.000	Local		95.615000	458,952.00	97.500000	468,000.00	9,048.00	0.07
		Base		95.615000	458,952.00	97.500000	468,000.00	9,048.00	0.06
78350UAE5	RYAN SPECIALTY GROUP LLC TERM LOAN						01 Sep 2027		
	294,761.310	Local		98.502853	290,348.30	99.875000	294,392.86	4,044.56	0.04
		Base		98.502853	290,348.30	99.875000	294,392.86	4,044.56	0.04
78432WAG8	SFO COMMERCIAL MORTGAGE TRUST SFO 2021 555 D 144A					2.510000	15 May 2038		
	540,000.000	Local		100.000000	540,000.00	99.998570	539,992.28	-7.72	0.08
Original Face:	540,000.000	Base		100.000000	540,000.00	99.998570	539,992.28	-7.72	0.07
78442FAZ1	NAVIENT CORP SR UNSECURED 08/33 5.625					5.625000	01 Aug 2033		
	310,000.000	Local		96.834032	300,185.50	95.250000	295,275.00	-4,910.50	0.04
		Base		96.834032	300,185.50	95.250000	295,275.00	-4,910.50	0.04
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A					1.590000	15 Jan 2053		
	660,000.000	Local		99.948141	659,657.73	99.036000	653,637.60	-6,020.13	0.09
Original Face:	660,000.000	Base		99.948141	659,657.73	99.036000	653,637.60	-6,020.13	0.08

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78448YAF8	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A D1 144A				3.860000	15 Jan 2053			
		920,000.000	Local	99.968718	919,712.21	98.489950	906,107.54	-13,604.67	0.13
Original Face:		920,000.000	Base	99.968718	919,712.21	98.489950	906,107.54	-13,604.67	0.12
78485GAL8	SREIT TRUST SREIT 2021 FLWR D 144A				1.485040	15 Jul 2036			
		1,250,000.000	Local	99.646775	1,245,584.69	98.112960	1,226,412.00	-19,172.69	0.18
Original Face:		1,250,000.000	Base	99.646775	1,245,584.69	98.112960	1,226,412.00	-19,172.69	0.16
79546VAL0	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625				5.625000	01 Dec 2025			
		660,000.000	Local	102.061589	673,606.49	102.250000	674,850.00	1,243.51	0.10
			Base	102.061589	673,606.49	102.250000	674,850.00	1,243.51	0.09
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025			
		550,000.000	Local	104.938162	577,159.89	104.906002	576,983.01	-176.88	0.08
			Base	104.938162	577,159.89	104.906002	576,983.01	-176.88	0.07
80007RAM7	SANDS CHINA LTD SR UNSECURED 144A 03/27 2.3				2.300000	08 Mar 2027			
		460,000.000	Local	99.791454	459,040.69	94.130000	432,998.00	-26,042.69	0.06
			Base	99.791454	459,040.69	94.130000	432,998.00	-26,042.69	0.06
80007RAR6	SANDS CHINA LTD SR UNSECURED 144A 08/31 3.25				3.250000	08 Aug 2031			
		200,000.000	Local	100.132660	200,265.32	93.956000	187,912.00	-12,353.32	0.03
			Base	100.132660	200,265.32	93.956000	187,912.00	-12,353.32	0.02
80386WAC9	SASOL FINANCING USA LLC COMPANY GUAR 09/26 4.375				4.375000	18 Sep 2026			
		690,000.000	Local	101.288742	698,892.32	100.625000	694,312.50	-4,579.82	0.10
			Base	101.288742	698,892.32	100.625000	694,312.50	-4,579.82	0.09
80386WAD7	SASOL FINANCING USA LLC COMPANY GUAR 03/31 5.5				5.500000	18 Mar 2031			
		590,000.000	Local	100.000000	590,000.00	100.850000	595,015.00	5,015.00	0.09
			Base	100.000000	590,000.00	100.850000	595,015.00	5,015.00	0.08
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5					14 Aug 2024			
		1,980,049.970	Local	99.509297	1,970,333.81	99.550000	1,971,139.75	805.94	0.28
			Base	99.509297	1,970,333.81	99.550000	1,971,139.75	805.94	0.25
81271EAB7	SEATTLE SPINCO INC TERM LOAN B					21 Jun 2024			
		73,192.450	Local	99.903378	73,121.73	99.166700	72,582.54	-539.19	0.01
			Base	99.903378	73,121.73	99.166700	72,582.54	-539.19	0.01

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81527CAL1	SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN B					31 Dec 2025			
		1,601,564.980	Local 98.788920	1,582,168.74	99.175000	1,588,352.07	6,183.33	0.23	
			Base 98.788920	1,582,168.74	99.175000	1,588,352.07	6,183.33	0.20	
81527CAN7	SEDGWICK CLAIM MGMT SERV INC 2020 TERM LOAN B3					03 Sep 2026			
		151,125.000	Local 96.877002	146,405.37	100.041700	151,188.02	4,782.65	0.02	
			Base 96.877002	146,405.37	100.041700	151,188.02	4,782.65	0.02	
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75				6.750000	13 Mar 2048			
		240,000.000	Local 86.481954	207,556.69	97.930000	235,032.00	27,475.31	0.03	
Original Face:		240,000.000	Base 86.481954	207,556.69	97.930000	235,032.00	27,475.31	0.03	
81721MAM1	DIVERSIFIED HEALTHCARE T SR UNSECURED 02/28 4.75				4.750000	15 Feb 2028			
		630,000.000	Local 99.326075	625,754.27	98.000000	617,400.00	-8,354.27	0.09	
			Base 99.326075	625,754.27	98.000000	617,400.00	-8,354.27	0.08	
81761LAB8	SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5				5.500000	15 Dec 2027			
		1,610,000.000	Local 103.911953	1,672,982.44	102.693697	1,653,368.52	-19,613.92	0.24	
			Base 103.911953	1,672,982.44	102.693697	1,653,368.52	-19,613.92	0.21	
82873MAA1	SIMMONS FOOD INC/SIMMONS SECURED 144A 03/29 4.625				4.625000	01 Mar 2029			
		1,310,000.000	Local 100.551554	1,317,225.36	98.500000	1,290,350.00	-26,875.36	0.19	
			Base 100.551554	1,317,225.36	98.500000	1,290,350.00	-26,875.36	0.17	
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845000	10 Mar 2027			
		73,838.580	Local 100.000000	73,838.58	103.090480	76,120.55	2,281.97	0.01	
Original Face:		150,000.000	Base 100.000000	73,838.58	103.090480	76,120.55	2,281.97	0.01	
83546DAG3	SONIC CAPITAL LLC SONIC 2020 1A A2I 144A				3.845000	20 Jan 2050			
		695,600.000	Local 104.732871	728,521.85	103.343300	718,855.99	-9,665.86	0.10	
Original Face:		705,000.000	Base 104.732871	728,521.85	103.343300	718,855.99	-9,665.86	0.09	
83600VAE1	SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN					11 Dec 2026			
		1,990,000.000	Local 99.808190	1,986,182.99	99.541700	1,980,879.83	-5,303.16	0.29	
			Base 99.808190	1,986,182.99	99.541700	1,980,879.83	-5,303.16	0.25	
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75				4.750000	01 Feb 2032			
		750,000.000	Local 100.266023	751,995.17	105.272000	789,540.00	37,544.83	0.11	
			Base 100.266023	751,995.17	105.272000	789,540.00	37,544.83	0.10	

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846031AT9	SOUTHWICK PARK CLO, LTD. STHWK 2019 4A DR 144A				3.158000	20 Jul 2032		
		1,410,000.000	Local 100.000000	1,410,000.00	99.377600	1,401,224.16	-8,775.84	0.20
Original Face:		1,410,000.000	Base 100.000000	1,410,000.00	99.377600	1,401,224.16	-8,775.84	0.18
84611UAH1	SOVO BRANDS INTERMEDIATE, INC. 2021 TERM LOAN					08 Jun 2028		
		290,137.930	Local 99.766697	289,461.03	99.812500	289,593.92	132.89	0.04
			Base 99.766697	289,461.03	99.812500	289,593.92	132.89	0.04
84823UAB8	SPENCER SPIRIT HOLDNGS INC TERM LOAN B					19 Jun 2026		
		1,017,450.000	Local 99.753468	1,014,941.66	100.000000	1,017,450.00	2,508.34	0.15
			Base 99.753468	1,014,941.66	100.000000	1,017,450.00	2,508.34	0.13
848577AB8	SPIRIT AIRLINES INC SR UNSECURED 05/26 1				1.000000	15 May 2026		
		950,000.000	Local 94.597919	898,680.23	86.204059	818,938.56	-79,741.67	0.12
			Base 94.597919	898,680.23	86.204059	818,938.56	-79,741.67	0.11
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8				8.000000	20 Sep 2025		
		1,020,000.000	Local 105.541256	1,076,520.81	110.197000	1,124,009.40	47,488.59	0.16
			Base 105.541256	1,076,520.81	110.197000	1,124,009.40	47,488.59	0.14
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75				8.750000	15 Mar 2032		
		820,000.000	Local 127.079345	1,042,050.63	150.000000	1,230,000.00	187,949.37	0.18
			Base 127.079345	1,042,050.63	150.000000	1,230,000.00	187,949.37	0.16
85236FAA1	SRM ESCROW ISSUER LLC SR SECURED 144A 11/28 6				6.000000	01 Nov 2028		
		1,000,000.000	Local 100.924111	1,009,241.11	106.868000	1,068,680.00	59,438.89	0.15
			Base 100.924111	1,009,241.11	106.868000	1,068,680.00	59,438.89	0.14
86184WAA4	STONEMOR INC SR SECURED 144A 05/29 8.5				8.500000	15 May 2029		
		1,500,000.000	Local 100.407107	1,506,106.60	103.250000	1,548,750.00	42,643.40	0.22
			Base 100.407107	1,506,106.60	103.250000	1,548,750.00	42,643.40	0.20
86315WAE8	STRATUS CLO STRAS 2021 3A C 144A				2.273750	29 Dec 2029		
		2,000,000.000	Local 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.29
Original Face:		2,000,000.000	Base 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.26
86358EKJ4	STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8				1.301880	25 Aug 2034		
		290,000.000	Local 100.249190	290,722.65	100.252110	290,731.12	8.47	0.04
Original Face:		290,000.000	Base 100.249190	290,722.65	100.252110	290,731.12	8.47	0.04

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86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				0.822750	25 Sep 2035			
		176,712.380	Local	94.864627	167,637.54	99.823030	176,399.65	8,762.11	0.03
Original Face:		620,000.000	Base	94.864627	167,637.54	99.823030	176,399.65	8,762.11	0.02
864486AL9	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 06/31 5				5.000000	01 Jun 2031			
		360,000.000	Local	100.000000	360,000.00	101.125003	364,050.01	4,050.01	0.05
			Base	100.000000	360,000.00	101.125003	364,050.01	4,050.01	0.05
86745GAF0	SUNNOVA ENERGY CORP COMPANY GUAR 144A 09/26 5.875				5.875000	01 Sep 2026			
		690,000.000	Local	99.923488	689,472.07	101.999999	703,799.99	14,327.92	0.10
			Base	99.923488	689,472.07	101.999999	703,799.99	14,327.92	0.09
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A				4.870000	20 Jul 2048			
		797,163.000	Local	100.592353	801,885.02	106.021330	845,162.81	43,277.79	0.12
Original Face:		900,000.000	Base	100.592353	801,885.02	106.021330	845,162.81	43,277.79	0.11
86765BAQ2	ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35				5.350000	15 May 2045			
		440,000.000	Local	115.902311	509,970.17	115.163930	506,721.29	-3,248.88	0.07
			Base	115.902311	509,970.17	115.163930	506,721.29	-3,248.88	0.07
86772FAA9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A				3.610000	01 Feb 2055			
		483,741.840	Local	99.954656	483,522.49	104.662930	506,298.38	22,775.89	0.07
Original Face:		510,000.000	Base	99.954656	483,522.49	104.662930	506,298.38	22,775.89	0.07
86875TAB3	SURF HOLDINGS, LLC USD TERM LOAN					05 Mar 2027			
		375,251.740	Local	100.579491	377,426.29	99.125000	371,968.29	-5,458.00	0.05
			Base	100.579491	377,426.29	99.125000	371,968.29	-5,458.00	0.05
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6				6.000000	15 Jan 2029			
		1,010,000.000	Local	102.384656	1,034,085.03	115.751000	1,169,085.10	135,000.07	0.17
			Base	102.384656	1,034,085.03	115.751000	1,169,085.10	135,000.07	0.15
86964WAK8	SUZANO AUSTRIA G COMPANY GUAR 01/32 3.125				3.125000	15 Jan 2032			
		1,900,000.000	Local	98.546055	1,872,375.05	96.751000	1,838,269.00	-34,106.05	0.26
			Base	98.546055	1,872,375.05	96.751000	1,838,269.00	-34,106.05	0.24
87105NAA8	SWITCH LTD COMPANY GUAR 144A 09/28 3.75				3.750000	15 Sep 2028			
		710,000.000	Local	100.470927	713,343.58	100.750000	715,325.00	1,981.42	0.10
			Base	100.470927	713,343.58	100.750000	715,325.00	1,981.42	0.09

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A					1.082250	16 Apr 2031		
	500,000.000	Local		99.183116	495,915.58	100.009800	500,049.00	4,133.42	0.07
Original Face:	500,000.000	Base		99.183116	495,915.58	100.009800	500,049.00	4,133.42	0.06
87190HAC3	SYMPLR SOFTWARE INC 2020 TERM LOAN						22 Dec 2027		
	575,650.000	Local		98.683198	568,069.83	100.100000	576,225.65	8,155.82	0.08
		Base		98.683198	568,069.83	100.100000	576,225.65	8,155.82	0.07
87229WAW1	TCI SYMPHONY CLO TSYP 2016 1A DR2 144A					3.217500	13 Oct 2032		
	840,000.000	Local		100.000000	840,000.00	99.791600	838,249.44	-1,750.56	0.12
Original Face:	840,000.000	Base		100.000000	840,000.00	99.791600	838,249.44	-1,750.56	0.11
87249TAJ3	TICP CLO LTD TICP 2018 IIA C 144A					3.081500	20 Apr 2028		
	900,000.000	Local		100.018090	900,162.81	99.948600	899,537.40	-625.41	0.13
Original Face:	900,000.000	Base		100.018090	900,162.81	99.948600	899,537.40	-625.41	0.12
87256FAH7	TKC HOLDINGS INC 2021 TERM LOAN						15 May 2028		
	1,427,314.280	Local		98.141411	1,400,786.37	100.208300	1,430,287.38	29,501.01	0.21
		Base		98.141411	1,400,786.37	100.208300	1,430,287.38	29,501.01	0.18
87256YAA1	TKC HOLDINGS INC SR UNSECURED 144A 05/29 10.5					10.500000	15 May 2029		
	540,000.000	Local		108.471335	585,745.21	108.000000	583,200.00	-2,545.21	0.08
		Base		108.471335	585,745.21	108.000000	583,200.00	-2,545.21	0.07
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	105.250001	147,350.00	7,350.00	0.02
		Base		100.000000	140,000.00	105.250001	147,350.00	7,350.00	0.02
87264ABW4	T MOBILE USA INC COMPANY GUAR 04/31 3.5					3.500000	15 Apr 2031		
	1,220,000.000	Local		104.673020	1,277,010.84	104.000000	1,268,800.00	-8,210.84	0.18
		Base		104.673020	1,277,010.84	104.000000	1,268,800.00	-8,210.84	0.16
87276VAJ4	TPG REAL ESTATE FINANCE TRTX 2019 FL3 D 144A					2.614480	15 Oct 2034		
	500,000.000	Local		98.344698	491,723.49	99.062500	495,312.50	3,589.01	0.07
Original Face:	500,000.000	Base		98.344698	491,723.49	99.062500	495,312.50	3,589.01	0.06
87422VAF5	TALEN ENERGY SUPPLY LLC SR SECURED 144A 05/27 7.25					7.250000	15 May 2027		
	260,000.000	Local		91.665258	238,329.67	88.500000	230,100.00	-8,229.67	0.03
		Base		91.665258	238,329.67	88.500000	230,100.00	-8,229.67	0.03

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87422VAG3	TALLEN ENERGY SUPPLY LLC SR SECURED 144A 01/28 6.625					6.625000	15 Jan 2028		
	580,000.000	Local		96.757307	561,192.38	87.750000	508,950.00	-52,242.38	0.07
		Base		96.757307	561,192.38	87.750000	508,950.00	-52,242.38	0.07
87470LAJ0	TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6					6.000000	31 Dec 2030		
	620,000.000	Local		101.666777	630,334.02	100.207000	621,283.40	-9,050.62	0.09
		Base		101.666777	630,334.02	100.207000	621,283.40	-9,050.62	0.08
87612BBQ4	TARGA RESOURCES PARTNERS COMPANY GUAR 03/30 5.5					5.500000	01 Mar 2030		
	270,000.000	Local		108.899448	294,028.51	109.250000	294,975.00	946.49	0.04
		Base		108.899448	294,028.51	109.250000	294,975.00	946.49	0.04
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	470,000.000	Local		120.576253	566,708.39	128.204976	602,563.39	35,855.00	0.09
		Base		120.576253	566,708.39	128.204976	602,563.39	35,855.00	0.08
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4					5.400000	01 Feb 2043		
	290,000.000	Local		96.599010	280,137.13	122.257795	354,547.61	74,410.48	0.05
		Base		96.599010	280,137.13	122.257795	354,547.61	74,410.48	0.05
88033GDG2	TENET HEALTHCARE CORP SR SECURED 144A 06/28 4.625					4.625000	15 Jun 2028		
	400,000.000	Local		101.666785	406,667.14	102.750000	411,000.00	4,332.86	0.06
		Base		101.666785	406,667.14	102.750000	411,000.00	4,332.86	0.05
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375000	15 Apr 2027		
	430,000.000	Local		113.685398	488,847.21	111.202000	478,168.60	-10,678.61	0.07
		Base		113.685398	488,847.21	111.202000	478,168.60	-10,678.61	0.06
88145LAE4	TERRIER MEDIA BUYER INC 2021 TERM LOAN						17 Dec 2026		
	744,851.420	Local		99.575820	741,691.91	99.475000	740,940.95	-750.96	0.11
		Base		99.575820	741,691.91	99.475000	740,940.95	-750.96	0.10
88163VAD1	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15					6.150000	01 Feb 2036		
	2,290,000.000	Local		109.062691	2,497,535.63	104.830000	2,400,607.00	-96,928.63	0.35
		Base		109.062691	2,497,535.63	104.830000	2,400,607.00	-96,928.63	0.31
88167AAP6	TEVA PHARMACEUTICAL INDU COMPANY GUAR 05/27 4.75					4.750000	09 May 2027		
	1,170,000.000	Local		100.000000	1,170,000.00	99.000000	1,158,300.00	-11,700.00	0.17
		Base		100.000000	1,170,000.00	99.000000	1,158,300.00	-11,700.00	0.15

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88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					2.404000	11 Nov 2034		
	850,584.270	Local		100.593356	855,631.26	98.744930	839,908.84	-15,722.42	0.12
Original Face:	1,050,000.000	Base		100.593356	855,631.26	98.744930	839,908.84	-15,722.42	0.11
88366MAC8	THERMOSTAT PURCHASER III, INC. TERM LOAN						31 Aug 2028		
	451,052.630	Local		100.234075	452,108.43	99.750000	449,925.00	-2,183.43	0.06
		Base		100.234075	452,108.43	99.750000	449,925.00	-2,183.43	0.06
88366MAD6	THERMOSTAT PURCHASER III INC DELAYED DRAW TERM LOAN						31 Aug 2028		
	78,947.370	Local		100.245543	79,141.22	99.750000	78,750.00	-391.22	0.01
		Base		100.245543	79,141.22	99.750000	78,750.00	-391.22	0.01
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	500,000.000	Local		126.139406	630,697.03	125.088467	625,442.34	-5,254.69	0.09
		Base		126.139406	630,697.03	125.088467	625,442.34	-5,254.69	0.08
89055FAB9	TOPBUILD CORP COMPANY GUAR 144A 03/29 3.625					3.625000	15 Mar 2029		
	760,000.000	Local		99.809247	758,550.28	100.750000	765,700.00	7,149.72	0.11
		Base		99.809247	758,550.28	100.750000	765,700.00	7,149.72	0.10
89158DAB0	TOTAL PRODUCE USA HOLDINGS INC 2021 TERM LOAN B						03 Aug 2028		
	550,000.000	Local		99.875000	549,312.50	99.562500	547,593.75	-1,718.75	0.08
		Base		99.875000	549,312.50	99.562500	547,593.75	-1,718.75	0.07
89177HAD4	TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 M2 144A					2.001880	25 May 2058		
	280,000.000	Local		103.291454	289,216.07	103.296090	289,229.05	12.98	0.04
Original Face:	280,000.000	Base		103.291454	289,216.07	103.296090	289,229.05	12.98	0.04
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
	1,710,000.000	Local		108.618861	1,857,382.53	115.400000	1,973,340.00	115,957.47	0.28
		Base		108.618861	1,857,382.53	115.400000	1,973,340.00	115,957.47	0.25
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25					3.250000	15 May 2030		
	170,000.000	Local		106.326947	180,755.81	105.506150	179,360.46	-1,395.35	0.03
		Base		106.326947	180,755.81	105.506150	179,360.46	-1,395.35	0.02
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25					6.250000	15 Mar 2026		
	350,000.000	Local		102.021874	357,076.56	103.937500	363,781.25	6,704.69	0.05
		Base		102.021874	357,076.56	103.937500	363,781.25	6,704.69	0.05

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893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8				8.000000	15 Dec 2025		
		750,000.000	Local 104.012551	780,094.13	105.500000	791,250.00	11,155.87	0.11
			Base 104.012551	780,094.13	105.500000	791,250.00	11,155.87	0.10
893647BL0	TRANSDIGM INC COMPANY GUAR 11/27 5.5				5.500000	15 Nov 2027		
		430,000.000	Local 103.176391	443,658.48	103.000000	442,900.00	-758.48	0.06
			Base 103.176391	443,658.48	103.000000	442,900.00	-758.48	0.06
89364MBR4	TRANSDIGM INC 2020 TERM LOAN F					09 Dec 2025		
		1,979,898.480	Local 98.981448	1,959,732.18	98.545500	1,951,100.86	-8,631.32	0.28
			Base 98.981448	1,959,732.18	98.545500	1,951,100.86	-8,631.32	0.25
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75				6.750000	02 May 2025		
		1,130,000.000	Local 94.167266	1,064,090.11	91.751000	1,036,786.30	-27,303.81	0.15
			Base 94.167266	1,064,090.11	91.751000	1,036,786.30	-27,303.81	0.13
89473LAP9	TREMAN PARK CLO LTD TRMPK 2015 1A DRR 144A				2.781500	20 Oct 2028		
		250,000.000	Local 99.192804	247,982.01	100.040900	250,102.25	2,120.24	0.04
Original Face:		250,000.000	Base 99.192804	247,982.01	100.040900	250,102.25	2,120.24	0.03
89656YAB1	TRINITY RAIL LEASING L.P. TRL 2020 2A A2 144A				2.560000	19 Nov 2050		
		730,000.000	Local 100.218127	731,592.33	101.373390	740,025.75	8,433.42	0.11
Original Face:		730,000.000	Base 100.218127	731,592.33	101.373390	740,025.75	8,433.42	0.10
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN					31 Mar 2028		
		1,980,495.690	Local 99.744547	1,975,436.46	98.796900	1,956,668.35	-18,768.11	0.28
			Base 99.744547	1,975,436.46	98.796900	1,956,668.35	-18,768.11	0.25
89680EAA7	TRITON WATER HOLDINGS IN SR UNSECURED 144A 04/29 6.25				6.250000	01 Apr 2029		
		820,000.000	Local 100.266591	822,186.05	95.910000	786,462.00	-35,724.05	0.11
			Base 100.266591	822,186.05	95.910000	786,462.00	-35,724.05	0.10
89787RAK8	TRUGREEN LIMITED PARTNERSHIP 2020 2ND LIEN TERM LOAN					02 Nov 2028		
		240,000.000	Local 98.202650	235,686.36	100.500000	241,200.00	5,513.64	0.03
			Base 98.202650	235,686.36	100.500000	241,200.00	5,513.64	0.03
90011QAC4	TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 02/25 6.875				6.875000	28 Feb 2025		
		990,000.000	Local 107.308856	1,062,357.67	101.228000	1,002,157.20	-60,200.47	0.14
			Base 107.308856	1,062,357.67	101.228000	1,002,157.20	-60,200.47	0.13

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90187LAN9	PARK AVENUE TRUST PRKAV 2017 245P E 144A					3.657400	05 Jun 2037		
	1,130,000.000	Local		102.308618	1,156,087.38	94.463330	1,067,435.63	-88,651.75	0.15
Original Face:	1,130,000.000	Base		102.308618	1,156,087.38	94.463330	1,067,435.63	-88,651.75	0.14
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B						29 Apr 2026		
	871,166.580	Local		99.090404	863,242.48	99.583300	867,536.43	4,293.95	0.13
		Base		99.090404	863,242.48	99.583300	867,536.43	4,293.95	0.11
90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B						26 Jun 2026		
	1,976,842.830	Local		100.022135	1,977,280.41	97.041700	1,918,361.89	-58,918.52	0.28
		Base		100.022135	1,977,280.41	97.041700	1,918,361.89	-58,918.52	0.25
90351HAD0	US FOODS INC 2019 TERM LOAN B						13 Sep 2026		
	1,132,120.980	Local		95.410025	1,080,156.91	98.828100	1,118,853.65	38,696.74	0.16
		Base		95.410025	1,080,156.91	98.828100	1,118,853.65	38,696.74	0.14
90351HAE8	US FOODS INC 2021 TERM LOAN B						17 Nov 2028		
	1,230,000.000	Local		99.875000	1,228,462.50	99.833300	1,227,949.59	-512.91	0.18
		Base		99.875000	1,228,462.50	99.833300	1,227,949.59	-512.91	0.16
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	760,000.000	Local		101.390334	770,566.54	107.825000	819,470.00	48,903.46	0.12
		Base		101.390334	770,566.54	107.825000	819,470.00	48,903.46	0.11
90355HAB0	UST HOLDINGS LTD TERM LOAN						20 Nov 2028		
	840,000.000	Local		99.505158	835,843.33	99.500000	835,800.00	-43.33	0.12
		Base		99.505158	835,843.33	99.500000	835,800.00	-43.33	0.11
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
	340,000.000	Local		100.000000	340,000.00	119.958459	407,858.76	67,858.76	0.06
		Base		100.000000	340,000.00	119.958459	407,858.76	67,858.76	0.05
904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR					5.459000	30 Jun 2035		
	830,000.000	Local		100.293080	832,432.56	109.055130	905,157.58	72,725.02	0.13
		Base		100.293080	832,432.56	109.055130	905,157.58	72,725.02	0.12
90915UAA6	UNIQUIFY INC SR SECURED 144A 06/24 6					6.000000	15 Jun 2024		
	240,000.000	Local		100.000000	240,000.00	100.403000	240,967.20	967.20	0.03
		Base		100.000000	240,000.00	100.403000	240,967.20	967.20	0.03

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90932LAG2	UNITED AIRLINES INC SR SECURED 144A 04/26 4.375					4.375000	15 Apr 2026		
	150,000.000	Local		101.367247	152,050.87	104.273500	156,410.25	4,359.38	0.02
		Base		101.367247	152,050.87	104.273500	156,410.25	4,359.38	0.02
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625					4.625000	15 Apr 2029		
	240,000.000	Local		102.578142	246,187.54	103.125000	247,500.00	1,312.46	0.04
		Base		102.578142	246,187.54	103.125000	247,500.00	1,312.46	0.03
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B						21 Apr 2028		
	1,037,162.500	Local		99.541154	1,032,403.52	100.097200	1,038,170.62	5,767.10	0.15
		Base		99.541154	1,032,403.52	100.097200	1,038,170.62	5,767.10	0.13
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875					4.875000	15 Jul 2027		
	98,780.000	Local		100.000000	98,780.00	104.121290	102,851.01	4,071.01	0.01
	Original Face: 110,000.000	Base		100.000000	98,780.00	104.121290	102,851.01	4,071.01	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	2,530,000.000	Local		103.486178	2,618,200.30	108.876000	2,754,562.80	136,362.50	0.40
		Base		103.486178	2,618,200.30	108.876000	2,754,562.80	136,362.50	0.35
91087BAM2	UNITED MEXICAN STATES SR UNSECURED 05/31 2.659					2.659000	24 May 2031		
	270,000.000	Local		98.095248	264,857.17	97.501000	263,252.70	-1,604.47	0.04
		Base		98.095248	264,857.17	97.501000	263,252.70	-1,604.47	0.03
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	1,000,000.000	Local		95.847135	958,471.35	105.087501	1,050,875.01	92,403.66	0.15
		Base		95.847135	958,471.35	105.087501	1,050,875.01	92,403.66	0.14
912810TC2	US TREASURY N/B 11/41 2					2.000000	15 Nov 2041		
	150,000.000	Local		100.852447	151,278.67	101.468750	152,203.13	924.46	0.02
		Base		100.852447	151,278.67	101.468750	152,203.13	924.46	0.02
91282CDK4	US TREASURY N/B 11/26 1.25					1.250000	30 Nov 2026		
	5,000,000.000	Local		100.317718	5,015,885.88	100.000000	5,000,000.00	-15,885.88	0.72
		Base		100.317718	5,015,885.88	100.000000	5,000,000.00	-15,885.88	0.64
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
	2,450,000.000	Local		99.730436	2,443,395.67	99.628906	2,440,908.20	-2,487.47	0.35
		Base		99.730436	2,443,395.67	99.628906	2,440,908.20	-2,487.47	0.31

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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
914906AT9	UNIVISION COMMUNICATIONS SR SECURED 144A 05/25 9.5				9.500000	01 May 2025		
		1,160,000.000	Local 102.650067	1,190,740.78	106.875000	1,239,750.00	49,009.22	0.18
			Base 102.650067	1,190,740.78	106.875000	1,239,750.00	49,009.22	0.16
914908BC1	UNIVISION COMMUNICATIONS INC TERM LOAN					15 Mar 2026		
		477,109.840	Local 97.688063	466,079.36	100.062500	477,408.03	11,328.67	0.07
			Base 97.688063	466,079.36	100.062500	477,408.03	11,328.67	0.06
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B					01 Mar 2026		
		470,349.680	Local 99.079385	466,019.57	99.718800	469,027.06	3,007.49	0.07
			Base 99.079385	466,019.57	99.718800	469,027.06	3,007.49	0.06
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5				5.000000	15 Feb 2028		
		990,000.000	Local 89.460828	885,662.20	99.000000	980,100.00	94,437.80	0.14
			Base 89.460828	885,662.20	99.000000	980,100.00	94,437.80	0.13
918367AA1	VTR COMUNICACIONES SPA SR SECURED 144A 01/28 5.125				5.125000	15 Jan 2028		
		1,424,000.000	Local 103.805232	1,478,186.51	102.000000	1,452,480.00	-25,706.51	0.21
			Base 103.805232	1,478,186.51	102.000000	1,452,480.00	-25,706.51	0.19
91838LAE0	VT TOPCO, INC. 2021 2ND LIEN TERM LOAN					31 Jul 2026		
		580,000.000	Local 99.299564	575,937.47	99.750000	578,550.00	2,612.53	0.08
			Base 99.299564	575,937.47	99.750000	578,550.00	2,612.53	0.07
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875				6.875000	10 Nov 2039		
		780,000.000	Local 120.948283	943,396.61	134.251000	1,047,157.80	103,761.19	0.15
			Base 120.948283	943,396.61	134.251000	1,047,157.80	103,761.19	0.13
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25				6.250000	10 Aug 2026		
		850,000.000	Local 110.369880	938,143.98	115.751000	983,883.50	45,739.52	0.14
			Base 110.369880	938,143.98	115.751000	983,883.50	45,739.52	0.13
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5				8.500000	31 Jan 2027		
		1,920,000.000	Local 103.794957	1,992,863.18	105.000000	2,016,000.00	23,136.82	0.29
			Base 103.794957	1,992,863.18	105.000000	2,016,000.00	23,136.82	0.26
92240MBJ6	VECTOR GROUP LTD COMPANY GUAR 144A 11/26 10.5				10.500000	01 Nov 2026		
		530,000.000	Local 103.997711	551,187.87	103.625000	549,212.50	-1,975.37	0.08
			Base 103.997711	551,187.87	103.625000	549,212.50	-1,975.37	0.07

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



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	Units								
92328MAB9	VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/31 4.125					4.125000	15 Aug 2031		
	670,000.000	Local	101.844825	682,360.33	106.000000	710,200.00		27,839.67	0.10
		Base	101.844825	682,360.33	106.000000	710,200.00		27,839.67	0.09
92328MAC7	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875					3.875000	01 Nov 2033		
	750,000.000	Local	100.000000	750,000.00	105.020000	787,650.00		37,650.00	0.11
		Base	100.000000	750,000.00	105.020000	787,650.00		37,650.00	0.10
92331MAD0	VENTURE CDO LTD VENTR 2017 26A D 144A					4.381500	20 Jan 2029		
	1,250,000.000	Local	99.858926	1,248,236.58	98.933500	1,236,668.75		-11,567.83	0.18
Original Face:	1,250,000.000	Base	99.858926	1,248,236.58	98.933500	1,236,668.75		-11,567.83	0.16
92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A					1.161500	20 Apr 2031		
	560,000.000	Local	99.006880	554,438.53	100.011500	560,064.40		5,625.87	0.08
Original Face:	560,000.000	Base	99.006880	554,438.53	100.011500	560,064.40		5,625.87	0.07
92342NAH6	VERICAST CORP/HARLAND SECURED 144A 10/27 13					13.000000	15 Oct 2027		
	340,000.000	Local	102.153159	347,320.74	123.250000	419,050.00		71,729.26	0.06
		Base	102.153159	347,320.74	123.250000	419,050.00		71,729.26	0.05
92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55					3.550000	22 Mar 2051		
	1,030,000.000	Local	106.474510	1,096,687.45	108.092853	1,113,356.39		16,668.94	0.16
		Base	106.474510	1,096,687.45	108.092853	1,113,356.39		16,668.94	0.14
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7					3.700000	22 Mar 2061		
	430,000.000	Local	98.997695	425,690.09	108.895410	468,250.26		42,560.17	0.07
		Base	98.997695	425,690.09	108.895410	468,250.26		42,560.17	0.06
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
	390,000.000	Local	99.943603	389,780.05	104.983161	409,434.33		19,654.28	0.06
		Base	99.943603	389,780.05	104.983161	409,434.33		19,654.28	0.05
92348BAA1	VERICAST CORP SR SECURED 144A 09/26 11					11.000000	15 Sep 2026		
	400,000.000	Local	100.000000	400,000.00	105.750000	423,000.00		23,000.00	0.06
		Base	100.000000	400,000.00	105.750000	423,000.00		23,000.00	0.05
92531HAD9	VERSCEND HOLDING CORP 2021 TERM LOAN B						27 Aug 2025		
	1,977,335.530	Local	100.420303	1,985,646.34	99.875000	1,974,863.86		-10,782.48	0.28
		Base	100.420303	1,985,646.34	99.875000	1,974,863.86		-10,782.48	0.25

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92532MAE5	VERTEX AEROSPACE SERVICES CORP 2021 FIRST LIEN TERM LOAN					06 Dec 2028		
		1,910,000.000	Local 99.500000	1,900,450.00	99.750000	1,905,225.00	4,775.00	0.27
			Base 99.500000	1,900,450.00	99.750000	1,905,225.00	4,775.00	0.24
92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125				4.125000	15 Nov 2028		
		1,080,000.000	Local 100.000000	1,080,000.00	101.000000	1,090,800.00	10,800.00	0.16
			Base 100.000000	1,080,000.00	101.000000	1,090,800.00	10,800.00	0.14
925550AF2	VIAVI SOLUTIONS INC COMPANY GUAR 144A 10/29 3.75				3.750000	01 Oct 2029		
		100,000.000	Local 100.000000	100,000.00	99.995000	99,995.00	-5.00	0.01
			Base 100.000000	100,000.00	99.995000	99,995.00	-5.00	0.01
92558BAG3	VIBRANT CLO LTD VIBR 2017 7A C 144A				3.731500	15 Sep 2030		
		1,000,000.000	Local 99.284868	992,848.68	98.388700	983,887.00	-8,961.68	0.14
Original Face:		1,000,000.000	Base 99.284868	992,848.68	98.388700	983,887.00	-8,961.68	0.13
92676XAF4	VIKING CRUISES LTD SR UNSECURED 144A 02/29 7				7.000000	15 Feb 2029		
		230,000.000	Local 102.006209	234,614.28	100.289000	230,664.70	-3,949.58	0.03
			Base 102.006209	234,614.28	100.289000	230,664.70	-3,949.58	0.03
92763MAA3	VIPER ENERGY PARTNERS LP COMPANY GUAR 144A 11/27 5.375				5.375000	01 Nov 2027		
		1,680,000.000	Local 104.005840	1,747,298.12	103.250000	1,734,600.00	-12,698.12	0.25
			Base 104.005840	1,747,298.12	103.250000	1,734,600.00	-12,698.12	0.22
92770HAD9	VIRGIN PULSE INC 2021 TERM LOAN					06 Apr 2028		
		1,985,025.000	Local 99.555825	1,976,208.02	98.625000	1,957,730.91	-18,477.11	0.28
			Base 99.555825	1,976,208.02	98.625000	1,957,730.91	-18,477.11	0.25
92840JAA7	VISTAJET MALTA/XO MGMT SR UNSECURED 144A 06/24 10.5				10.500000	01 Jun 2024		
		530,000.000	Local 105.953515	561,553.63	107.000000	567,100.00	5,546.37	0.08
			Base 105.953515	561,553.63	107.000000	567,100.00	5,546.37	0.07
92858RAB6	VMED O2 UK FINAN SR SECURED 144A 07/31 4.75				4.750000	15 Jul 2031		
		1,400,000.000	Local 100.826486	1,411,570.81	101.250000	1,417,500.00	5,929.19	0.20
			Base 100.826486	1,411,570.81	101.250000	1,417,500.00	5,929.19	0.18
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C				4.513000	15 May 2047		
		400,000.000	Local 99.986968	399,947.87	94.959830	379,839.32	-20,108.55	0.05
Original Face:		400,000.000	Base 99.986968	399,947.87	94.959830	379,839.32	-20,108.55	0.05

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92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C				3.758360	15 Sep 2057			
		900,000.000	Local	96.675053	870,075.48	102.089350	918,804.15	48,728.67	0.13
Original Face:		900,000.000	Base	96.675053	870,075.48	102.089350	918,804.15	48,728.67	0.12
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A				3.672250	17 Apr 2030			
		600,000.000	Local	100.000000	600,000.00	95.518100	573,108.60	-26,891.40	0.08
Original Face:		600,000.000	Base	100.000000	600,000.00	95.518100	573,108.60	-26,891.40	0.07
92915QAW3	VOYA CLO LTD VOYA 2017 3A A2AR 144A				1.681500	20 Apr 2034			
		650,000.000	Local	100.000000	650,000.00	100.084000	650,546.00	546.00	0.09
Original Face:		650,000.000	Base	100.000000	650,000.00	100.084000	650,546.00	546.00	0.08
92937JAM5	WP CPP HLDGS LLC TERM LOAN B 1					30 Apr 2025			
		1,083,502.790	Local	92.876097	1,006,315.10	95.687500	1,036,776.73	30,461.63	0.15
			Base	92.876097	1,006,315.10	95.687500	1,036,776.73	30,461.63	0.13
93065PAG6	WAIKIKI BEACH HOTEL TRUST WBHT 2019 WBM D 144A				2.140000	15 Dec 2033			
		450,000.000	Local	98.759391	444,417.26	98.992120	445,464.54	1,047.28	0.06
Original Face:		450,000.000	Base	98.759391	444,417.26	98.992120	445,464.54	1,047.28	0.06
936RLKII5	RACKSPACE TECHNOLOGY GLOBAL 2021 TERM LOAN					15 Feb 2028			
		1,339,875.000	Local	99.555995	1,333,925.89	99.175000	1,328,821.03	-5,104.86	0.19
			Base	99.555995	1,333,925.89	99.175000	1,328,821.03	-5,104.86	0.17
937IACII4	ARCTIC CANADIAN DIAMOND CO LTD 2ND LIEN PIK TERM LOAN					31 Dec 2027			
		1,063,922.430	Local	100.000000	1,063,922.43	98.600000	1,049,027.52	-14,894.91	0.15
			Base	100.000000	1,063,922.43	98.600000	1,049,027.52	-14,894.91	0.13
938DOJII4	INEOS STYROLUTION US HOLDG LLC 2021 USD TERM LOAN B					29 Jan 2026			
		477,600.000	Local	99.580345	475,595.73	99.750000	476,406.00	810.27	0.07
			Base	99.580345	475,595.73	99.750000	476,406.00	810.27	0.06
938QDSII7	WESTERN DENTAL SERVICES INC 2021 DDTL					18 Aug 2028			
		190,000.000	Local	100.000000	190,000.00	99.916700	189,841.73	-158.27	0.03
			Base	100.000000	190,000.00	99.916700	189,841.73	-158.27	0.02
938VEYII2	TUTOR PERINI CORPORATION TERM LOAN B					13 Aug 2027			
		493,750.000	Local	98.359725	485,651.14	99.916700	493,338.71	7,687.57	0.07
			Base	98.359725	485,651.14	99.916700	493,338.71	7,687.57	0.06

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941CZWII0	ABG INTER HLDNGS 2 LLC 2021 DELAYED DRAW TERM LOAN B					08 Dec 2028			
		898,208.960	Local 99.250000	891,472.39	99.500000	893,717.92	2,245.53		0.13
			Base 99.250000	891,472.39	99.500000	893,717.92	2,245.53		0.11
941DMMII4	KNIGHT HEALTH HOLDINGS LLC TERM LOAN B					23 Dec 2028			
		1,230,000.000	Local 93.000000	1,143,900.00	93.500000	1,150,050.00	6,150.00		0.17
			Base 93.000000	1,143,900.00	93.500000	1,150,050.00	6,150.00		0.15
941WBMII4	API GROUP DE INC 2021 INCREMENTAL TERM LOAN B					07 Oct 2028			
		1,990,000.000	Local 99.858040	1,987,175.00	99.900000	1,988,010.00	835.00		0.29
			Base 99.858040	1,987,175.00	99.900000	1,988,010.00	835.00		0.26
941XYHII8	EYECARE PARNERS LLC 2021 DELAYED DRAW TERM LOAN					15 Nov 2028			
		160,000.000	Local 100.000000	160,000.00	99.520800	159,233.28	-766.72		0.02
			Base 100.000000	160,000.00	99.520800	159,233.28	-766.72		0.02
941XYJII4	EYECARE PARNERS LLC 2021 INCREMENTAL TERM LOAN					15 Nov 2028			
		650,000.000	Local 99.753940	648,400.61	99.520800	646,885.20	-1,515.41		0.09
			Base 99.753940	648,400.61	99.520800	646,885.20	-1,515.41		0.08
941XYKII1	EYECARE PARNERS LLC 2021 2ND LEIN TERM LOAN					15 Nov 2029			
		730,000.000	Local 99.505600	726,390.88	100.000000	730,000.00	3,609.12		0.11
			Base 99.505600	726,390.88	100.000000	730,000.00	3,609.12		0.09
941YZNII2	WP CPP HOLDINGS LLC 2019 2ND LIEN INCREMENTAL TL					30 Apr 2026			
		620,000.000	Local 98.302944	609,478.25	97.312500	603,337.50	-6,140.75		0.09
			Base 98.302944	609,478.25	97.312500	603,337.50	-6,140.75		0.08
942JDZII1	PETCO HEALTH AND WELLNESS CO. 2021 TERM LOAN B					03 Mar 2028			
		684,825.000	Local 99.772374	683,266.16	99.812500	683,540.95	274.79		0.10
			Base 99.772374	683,266.16	99.812500	683,540.95	274.79		0.09
942JECII1	DCERT BUYER INC 2021 2ND LIEN TERM LOAN					19 Feb 2029			
		1,130,000.000	Local 99.770152	1,127,402.72	100.000000	1,130,000.00	2,597.28		0.16
			Base 99.770152	1,127,402.72	100.000000	1,130,000.00	2,597.28		0.15
942NXXII5	VIRGIN PULSE INC 2021 2ND LIEN TERM LOAN					06 Apr 2029			
		540,000.000	Local 99.631743	538,011.41	98.750000	533,250.00	-4,761.41		0.08
			Base 99.631743	538,011.41	98.750000	533,250.00	-4,761.41		0.07

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942PYJII0	ONE CALL CORPORATION 2021 TERM LOAN						22 Apr 2027		
	1,333,300.000	Local		98.217420	1,309,532.86	99.916700	1,332,189.36	22,656.50	0.19
		Base		98.217420	1,309,532.86	99.916700	1,332,189.36	22,656.50	0.17
942UDYII9	ACADEMY LTD 2021 TERM LOAN						05 Nov 2027		
	751,818.750	Local		99.081674	744,914.60	100.208300	753,384.79	8,470.19	0.11
		Base		99.081674	744,914.60	100.208300	753,384.79	8,470.19	0.10
943BVSII3	JUMP FINANCIAL LLC TERM LOAN B						02 Aug 2028		
	2,812,950.000	Local		98.570274	2,772,732.51	99.250000	2,791,852.88	19,120.37	0.40
		Base		98.570274	2,772,732.51	99.250000	2,791,852.88	19,120.37	0.36
943CUNII3	WESTERN DENTAL SERVICES INC 2021 TERM LOAN B						18 Aug 2028		
	1,900,000.000	Local		99.519971	1,890,879.45	99.916700	1,898,417.30	7,537.85	0.27
		Base		99.519971	1,890,879.45	99.916700	1,898,417.30	7,537.85	0.24
943DBGII7	LRS HOLDINGS LLC TERM LOAN B						13 Aug 2028		
	1,140,000.000	Local		99.614278	1,135,602.77	99.687500	1,136,437.50	834.73	0.16
		Base		99.614278	1,135,602.77	99.687500	1,136,437.50	834.73	0.15
943JTYII6	PACIFIC BELLS LLC DELAYED DRAW TERM LOAN						13 Oct 2028		
	6,391.750	Local		99.009192	6,328.42	99.250000	6,343.81	15.39	0.00
		Base		99.009192	6,328.42	99.250000	6,343.81	15.39	0.00
943NDGII3	ABG INTERMEDIATE HOLDING 2 LLC 2021 TERM LOAN B1						21 Dec 2028		
	140,895.520	Local		99.249997	139,838.80	99.500000	140,191.04	352.24	0.02
		Base		99.249997	139,838.80	99.500000	140,191.04	352.24	0.02
943ZNIJ9	PECF USS INT HOLDING III CORP TERM LOAN B						15 Dec 2028		
	1,030,000.000	Local		100.191748	1,031,975.00	100.050000	1,030,515.00	-1,460.00	0.15
		Base		100.191748	1,031,975.00	100.050000	1,030,515.00	-1,460.00	0.13
943ZUXII0	WP CITYMD BIDCO LLC 2021 1ST LIEN TERM LOAN B						22 Dec 2028		
	1,984,935.650	Local		99.886474	1,982,682.24	99.800000	1,980,965.78	-1,716.46	0.29
		Base		99.886474	1,982,682.24	99.800000	1,980,965.78	-1,716.46	0.25
944WDMI9	AQGEN ASCENSUS INC 2021 1ST LIEN TERM LOAN						02 Aug 2028		
	1,270,000.000	Local		99.500000	1,263,650.00	99.475000	1,263,332.50	-317.50	0.18
		Base		99.500000	1,263,650.00	99.475000	1,263,332.50	-317.50	0.16

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
944XVYI1	LIDS TERM LOAN					01 Dec 2028			
		1,880,000.000	Local 98.006937	1,842,530.41	98.000000	1,842,400.00	-130.41	0.27	
			Base 98.006937	1,842,530.41	98.000000	1,842,400.00	-130.41	0.24	
94951MAG8	WELLFLEET CLO LTD WELF 2017 2A C 144A				3.531500	20 Oct 2029			
		850,000.000	Local 100.050628	850,430.34	100.008700	850,073.95	-356.39	0.12	
Original Face:		850,000.000	Base 100.050628	850,430.34	100.008700	850,073.95	-356.39	0.11	
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C				4.458000	15 Aug 2050			
		1,900,000.000	Local 99.272604	1,886,179.47	61.000000	1,159,000.00	-727,179.47	0.17	
Original Face:		1,900,000.000	Base 99.272604	1,886,179.47	61.000000	1,159,000.00	-727,179.47	0.15	
950590AG4	WENDY S INTERNATIONAL SR UNSECURED 12/25 7				7.000000	15 Dec 2025			
		640,000.000	Local 101.937944	652,402.84	112.375000	719,200.00	66,797.16	0.10	
			Base 101.937944	652,402.84	112.375000	719,200.00	66,797.16	0.09	
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45				5.450000	01 Apr 2044			
		1,840,000.000	Local 99.449239	1,829,865.99	119.500000	2,198,800.00	368,934.01	0.32	
			Base 99.449239	1,829,865.99	119.500000	2,198,800.00	368,934.01	0.28	
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3				5.300000	01 Mar 2048			
		830,000.000	Local 78.780904	653,881.50	120.500000	1,000,150.00	346,268.50	0.14	
			Base 78.780904	653,881.50	120.500000	1,000,150.00	346,268.50	0.13	
96244UAF4	WHATABRANDS LLC TERM LOAN B					03 Aug 2028			
		150,000.000	Local 99.524707	149,287.06	99.583300	149,374.95	87.89	0.02	
			Base 99.524707	149,287.06	99.583300	149,374.95	87.89	0.02	
96525YAJ8	WHITEHORSE LTD WITEH 2018 12A D 144A				3.773750	15 Oct 2031			
		1,000,000.000	Local 97.848140	978,481.40	97.264400	972,644.00	-5,837.40	0.14	
Original Face:		1,000,000.000	Base 97.848140	978,481.40	97.264400	972,644.00	-5,837.40	0.12	
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.750000	15 Mar 2032			
		160,000.000	Local 122.731331	196,370.13	148.232268	237,171.63	40,801.50	0.03	
			Base 122.731331	196,370.13	148.232268	237,171.63	40,801.50	0.03	
98262PAA9	WW INTERNATIONAL INC SR SECURED 144A 04/29 4.5				4.500000	15 Apr 2029			
		250,000.000	Local 101.524348	253,810.87	95.725000	239,312.50	-14,498.37	0.03	
			Base 101.524348	253,810.87	95.725000	239,312.50	-14,498.37	0.03	

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98313RAC0	WYNN MACAU LTD SR UNSECURED 144A 10/24 4.875					4.875000	01 Oct 2024		
	220,000.000	Local		97.031286	213,468.83	94.000000	206,800.00	-6,668.83	0.03
		Base		97.031286	213,468.83	94.000000	206,800.00	-6,668.83	0.03
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	340,000.000	Local		100.000000	340,000.00	90.845000	308,873.00	-31,127.00	0.04
		Base		100.000000	340,000.00	90.845000	308,873.00	-31,127.00	0.04
98313RAG1	WYNN MACAU LTD SR UNSECURED 144A 01/26 5.5					5.500000	15 Jan 2026		
	200,000.000	Local		102.016440	204,032.88	94.000000	188,000.00	-16,032.88	0.03
		Base		102.016440	204,032.88	94.000000	188,000.00	-16,032.88	0.02
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
	510,000.000	Local		100.794102	514,049.92	92.598500	472,252.35	-41,797.57	0.07
		Base		100.794102	514,049.92	92.598500	472,252.35	-41,797.57	0.06
984245AL4	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 07/25 8.5					8.500000	28 Jul 2025		
	710,000.000	Local		75.663846	537,213.31	74.751000	530,732.10	-6,481.21	0.08
		Base		75.663846	537,213.31	74.751000	530,732.10	-6,481.21	0.07
984245AU4	YPF SOCIEDAD ANONIMA SR SECURED 144A 02/26 VAR					4.000000	12 Feb 2026		
	817,830.000	Local		95.267946	779,129.84	79.770000	652,382.99	-126,746.85	0.09
	Original Face:	817,830.000	Base	95.267946	779,129.84	79.770000	652,382.99	-126,746.85	0.08
98878FAS8	Z CAPITAL CREDIT PARTNERS CLO ZCCP 2021 1A D 144A					4.349600	15 Jul 2033		
	600,000.000	Local		95.212500	571,275.00	96.835800	581,014.80	9,739.80	0.08
	Original Face:	600,000.000	Base	95.212500	571,275.00	96.835800	581,014.80	9,739.80	0.07
98879EAA9	REVOLVING SINGLE FAMILY HOME N ZILLO 2021 1 A 144A					2.252500	18 Feb 2027		
	1,250,000.000	Local		99.999954	1,249,999.42	98.472000	1,230,900.00	-19,099.42	0.18
	Original Face:	1,250,000.000	Base	99.999954	1,249,999.42	98.472000	1,230,900.00	-19,099.42	0.16
98981BAA0	ZI TECH LLC/ZI FIN CORP COMPANY GUAR 144A 02/29 3.875					3.875000	01 Feb 2029		
	650,000.000	Local		99.777880	648,556.22	99.140000	644,410.00	-4,146.22	0.09
		Base		99.777880	648,556.22	99.140000	644,410.00	-4,146.22	0.08
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75					5.750000	14 Jul 2026		
	450,000.000	Local		100.961984	454,328.93	114.001000	513,004.50	58,675.57	0.07
		Base		100.961984	454,328.93	114.001000	513,004.50	58,675.57	0.07

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ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625				4.625000	12 Nov 2023			
		250,000.000	Local	101.338444	253,346.11	105.273066	263,182.67	9,836.56	0.04
			Base	101.338444	253,346.11	105.273066	263,182.67	9,836.56	0.03
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375				4.375000	19 Jun 2024			
		400,000.000	Local	100.479680	401,918.72	106.208000	424,832.00	22,913.28	0.06
			Base	100.479680	401,918.72	106.208000	424,832.00	22,913.28	0.05
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125				8.125000	18 Jan 2026			
		10,000.000	Local	101.523200	10,152.32	92.250000	9,225.00	-927.32	0.00
		Original Face: 10,000.000	Base	101.523200	10,152.32	92.250000	9,225.00	-927.32	0.00
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.500000	22 Oct 2025			
		430,000.000	Local	99.752170	428,934.33	105.486000	453,589.80	24,655.47	0.07
			Base	99.752170	428,934.33	105.486000	453,589.80	24,655.47	0.06
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125000	21 Jul 2025			
		410,000.000	Local	99.842702	409,355.08	112.597600	461,650.16	52,295.08	0.07
			Base	99.842702	409,355.08	112.597600	461,650.16	52,295.08	0.06
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR				3.900000	01 Sep 2037			
		7,627,532.000	Local	49.765823	3,795,904.04	42.487500	3,240,747.66	-555,156.38	0.47
		Original Face: 7,627,532.000	Base	49.765823	3,795,904.04	42.487500	3,240,747.66	-555,156.38	0.42
C0102MAP0	AIR CANADA 2021 TERM LOAN B					11 Aug 2028			
		1,020,000.000	Local	99.043869	1,010,247.46	99.604200	1,015,962.84	5,715.38	0.15
			Base	99.043869	1,010,247.46	99.604200	1,015,962.84	5,715.38	0.13
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B					30 Oct 2026			
		0.000	Local	0.000000	1,121.02	0.000000	0.00	-1,121.02	0.00
			Base	0.000000	1,121.02	0.000000	0.00	-1,121.02	0.00
C4000KAD6	GARDA WORLD SECURITY CORP 2021 TERM LOAN B					30 Oct 2026			
		418,762.170	Local	99.425027	416,354.40	99.718800	417,584.61	1,230.21	0.06
			Base	99.425027	416,354.40	99.718800	417,584.61	1,230.21	0.05
C8000CAG8	CLARIOS GLOBAL LP 2021 USD TERM LOAN B					30 Apr 2026			
		504,213.990	Local	99.319874	500,784.70	99.250000	500,432.39	-352.31	0.07
			Base	99.319874	500,784.70	99.250000	500,432.39	-352.31	0.06

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G24524AV5	COUNTRY GARDEN HLDGS SR SECURED REGS 01/24 8					8.000000	27 Jan 2024		
	400,000.000	Local	100.120710	400,482.84	100.497224	401,988.90	1,506.06	0.06	
		Base	100.120710	400,482.84	100.497224	401,988.90	1,506.06	0.05	
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN						29 Jan 2027		
	374,300.000	Local	99.810326	373,590.05	98.500000	368,685.50	-4,904.55	0.05	
		Base	99.810326	373,590.05	98.500000	368,685.50	-4,904.55	0.05	
G5080AAF9	JAZZ FINANCING LUX SARL USD TERM LOAN						05 May 2028		
	1,371,578.820	Local	100.075649	1,372,616.41	100.366100	1,376,600.17	3,983.76	0.20	
		Base	100.075649	1,372,616.41	100.366100	1,376,600.17	3,983.76	0.18	
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5					5.500000	15 Feb 2024		
	210,000.000	Local	101.664529	213,495.51	107.249276	225,223.48	11,727.97	0.03	
		Base	101.664529	213,495.51	107.249276	225,223.48	11,727.97	0.03	
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375					4.375000	17 Oct 2023		
	750,000.000	Local	103.456733	775,925.50	105.525748	791,443.11	15,517.61	0.11	
		Base	103.456733	775,925.50	105.525748	791,443.11	15,517.61	0.10	
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
	1,115,495.000	Local	98.837258	1,102,524.67	98.930600	1,103,565.90	1,041.23	0.16	
		Base	98.837258	1,102,524.67	98.930600	1,103,565.90	1,041.23	0.14	
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q						31 Jan 2029		
	680,000.000	Local	98.610057	670,548.39	99.854200	679,008.56	8,460.17	0.10	
		Base	98.610057	670,548.39	99.854200	679,008.56	8,460.17	0.09	
L5000DAC1	ICON LUXEMBOURG SARL LUX TERM LOAN						03 Jul 2028		
	1,040,267.550	Local	99.936541	1,039,607.41	99.958300	1,039,833.76	226.35	0.15	
		Base	99.936541	1,039,607.41	99.958300	1,039,833.76	226.35	0.13	
L5000DAD9	ICON LUXEMBOURG SARL US TERM LOAN						03 Jul 2028		
	257,409.250	Local	99.936444	257,245.65	99.958300	257,301.91	56.26	0.04	
		Base	99.936444	257,245.65	99.958300	257,301.91	56.26	0.03	
L7555YAB2	PARTICLE INVESTMENTS SARL TERM LOAN						18 Feb 2027		
	333,266.670	Local	95.113619	316,981.99	99.500000	331,600.34	14,618.35	0.05	
		Base	95.113619	316,981.99	99.500000	331,600.34	14,618.35	0.04	

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N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75					4.750000	02 Nov 2026		
	230,000.000	Local	100.115009	230,264.52	106.828000	245,704.40	15,439.88	0.04	
		Base	100.115009	230,264.52	106.828000	245,704.40	15,439.88	0.03	
P2121YAN8	CARNIVAL CORPORATION USD TERM LOAN B						30 Jun 2025		
	106,355.430	Local	100.338732	106,715.69	98.625000	104,893.04	-1,822.65	0.02	
		Base	100.338732	106,715.69	98.625000	104,893.04	-1,822.65	0.01	
P2121YAS7	CARNIVAL CORPORATION 2021 INCREMENTAL TERM LOAN B						18 Oct 2028		
	1,310,000.000	Local	99.511699	1,303,603.26	98.750000	1,293,625.00	-9,978.26	0.19	
		Base	99.511699	1,303,603.26	98.750000	1,293,625.00	-9,978.26	0.17	
U9098VAP7	BAUSCH HEALTH AMERICAS COMPANY GUAR REGS 01/27 8.5					8.500000	31 Jan 2027		
	700,000.000	Local	106.526516	745,685.61	105.000000	735,000.00	-10,685.61	0.11	
		Base	106.526516	745,685.61	105.000000	735,000.00	-10,685.61	0.09	
V25125BD2	IVORY COAST SR UNSECURED REGS 12/32 VAR					5.750000	31 Dec 2032		
	427,014.250	Local	99.811390	426,208.86	100.278000	428,201.35	1,992.49	0.06	
Original Face:	650,000.000	Base	99.811390	426,208.86	100.278000	428,201.35	1,992.49	0.06	
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
	340,000.000	Local	99.647659	338,802.04	92.250000	313,650.00	-25,152.04	0.05	
Original Face:	340,000.000	Base	99.647659	338,802.04	92.250000	313,650.00	-25,152.04	0.04	
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
	500,000.000	Local	100.281044	501,405.22	105.486000	527,430.00	26,024.78	0.08	
		Base	100.281044	501,405.22	105.486000	527,430.00	26,024.78	0.07	
V73789AW5	IVORY COAST SR UNSECURED REGS 06/33 6.125					6.125000	15 Jun 2033		
	940,000.000	Local	102.511543	963,608.50	105.250000	989,350.00	25,741.50	0.14	
Original Face:	940,000.000	Base	102.511543	963,608.50	105.250000	989,350.00	25,741.50	0.13	
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25					5.250000	17 Jan 2042		
	3,650,000.000	Local	117.044515	4,272,124.80	125.226768	4,570,777.03	298,652.23	0.66	
		Base	117.044515	4,272,124.80	125.226768	4,570,777.03	298,652.23	0.59	
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
	790,000.000	Local	110.417024	872,294.49	112.597600	889,521.04	17,226.55	0.13	
		Base	110.417024	872,294.49	112.597600	889,521.04	17,226.55	0.11	

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US DOLLAR Total								
		577,036,492.070	Local	569,366,257.83		573,840,916.01	4,474,658.18	82.69
Original Face:		224,618,431.660	Base	569,375,847.76		573,840,916.01	4,465,068.25	73.74
FIXED INCOME Total								
		180,077,180,492.070	Base	609,505,439.19		612,362,424.82	2,856,985.63	78.69
Original Face:		224,778,431.660						

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OPTIONS PURCHASED - CALLS

US DOLLAR Exchange Rate: 1.000000

AEID93577	9WR021347 SWAPTION 220119 109 CALL					19 Jan 2022		
5,800,000.000	5,800,000.000	Local	0.430000	24,940.00	0.372186	21,586.79	-3,353.21	0.00
		Base	0.430000	24,940.00	0.372186	21,586.79	-3,353.21	0.00

US DOLLAR Total								
5,800,000.000	5,800,000.000	Local		24,940.00		21,586.79	-3,353.21	0.00
		Base		24,940.00		21,586.79	-3,353.21	0.00

OPTIONS PURCHASED - CALLS Total

5,800,000.000	5,800,000.000	Base		24,940.00		21,586.79	-3,353.21	0.00
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FUND: HBCY



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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

ADI21J8V0	S+P EMINI 3RD WK JAN22P 4200 JAN22 4200 PUT					21 Jan 2022		
2,250.000	45.000	Local	54.247556	122,057.00	4.250000	9,562.50	-112,494.50	0.00
		Base	54.247556	122,057.00	4.250000	9,562.50	-112,494.50	0.00

ADI21J9X5	S+P EMINI 3RD WK FEB22P 4200 FEB22 4200 PUT					18 Feb 2022		
2,500.000	50.000	Local	76.042000	190,105.00	17.750000	44,375.00	-145,730.00	0.01
		Base	76.042000	190,105.00	17.750000	44,375.00	-145,730.00	0.01

ADI224C88	S+P EMINI 3RD WK FEB22P 4300 FEB22 4300 PUT					18 Feb 2022		
5,750.000	115.000	Local	68.148776	391,855.46	23.500000	135,125.00	-256,730.46	0.02
		Base	68.148776	391,855.46	23.500000	135,125.00	-256,730.46	0.02

ADI22L5V7	S+P EMINI 3RD WK FEB22P 4100 FEB22 4100 PUT					18 Feb 2022		
3,300.000	66.000	Local	39.723818	131,088.60	13.750000	45,375.00	-85,713.60	0.01
		Base	39.723818	131,088.60	13.750000	45,375.00	-85,713.60	0.01

ADI22LS00	S+P500 EMINI OPTN MAR22P 4300 MAR22 4300 PUT					18 Mar 2022		
1,950.000	39.000	Local	74.042000	144,381.90	45.750000	89,212.50	-55,169.40	0.01
		Base	74.042000	144,381.90	45.750000	89,212.50	-55,169.40	0.01

AEIE10280	USRUP0147 USD P RUB C FEB22 73 PUT					16 Feb 2022		
3,150,000.000	3,150,000.000	Local	0.014848	46,771.20	0.006375	20,081.25	-26,689.95	0.00
		Base	0.014848	46,771.20	0.006375	20,081.25	-26,689.95	0.00

AEIE15065	USMXP0317 USD P MXN C FEB22 21.2392 PUT					24 Feb 2022		
450,000.000	450,000.000	Local	0.014340	6,453.00	0.036364	16,363.80	9,910.80	0.00
		Base	0.014340	6,453.00	0.036364	16,363.80	9,910.80	0.00

US DOLLAR Total								
3,615,750.000	3,600,315.000	Local		1,032,712.16		360,095.05	-672,617.11	0.05
		Base		1,032,712.16		360,095.05	-672,617.11	0.05

OPTIONS PURCHASED - PUTS Total								
3,615,750.000	3,600,315.000	Base		1,032,712.16		360,095.05	-672,617.11	0.05

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

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

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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
AEID88445	USBRC0070 USD C BRL P JAN22 6.226 CALL					26 Jan 2022			
-1,416,000.000	-1,416,000.000	Local	0.014621	-20,703.34	0.000525	-743.40	19,959.94	0.00	
		Base	0.014621	-20,703.34	0.000525	-743.40	19,959.94	0.00	
AEIE10298	USRUC0053 USD C RUB P FEB22 78 CALL					16 Feb 2022			
-3,150,000.000	-3,150,000.000	Local	0.014393	-45,337.95	0.010934	-34,442.10	10,895.85	0.00	
		Base	0.014393	-45,337.95	0.010934	-34,442.10	10,895.85	0.00	
AEIE15073	USMXC0160 USD C MXN P FEB22 22.3831 CALL					24 Feb 2022			
-450,000.000	-450,000.000	Local	0.018020	-8,109.00	0.002304	-1,036.80	7,072.20	0.00	
		Base	0.018020	-8,109.00	0.002304	-1,036.80	7,072.20	0.00	
US DOLLAR Total									
-5,016,000.000	-5,016,000.000	Local		-74,150.29		-36,222.30	37,927.99	0.01	
		Base		-74,150.29		-36,222.30	37,927.99	0.00	
OPTIONS WRITTEN - CALLS Total									
-5,016,000.000	-5,016,000.000	Base		-74,150.29		-36,222.30	37,927.99	0.00	

& 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

As of: December 31, 2021

View Date: January 3, 2022

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

ADI21J8R9	S+P EMINI 3RD WK FEB22P 4000 FEB22 4000 PUT					18 Feb 2022			
-6,150.000	-123.000	Local	38.419501	-236,279.93	10.750000		-66,112.50	170,167.43	0.01
		Base	38.419501	-236,279.93	10.750000		-66,112.50	170,167.43	0.01

ADI21J972	S+P EMINI 3RD WK JAN22P 3900 JAN22 3900 PUT					21 Jan 2022			
-2,250.000	-45.000	Local	28.458000	-64,030.50	2.200000		-4,950.00	59,080.50	0.00
		Base	28.458000	-64,030.50	2.200000		-4,950.00	59,080.50	0.00

ADI22LWS4	S+P500 EMINI OPTN MAR22P 4000 MAR22 4000 PUT					18 Mar 2022			
-1,950.000	-39.000	Local	40.458000	-78,893.10	24.250000		-47,287.50	31,605.60	0.01
		Base	40.458000	-78,893.10	24.250000		-47,287.50	31,605.60	0.01

AEID81275	USRUP0140 USD P RUB C JAN22 70.825 PUT					12 Jan 2022			
-2,220,000.000	-2,220,000.000	Local	0.006873	-15,258.06	0.000044		-97.68	15,160.38	0.00
		Base	0.006873	-15,258.06	0.000044		-97.68	15,160.38	0.00

AEID93585	9WP032288 SWAPTION 220119 106 PUT					19 Jan 2022			
-5,800,000.000	-5,800,000.000	Local	0.578000	-33,524.00	0.082018		-4,757.04	28,766.96	0.00
		Base	0.578000	-33,524.00	0.082018		-4,757.04	28,766.96	0.00

US DOLLAR Total									
-8,030,350.000	-8,020,207.000	Local		-427,985.59			-123,204.72	304,780.87	0.02
		Base		-427,985.59			-123,204.72	304,780.87	0.02

OPTIONS WRITTEN - PUTS Total

-8,030,350.000	-8,020,207.000	Base		-427,985.59			-123,204.72	304,780.87	0.02
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 5.570000

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	94.567081		2,837,012.43	-162,987.57	4.73
		Base	26.592916	797,787.48	16.977932		509,337.96	-288,449.52	0.07

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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, 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	
99S19OPJ1	OWP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-3,000,000.000	Local 100.000000	-3,000,000.00	100.000000	-3,000,000.00	0.00		5.00
			Base 26.592916	-797,787.48	17.953321	-538,599.64	259,187.84		0.07
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	94.661767	2,271,882.41	-128,117.59		3.78
			Base 26.592916	638,229.99	16.994931	407,878.35	-230,351.64		0.05
99S19OYV4	OWP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-2,400,000.000	Local 100.000000	-2,400,000.00	100.000000	-2,400,000.00	0.00		4.00
			Base 26.592916	-638,229.99	17.953321	-430,879.71	207,350.28		0.06
99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		3,500,000.000	Local 100.132516	3,504,638.05	94.567081	3,309,847.84	-194,790.21		5.51
			Base 26.860345	940,112.07	16.977932	594,227.62	-345,884.45		0.08
99S19P816	OWP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-3,500,000.000	Local 100.000000	-3,500,000.00	100.000000	-3,500,000.00	0.00		5.83
			Base 26.820437	-938,715.30	17.953321	-628,366.25	310,349.05		0.08
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		3,799,000.000	Local 100.154162	3,804,856.60	94.567081	3,592,603.41	-212,253.19		5.98
			Base 26.734160	1,015,630.73	16.977932	644,991.64	-370,639.09		0.08
99S19PV44	OWP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-3,799,000.000	Local 100.000000	-3,799,000.00	100.000000	-3,799,000.00	0.00		6.33
			Base 26.688037	-1,013,878.53	17.953321	-682,046.68	331,831.85		0.09
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	89.887532	11,029,200.18	-1,240,799.82		18.37
			Base 26.538222	3,256,239.81	16.137797	1,980,107.75	-1,276,132.06		0.25
99S19SWG0	OWP296890 IRS BRL P V 00MCETIP IRS JPM 20270104 S				1.000000	04 Jan 2027			
		-12,270,000.000	Local 100.000000	-12,270,000.00	100.000000	-12,270,000.00	0.00		20.44
			Base 26.538222	-3,256,239.81	17.953321	-2,202,872.53	1,053,367.28		0.28
BRAZILIAN REAL Total									
			Local	10,494.65		-1,928,453.73	-1,938,948.38		79.96
			Base	3,148.97		-346,221.49	-349,370.46		1.11

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Books Open

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Holdings

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EURO CURRENCY

Exchange Rate: 0.878349

UNITED STATES OF AMERICA (THE)

99S1C6H30	OWP297799 CDS EUR R F 1.00000 2 CORPORATE				1.000000	20 Dec 2024		
	1,050,000.000	Local	100.677144	1,057,110.01	101.899599	1,069,945.79	12,835.78	9.27
		Base	110.721263	1,162,573.26	116.012654	1,218,132.87	55,559.61	0.16
99S1C6H48	OWP297799 CDS EUR P V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024		
	-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	9.09
		Base	110.004951	-1,155,051.99	113.849962	-1,195,424.60	-40,372.61	0.15
99S1C6H63	OWP297815 CDS EUR R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024		
	1,050,000.000	Local	98.595498	1,035,252.73	97.662158	1,025,452.66	-9,800.07	8.88
		Base	108.519208	1,139,451.68	111.188329	1,167,477.46	28,025.78	0.15
99S1C6H71	OWP297815 CDS EUR P F 1.00000 2 CORPORATE				1.000000	20 Dec 2024		
	-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	9.09
		Base	110.004951	-1,155,051.99	113.849962	-1,195,424.60	-40,372.61	0.15

UNITED STATES OF AMERICA (THE) Total

	Base			-8,079.04		-5,238.87	2,840.17	0.61
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EURO CURRENCY Total

	Local			-7,637.26		-4,601.55	3,035.71	36.33
	Base			-8,079.04		-5,238.87	2,840.17	0.61

MEXICAN PESO

Exchange Rate: 20.475500

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	99.523718	210,299,189.46	-1,006,410.54	38.04
		Base	5.213153	11,015,683.77	4.860625	10,270,771.87	-744,911.90	1.32
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA				5.237200	17 Jul 2024		
	-211,305,600.000	Local	100.000000	-211,305,600.00	100.000000	-211,305,600.00	0.00	38.22
		Base	5.213153	-11,015,683.77	4.883886	-10,319,923.81	695,759.96	1.33
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	29,840,000.000	Local	100.624547	30,026,364.73	99.907544	29,812,411.13	-213,953.60	5.39

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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		Base	5.195863	1,550,445.59	4.879370	1,456,004.06	-94,441.53	0.19
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				5.238900	18 Jul 2029		
		-29,840,000.000 Local	100.000000	-29,840,000.00	100.000000	-29,840,000.00	0.00	5.40
		Base	5.163436	-1,540,769.34	4.883886	-1,457,351.47	83,417.87	0.19
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
		31,050,000.000 Local	100.755716	31,284,649.86	99.849304	31,003,208.89	-281,440.97	5.61
		Base	5.170744	1,605,515.97	4.876526	1,514,161.26	-91,354.71	0.19
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				5.249100	20 Jul 2029		
		-31,050,000.000 Local	100.000000	-31,050,000.00	100.000000	-31,050,000.00	0.00	5.62
		Base	5.131392	-1,593,297.36	4.883886	-1,516,446.48	76,850.88	0.19
MEXICAN PESO Total								
		Local		421,014.59		-1,080,790.52	-1,501,805.11	98.28
		Base		21,894.86		-52,784.57	-74,679.43	3.41
US DOLLAR							Exchange Rate:	1.000000
99S1LSL60	BWS052324 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
		930,000.000 Local	97.355116	905,402.58	100.000000	930,000.00	24,597.42	0.13
		Base	97.355116	905,402.58	100.000000	930,000.00	24,597.42	0.12
99S1LSL78	BWS052324 CDS USD P F 1.00000 2 CCPCORPORATE				1.000000	20 Jun 2026		
		-930,000.000 Local	100.000000	-930,000.00	103.064600	-958,500.78	-28,500.78	0.14
		Base	100.000000	-930,000.00	103.064600	-958,500.78	-28,500.78	0.12
99S1LSSL0	BWS052308 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
		930,000.000 Local	98.658897	917,527.74	100.000000	930,000.00	12,472.26	0.13
		Base	98.658897	917,527.74	100.000000	930,000.00	12,472.26	0.12
99S1LSSM8	BWS052308 CDS USD P F 1.00000 2 CCPCORPORATE				1.000000	20 Jun 2026		
		-930,000.000 Local	100.000000	-930,000.00	101.406700	-943,082.31	-13,082.31	0.14
		Base	100.000000	-930,000.00	101.406700	-943,082.31	-13,082.31	0.12
99S1LSSO4	OWP299779 CDS USD R F 5.00000 2 CORPORATE				5.000000	20 Jun 2026		
		1,250,000.000 Local	119.111702	1,488,896.27	119.379626	1,492,245.33	3,349.06	0.22
		Base	119.111702	1,488,896.27	119.379626	1,492,245.33	3,349.06	0.19

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WESTERN ASSET MANAGEMENT COMPANY

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99S1LSSP1	OWP299779 CDS USD P V 03MEVENT 1 CORPORATE				1.000000	20 Jun 2026			
	-1,250,000.00	Local	100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00		0.18
		Base	100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00		0.16
99S1LTHF3	OWP299795 CDS USD R F 5.00000 2 CORPORATE				5.000000	20 Jun 2026			
	625,000.000	Local	119.255677	745,347.98	119.379626	746,122.66	774.68		0.11
		Base	119.255677	745,347.98	119.379626	746,122.66	774.68		0.10
99S1LTHG1	OWP299795 CDS USD P V 03MEVENT 1 CORPORATE				1.000000	20 Jun 2026			
	-625,000.000	Local	100.000000	-625,000.00	100.000000	-625,000.00	0.00		0.09
		Base	100.000000	-625,000.00	100.000000	-625,000.00	0.00		0.08
99S1N8CU9	BWS055426 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026			
	2,490,000.000	Local	82.564350	2,055,852.31	100.000000	2,490,000.00	434,147.69		0.36
		Base	82.564350	2,055,852.31	100.000000	2,490,000.00	434,147.69		0.32
99S1N8CV7	BWS055426 CDS USD P F 5.00000 2 CCPCORPORATE				5.000000	20 Jun 2026			
	-2,490,000.000	Local	100.000000	-2,490,000.00	117.687500	-2,930,418.75	-440,418.75		0.42
		Base	100.000000	-2,490,000.00	117.687500	-2,930,418.75	-440,418.75		0.38
99S1N8CX3	SWS055442 CDS USD R F 5.00000 2 CCPCORPORATE				5.000000	20 Jun 2026			
	2,490,000.000	Local	112.972457	2,813,014.19	115.315800	2,871,363.42	58,349.23		0.41
		Base	112.972457	2,813,014.19	115.315800	2,871,363.42	58,349.23		0.37
99S1N8CY1	SWS055442 CDS USD P V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026			
	-2,490,000.000	Local	100.000000	-2,490,000.00	100.000000	-2,490,000.00	0.00		0.36
		Base	100.000000	-2,490,000.00	100.000000	-2,490,000.00	0.00		0.32
99S1O7BO5	BWS058909 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2026			
	4,535,000.000	Local	90.878349	4,121,333.14	100.000000	4,535,000.00	413,666.86		0.65
		Base	90.878349	4,121,333.14	100.000000	4,535,000.00	413,666.86		0.58
99S1O7BP2	BWS058909 CDS USD P F 5.00000 2 CCPCDX				5.000000	20 Dec 2026			
	-4,535,000.000	Local	100.000000	-4,535,000.00	109.140300	-4,949,512.61	-414,512.61		0.71
		Base	100.000000	-4,535,000.00	109.140300	-4,949,512.61	-414,512.61		0.64
99S1P15L0	BWS063222 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Nov 2026			
	8,330,000.000	Local	99.831611	8,315,973.22	100.000000	8,330,000.00	14,026.78		1.20
		Base	99.831611	8,315,973.22	100.000000	8,330,000.00	14,026.78		1.07

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1P15M8	BWS063222 IRS USD P F	1.52000	2 CCPOIS		1.520000	20 Nov 2026			
		-8,330,000.000	Local	100.000000	-8,330,000.00	100.431910	-8,365,978.10	-35,978.10	1.21
			Base	100.000000	-8,330,000.00	100.431910	-8,365,978.10	-35,978.10	1.07
99S1P1795	BWS063248 IRS USD R V 00MUSCPI 20231118 IRS PAY F CCP L	7,320,000.000	Local	99.648617	7,294,278.76	100.000000	7,320,000.00	25,721.24	1.05
			Base	99.648617	7,294,278.76	100.000000	7,320,000.00	25,721.24	0.94
99S1P17A2	BWS063248 IRS USD P F 3.97000 20231118 IRS PAY F CCP S	-7,320,000.000	Local	100.000000	-7,320,000.00	100.492686	-7,356,064.62	-36,064.62	1.06
			Base	100.000000	-7,320,000.00	100.492686	-7,356,064.62	-36,064.62	0.95
99S1P17C8	SWS063289 IRS USD R F 3.37000 20261118 IRS PAY V CCP L	7,320,000.000	Local	101.041447	7,396,233.95	101.216394	7,409,040.04	12,806.09	1.07
			Base	101.041447	7,396,233.95	101.216394	7,409,040.04	12,806.09	0.95
99S1P17D6	SWS063289 IRS USD P V 00MUSCPI 20261118 IRS PAY V CCP S	-7,320,000.000	Local	100.000000	-7,320,000.00	100.000000	-7,320,000.00	0.00	1.05
			Base	100.000000	-7,320,000.00	100.000000	-7,320,000.00	0.00	0.94
US DOLLAR Total			Local		-166,139.86		-134,785.72	31,354.14	10.70
			Base		-166,139.86		-134,785.72	31,354.14	9.54
SWAPS FIXED INCOME Total		0.000	Base		-149,175.07		-539,030.65	-389,855.58	14.67

Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-3,630,600.000	180,157,883,486.630	Base		660,474,450.89		662,902,649.01	2,428,198.12	99.96
Original Face:	224,778,431.660							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

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: 1.374476

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
ADI20N7B7	AUST 10Y BOND FUT MAR22 XSFE 20220315						15 Mar 2022			
17.000	1,700,000.000	Local	2,365,844.61	2,364,571.31	98.280000	1,273.30		8,859.55	-7,586.25	
		Base	1,721,270.22		71.503613	926.39		6,445.77	-5,519.38	0.00

AUSTRALIAN DOLLAR Total

17.000	1,700,000.000	Local	2,365,844.61	2,364,571.31		1,273.30		8,859.55	-7,586.25	
		Base				926.39		6,445.77	-5,519.38	0.00

US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218						18 Dec 2023			
997.000	249,250,000.000	Local	245,286,925.00	246,107,373.70	98.410000	-820,448.70		-857,836.20	37,387.50	
		Base	245,286,925.00		98.410000	-820,448.70		-857,836.20	37,387.50	0.00

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
ADI1Z7957	US ULTRA BOND CBT MAR22 XCBT 20220322						22 Mar 2022			
108.000	10,800,000.000	Local	21,289,500.00	20,858,707.85	197.125000	430,792.15		262,042.15	168,750.00	
		Base	21,289,500.00		197.125000	430,792.15		262,042.15	168,750.00	0.02

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
ADI1Z7BL9	US 2YR NOTE (CBT) MAR22 XCBT 20220331						31 Mar 2022			
615.000	123,000,000.000	Local	134,175,703.74	134,285,227.05	109.085938	-109,523.31		-138,352.05	28,828.74	
		Base	134,175,703.74		109.085938	-109,523.31		-138,352.05	28,828.74	0.00

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
ADI1Z7PC4	US 10YR ULTRA FUT MAR22 XCBT 20220322						22 Mar 2022			
33.000	3,300,000.000	Local	4,832,437.50	4,749,338.34	146.437500	83,099.16		74,333.54	8,765.62	
		Base	4,832,437.50		146.437500	83,099.16		74,333.54	8,765.62	0.00

US DOLLAR Total

1,753.000	386,350,000.000	Local	405,584,566.24	406,000,646.94		-416,080.70		-659,812.56	243,731.86	
		Base				-416,080.70		-659,812.56	243,731.86	0.03

FUTURES LONG Total

1,770.000	388,050,000.000	Base				-415,154.31		-653,366.79	238,212.48	0.03
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

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

EURO CURRENCY

Exchange Rate: 0.878349

GERMANY

ADI1Z7BR6	EURO-BUND FUTURE MAR22 XEUR 20220308	08 Mar 2022							
-35.000	-3,500,000.000	Local	-5,997,950.00	-6,074,858.00	171.370000	76,908.00	76,908.00	0.00	
		Base	-6,828,663.78		195.104679	87,559.73	87,559.73	0.00	0.00

ADI1Z7C12	EURO-BUXL 30Y BND MAR22 XEUR 20220308	08 Mar 2022							
-1.000	-100,000.000	Local	-206,740.00	-212,738.80	206.740000	5,998.80	5,998.80	0.00	
		Base	-235,373.41		235.373411	6,829.63	6,829.63	0.00	0.00

GERMANY Total									
-36.000	-3,600,000.000	Local	-6,204,690.00	-6,287,596.80		82,906.80	82,906.80	0.00	
		Base				94,389.36	94,389.36	0.00	0.00

EURO CURRENCY Total									
-36.000	-3,600,000.000	Local	-6,204,690.00	-6,287,596.80		82,906.80	82,906.80	0.00	
		Base				94,389.36	94,389.36	0.00	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI1Z74Q6	US 5YR NOTE (CBT) MAR22 XCBT 20220331	31 Mar 2022							
-212.000	-21,200,000.000	Local	-25,647,031.36	-25,722,398.95	120.976563	75,367.59	90,273.95	-14,906.36	
		Base	-25,647,031.36		120.976563	75,367.59	90,273.95	-14,906.36	0.00

ADI1Z7CH7	US 10YR NOTE (CBT) MAR22 XCBT 20220322	22 Mar 2022							
-520.000	-52,000,000.000	Local	-67,843,750.00	-67,574,316.58	130.468750	-269,433.42	-236,933.42	-32,500.00	
		Base	-67,843,750.00		130.468750	-269,433.42	-236,933.42	-32,500.00	0.00

ADI1Z7P67	US LONG BOND(CBT) MAR22 XCBT 20220322	22 Mar 2022							
-10.000	-1,000,000.000	Local	-1,604,375.00	-1,632,951.45	160.437500	28,576.45	34,201.45	-5,625.00	
		Base	-1,604,375.00		160.437500	28,576.45	34,201.45	-5,625.00	0.00

US DOLLAR Total									
-742.000	-74,200,000.000	Local	-95,095,156.36	-94,929,666.98		-165,489.38	-112,458.02	-53,031.36	
		Base				-165,489.38	-112,458.02	-53,031.36	0.01

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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, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Margin Variation	% Fund
Contracts	Notional Par	Prior Accum Gn/Ls		
	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls
FUTURES SHORT Total				
-778.000	-77,800,000.000	Base		
				-71,100.02
				-18,068.66
				-53,031.36
				0.01

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

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									
992.000	310,250,000.000	Base				-486,254.33	-671,435.45	185,181.12	0.04

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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: 102.690900

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	0.009738	486.91	-200.88	0.00

ARGENTINE PESO Total

		50,000.970	Local	50,000.97		50,000.97	0.00	100.00
			Base	687.79		486.91	-200.88	0.00

EURO CURRENCY

Exchange Rate: 0.878349

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		6,908.750	Local 1.000000	6,908.75	1.000000	6,908.75	0.00	100.00
			Base 1.158951	8,006.90	1.138500	7,865.61	-141.29	0.00

INTERNATIONAL Total

		6,908.750	Local	6,908.75		6,908.75	0.00	100.00
			Base	8,006.90		7,865.61	-141.29	0.00

EURO CURRENCY Total

		6,908.750	Local	6,908.75		6,908.75	0.00	100.00
			Base	8,006.90		7,865.61	-141.29	0.00

MEXICAN PESO

Exchange Rate: 20.475500

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		4,414,965.890	Local 1.000000	4,414,965.89	1.000000	4,414,965.89	0.00	7.19
			Base 0.048571	214,440.01	0.048839	215,621.88	1,181.87	0.03

MEXICAN PESO Total

		4,414,965.890	Local	4,414,965.89		4,414,965.89	0.00	7.19
			Base	214,440.01		215,621.88	1,181.87	0.03

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
POUND STERLING							Exchange Rate:	0.738798	
GBP	POUND STERLING								
		11,470.060	Local	1.000000	11,470.06	1.000000	11,470.06	0.00	100.00
			Base	1.325751	15,206.44	1.353550	15,525.30	318.86	0.00
POUND STERLING Total									
		11,470.060	Local		11,470.06		11,470.06	0.00	100.00
			Base		15,206.44		15,525.30	318.86	0.00
RUSSIAN RUBLE							Exchange Rate:	75.088750	
RUB	RUSSIAN RUBLE								
		7,570,888.200	Local	1.000000	7,570,888.20	1.000000	7,570,888.20	0.00	11.60
			Base	0.013914	105,343.15	0.013318	100,825.87	-4,517.28	0.02
RUSSIAN RUBLE Total									
		7,570,888.200	Local		7,570,888.20		7,570,888.20	0.00	11.60
			Base		105,343.15		100,825.87	-4,517.28	0.02
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		1,448,713.790	Local	1.000000	1,448,713.79	1.000000	1,448,713.79	0.00	0.22
			Base	1.000000	1,448,713.79	1.000000	1,448,713.79	0.00	0.22
US DOLLAR Total									
		1,448,713.790	Local		1,448,713.79		1,448,713.79	0.00	0.22
			Base		1,448,713.79		1,448,713.79	0.00	0.22
CASH Total									
		13,502,947.660	Base		1,792,398.08		1,789,039.36	-3,358.72	0.27
CASH EQUIVALENT							Exchange Rate:	1.000000	
US DOLLAR							Exchange Rate:	1.000000	

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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, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
7839989D1	SSC GOVERNMENT MM GVMXX				0.025076	31 Dec 2030			
		13,206,765.930	Local	100.000000	13,206,765.93	100.000000	13,206,765.93	0.00	2.00
			Base	100.000000	13,206,765.93	100.000000	13,206,765.93	0.00	1.99
US DOLLAR Total									
		13,206,765.930	Local		13,206,765.93		13,206,765.93	0.00	2.00
			Base		13,206,765.93		13,206,765.93	0.00	1.99
CASH EQUIVALENT Total									
		13,206,765.930	Base		13,206,765.93		13,206,765.93	0.00	1.99

EQUITY

US DOLLAR								Exchange Rate:	1.000000
247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
		3,200.000	Local	24.990000	79,968.00	24.000000	76,800.00	-3,168.00	0.01
			Base	24.990000	79,968.00	24.000000	76,800.00	-3,168.00	0.01
87612G606	TARGA RESOURCES CORP PREFERRED STOCK 9.5								
		940.000	Local	1,050.000000	987,000.00	1,076.726000	1,012,122.44	25,122.44	0.15
			Base	1,050.000000	987,000.00	1,076.726000	1,012,122.44	25,122.44	0.15
US DOLLAR Total									
		4,140.000	Local		1,066,968.00		1,088,922.44	21,954.44	0.16
			Base		1,066,968.00		1,088,922.44	21,954.44	0.16
EQUITY Total									
		4,140.000	Base		1,066,968.00		1,088,922.44	21,954.44	0.16

FIXED INCOME

MEXICAN PESO								Exchange Rate:	20.475500
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5								
		54,120,000.000	Local	109.690089	59,364,276.08	105.225000	56,947,770.00	-2,416,506.08	92.81
			Base	5.521660	2,988,322.54	5.139069	2,781,263.95	-207,058.59	0.42

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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, 2021

View Date: January 3, 2022

Base Currency: 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 Total								
		54,120,000.000	Local	59,364,276.08		56,947,770.00	-2,416,506.08	92.81
			Base	2,988,322.54		2,781,263.95	-207,058.59	0.42
							Exchange Rate:	75.088750
RUSSIAN RUBLE								
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
		62,340,000.000	Local	61,525,831.46	92.519000	57,676,344.60	-3,849,486.86	88.40
			Base	924,030.74	1.232129	768,109.00	-155,921.74	0.12
RUSSIAN RUBLE Total								
		62,340,000.000	Local	61,525,831.46		57,676,344.60	-3,849,486.86	88.40
			Base	924,030.74		768,109.00	-155,921.74	0.12
							Exchange Rate:	1.000000
US DOLLAR								
00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.750000	15 May 2023		
		140,000.000	Local	143,679.94	108.417609	151,784.65	8,104.71	0.02
			Base	143,679.94	108.417609	151,784.65	8,104.71	0.02
00115AAM1	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65				3.650000	01 Apr 2050		
		130,000.000	Local	129,954.76	110.796787	144,035.82	14,081.06	0.02
			Base	129,954.76	110.796787	144,035.82	14,081.06	0.02
00115AAN9	AEP TRANSMISSION CO LLC SR UNSECURED 08/51 2.75				2.750000	15 Aug 2051		
		320,000.000	Local	318,775.68	95.283433	304,906.99	-13,868.69	0.05
			Base	318,775.68	95.283433	304,906.99	-13,868.69	0.05
00131LAK1	AIA GROUP LTD SUBORDINATED 144A 09/40 3.2				3.200000	16 Sep 2040		
		610,000.000	Local	605,970.76	102.214255	623,506.96	17,536.20	0.09
			Base	605,970.76	102.214255	623,506.96	17,536.20	0.09
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
		8,000.000	Local	7,402.11	113.065826	9,045.27	1,643.16	0.00
			Base	7,402.11	113.065826	9,045.27	1,643.16	0.00
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8				4.800000	15 Jun 2044		
		141,000.000	Local	139,491.23	119.880963	169,032.16	29,540.93	0.03

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	98.929950	139,491.23	119.880963	169,032.16	29,540.93	0.03
00206RDG4	AT+T INC SR UNSECURED 03/41 6.375				6.375000	01 Mar 2041		
	380,000.000	Local	143.190403	544,123.53	141.893039	539,193.55	-4,929.98	0.08
		Base	143.190403	544,123.53	141.893039	539,193.55	-4,929.98	0.08
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.500000	09 Mar 2048		
	4,085,000.000	Local	99.472908	4,063,468.30	116.968898	4,778,179.48	714,711.18	0.72
		Base	99.472908	4,063,468.30	116.968898	4,778,179.48	714,711.18	0.72
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1				3.100000	01 Feb 2043		
	5,010,000.000	Local	97.626669	4,891,096.10	97.508790	4,885,190.38	-5,905.72	0.74
		Base	97.626669	4,891,096.10	97.508790	4,885,190.38	-5,905.72	0.73
00206RKE1	AT+T INC SR UNSECURED 02/52 3.3				3.300000	01 Feb 2052		
	120,000.000	Local	97.551533	117,061.84	98.308405	117,970.09	908.25	0.02
		Base	97.551533	117,061.84	98.308405	117,970.09	908.25	0.02
00206RKF8	AT+T INC SR UNSECURED 02/61 3.5				3.500000	01 Feb 2061		
	690,000.000	Local	100.938557	696,476.04	98.756601	681,420.55	-15,055.49	0.10
		Base	100.938557	696,476.04	98.756601	681,420.55	-15,055.49	0.10
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5				3.500000	15 Sep 2053		
	2,370,000.000	Local	102.661546	2,433,078.64	101.282769	2,400,401.63	-32,677.01	0.36
		Base	102.661546	2,433,078.64	101.282769	2,400,401.63	-32,677.01	0.36
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55				3.550000	15 Sep 2055		
	311,000.000	Local	98.665521	306,849.77	100.764133	313,376.45	6,526.68	0.05
		Base	98.665521	306,849.77	100.764133	313,376.45	6,526.68	0.05
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65				3.650000	15 Sep 2059		
	1,916,000.000	Local	97.853424	1,874,871.61	101.411702	1,943,048.21	68,176.60	0.29
		Base	97.853424	1,874,871.61	101.411702	1,943,048.21	68,176.60	0.29
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8				3.800000	01 Dec 2057		
	770,000.000	Local	94.082312	724,433.80	104.528282	804,867.77	80,433.97	0.12
		Base	94.082312	724,433.80	104.528282	804,867.77	80,433.97	0.12
00253XAA9	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5				5.500000	20 Apr 2026		
	220,000.000	Local	100.687536	221,512.58	103.987500	228,772.50	7,259.92	0.03

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Original Face:		170,000.000	Base	100.687536	221,512.58	103.987500	228,772.50	7,259.92	0.03
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75				5.750000	20 Apr 2029			
		210,000.000	Local	100.208152	210,437.12	106.759000	224,193.90	13,756.78	0.03
Original Face:		10,000.000	Base	100.208152	210,437.12	106.759000	224,193.90	13,756.78	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036			
		330,000.000	Local	104.353167	344,365.45	127.805014	421,756.55	77,391.10	0.06
			Base	104.353167	344,365.45	127.805014	421,756.55	77,391.10	0.06
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9				4.900000	30 Nov 2046			
		630,000.000	Local	117.127573	737,903.71	137.163848	864,132.24	126,228.53	0.13
			Base	117.127573	737,903.71	137.163848	864,132.24	126,228.53	0.13
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7				4.700000	14 May 2045			
		250,000.000	Local	101.438528	253,596.32	124.444347	311,110.87	57,514.55	0.05
			Base	101.438528	253,596.32	124.444347	311,110.87	57,514.55	0.05
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2				3.200000	21 Nov 2029			
		1,280,000.000	Local	99.979642	1,279,739.42	107.019273	1,369,846.69	90,107.27	0.21
			Base	99.979642	1,279,739.42	107.019273	1,369,846.69	90,107.27	0.21
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05				4.050000	21 Nov 2039			
		3,440,000.000	Local	107.832419	3,709,435.21	115.270958	3,965,320.96	255,885.75	0.60
			Base	107.832419	3,709,435.21	115.270958	3,965,320.96	255,885.75	0.60
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25				4.250000	21 Nov 2049			
		5,130,000.000	Local	108.905584	5,586,856.45	119.882929	6,149,994.26	563,137.81	0.93
			Base	108.905584	5,586,856.45	119.882929	6,149,994.26	563,137.81	0.93
00287YCY3	ABBVIE INC SR UNSECURED 03/35 4.55				4.550000	15 Mar 2035			
		350,000.000	Local	114.868151	402,038.53	120.577336	422,020.68	19,982.15	0.06
			Base	114.868151	402,038.53	120.577336	422,020.68	19,982.15	0.06
00287YDB2	ABBVIE INC SR UNSECURED 03/45 4.75				4.750000	15 Mar 2045			
		31,000.000	Local	113.294935	35,121.43	125.094854	38,779.40	3,657.97	0.01
			Base	113.294935	35,121.43	125.094854	38,779.40	3,657.97	0.01
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875				4.875000	23 Apr 2030			
		200,000.000	Local	99.966190	199,932.38	118.592800	237,185.60	37,253.22	0.04

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		Base	99.966190	199,932.38	118.592800	237,185.60	37,253.22	0.04
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5				3.500000	15 Jan 2025		
	300,000.000	Local	99.453753	298,361.26	104.414295	313,242.89	14,881.63	0.05
		Base	99.453753	298,361.26	104.414295	313,242.89	14,881.63	0.05
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5				4.500000	15 Sep 2023		
	860,000.000	Local	99.651365	857,001.74	104.902447	902,161.04	45,159.30	0.14
		Base	99.651365	857,001.74	104.902447	902,161.04	45,159.30	0.14
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3				3.300000	30 Jan 2032		
	150,000.000	Local	99.629400	149,444.10	102.080358	153,120.54	3,676.44	0.02
		Base	99.629400	149,444.10	102.080358	153,120.54	3,676.44	0.02
00774MAY1	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/33 3.4				3.400000	29 Oct 2033		
	700,000.000	Local	99.575141	697,025.99	101.945154	713,616.08	16,590.09	0.11
		Base	99.575141	697,025.99	101.945154	713,616.08	16,590.09	0.11
00774MAZ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/41 3.85				3.850000	29 Oct 2041		
	1,040,000.000	Local	100.371978	1,043,868.57	104.446562	1,086,244.24	42,375.67	0.16
		Base	100.371978	1,043,868.57	104.446562	1,086,244.24	42,375.67	0.16
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875000	15 Aug 2047		
	563,000.000	Local	101.527016	571,597.10	111.615501	628,395.27	56,798.17	0.10
		Base	101.527016	571,597.10	111.615501	628,395.27	56,798.17	0.09
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025		
	880,000.000	Local	99.266138	873,542.01	104.386273	918,599.20	45,057.19	0.14
		Base	99.266138	873,542.01	104.386273	918,599.20	45,057.19	0.14
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	113.849060	136,618.87	16,618.87	0.02
Original Face:	120,000.000	Base	100.000000	120,000.00	113.849060	136,618.87	16,618.87	0.02
015271AW9	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2				2.000000	18 May 2032		
	210,000.000	Local	99.712438	209,396.12	95.622833	200,807.95	-8,588.17	0.03
		Base	99.712438	209,396.12	95.622833	200,807.95	-8,588.17	0.03
015271AX7	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/51 3				3.000000	18 May 2051		
	960,000.000	Local	96.053705	922,115.57	99.158230	951,919.01	29,803.44	0.14

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		Base	96.053705	922,115.57	99.158230	951,919.01	29,803.44	0.14
01609WAY8	ALIBABA GROUP HOLDING SR UNSECURED 02/41 2.7				2.700000	09 Feb 2041		
	1,480,000.000	Local	96.903495	1,434,171.73	91.537968	1,354,761.93	-79,409.80	0.21
		Base	96.903495	1,434,171.73	91.537968	1,354,761.93	-79,409.80	0.20
01609WAZ5	ALIBABA GROUP HOLDING SR UNSECURED 02/51 3.15				3.150000	09 Feb 2051		
	1,580,000.000	Local	97.895975	1,546,756.41	93.959992	1,484,567.87	-62,188.54	0.22
		Base	97.895975	1,546,756.41	93.959992	1,484,567.87	-62,188.54	0.22
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR				6.500000	15 May 2067		
	110,000.000	Local	90.405664	99,446.23	131.250000	144,375.00	44,928.77	0.02
		Base	90.405664	99,446.23	131.250000	144,375.00	44,928.77	0.02
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9				1.900000	15 Aug 2040		
	380,000.000	Local	99.407666	377,749.13	91.354957	347,148.84	-30,600.29	0.05
		Base	99.407666	377,749.13	91.354957	347,148.84	-30,600.29	0.05
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05				2.050000	15 Aug 2050		
	690,000.000	Local	92.665754	639,393.70	89.629503	618,443.57	-20,950.13	0.09
		Base	92.665754	639,393.70	89.629503	618,443.57	-20,950.13	0.09
02079KAG2	ALPHABET INC SR UNSECURED 08/60 2.25				2.250000	15 Aug 2060		
	970,000.000	Local	99.028719	960,578.57	89.566595	868,795.97	-91,782.60	0.13
		Base	99.028719	960,578.57	89.566595	868,795.97	-91,782.60	0.13
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25				4.250000	09 Aug 2042		
	1,290,000.000	Local	103.218815	1,331,522.71	101.800526	1,313,226.79	-18,295.92	0.20
		Base	103.218815	1,331,522.71	101.800526	1,313,226.79	-18,295.92	0.20
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875000	16 Sep 2046		
	450,000.000	Local	98.713133	444,209.10	97.035777	436,661.00	-7,548.10	0.07
		Base	98.713133	444,209.10	97.035777	436,661.00	-7,548.10	0.07
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8				5.800000	14 Feb 2039		
	1,130,000.000	Local	103.987419	1,175,057.83	120.465102	1,361,255.65	186,197.82	0.21
		Base	103.987419	1,175,057.83	120.465102	1,361,255.65	186,197.82	0.20
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049		
	2,610,000.000	Local	118.756198	3,099,536.76	125.169942	3,266,935.49	167,398.73	0.49

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		Base	118.756198	3,099,536.76	125.169942	3,266,935.49	167,398.73	0.49
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059		
	325,000.000	Local	102.677403	333,701.56	130.797658	425,092.39	91,390.83	0.06
		Base	102.677403	333,701.56	130.797658	425,092.39	91,390.83	0.06
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45				2.450000	04 Feb 2032		
	60,000.000	Local	100.002317	60,001.39	95.057119	57,034.27	-2,967.12	0.01
		Base	100.002317	60,001.39	95.057119	57,034.27	-2,967.12	0.01
02209SBM4	ALTRIA GROUP INC COMPANY GUAR 02/41 3.4				3.400000	04 Feb 2041		
	1,570,000.000	Local	95.340060	1,496,838.94	92.493944	1,452,154.92	-44,684.02	0.22
		Base	95.340060	1,496,838.94	92.493944	1,452,154.92	-44,684.02	0.22
02209SBN2	ALTRIA GROUP INC COMPANY GUAR 02/51 3.7				3.700000	04 Feb 2051		
	830,000.000	Local	97.264741	807,297.35	93.542996	776,406.87	-30,890.48	0.12
		Base	97.264741	807,297.35	93.542996	776,406.87	-30,890.48	0.12
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037		
	310,000.000	Local	101.664519	315,160.01	117.684612	364,822.30	49,662.29	0.06
		Base	101.664519	315,160.01	117.684612	364,822.30	49,662.29	0.05
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05				4.050000	22 Aug 2047		
	300,000.000	Local	110.991507	332,974.52	121.660151	364,980.45	32,005.93	0.06
		Base	110.991507	332,974.52	121.660151	364,980.45	32,005.93	0.05
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5				2.500000	03 Jun 2050		
	1,970,000.000	Local	96.323424	1,897,571.46	95.605397	1,883,426.32	-14,145.14	0.29
		Base	96.323424	1,897,571.46	95.605397	1,883,426.32	-14,145.14	0.28
023135CB0	AMAZON.COM INC SR UNSECURED 05/51 3.1				3.100000	12 May 2051		
	2,660,000.000	Local	101.592918	2,702,371.61	107.222219	2,852,111.03	149,739.42	0.43
		Base	101.592918	2,702,371.61	107.222219	2,852,111.03	149,739.42	0.43
023135CC8	AMAZON.COM INC SR UNSECURED 05/61 3.25				3.250000	12 May 2061		
	280,000.000	Local	99.186432	277,722.01	108.196620	302,950.54	25,228.53	0.05
		Base	99.186432	277,722.01	108.196620	302,950.54	25,228.53	0.05
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375				6.375000	01 Mar 2035		
	200,000.000	Local	123.338780	246,677.56	138.317064	276,634.13	29,956.57	0.04

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		Base	123.338780	246,677.56	138.317064	276,634.13	29,956.57	0.04
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125				6.125000	15 Nov 2037		
	350,000.000	Local	123.237826	431,332.39	135.428510	473,999.79	42,667.40	0.07
		Base	123.237826	431,332.39	135.428510	473,999.79	42,667.40	0.07
025816CH0	AMERICAN EXPRESS CO JR SUBORDINA 12/99 VAR				3.550000	31 Dec 2099		
	330,000.000	Local	100.000000	330,000.00	100.175000	330,577.50	577.50	0.05
		Base	100.000000	330,000.00	100.175000	330,577.50	577.50	0.05
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75				4.750000	01 Apr 2048		
	880,000.000	Local	115.895073	1,019,876.64	127.791493	1,124,565.14	104,688.50	0.17
		Base	115.895073	1,019,876.64	127.791493	1,124,565.14	104,688.50	0.17
02765UEK6	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 8.084				8.084000	15 Feb 2050		
	50,000.000	Local	181.445960	90,722.98	189.419380	94,709.69	3,986.71	0.01
Original Face:	50,000.000	Base	181.445960	90,722.98	189.419380	94,709.69	3,986.71	0.01
02765UEQ3	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 6.27				6.270000	15 Feb 2050		
	350,000.000	Local	134.427700	470,496.95	142.909300	500,182.55	29,685.60	0.08
Original Face:	350,000.000	Base	134.427700	470,496.95	142.909300	500,182.55	29,685.60	0.08
03060NAD2	AMERICO LIFE INC SR UNSECURED 144A 04/31 3.45				3.450000	15 Apr 2031		
	230,000.000	Local	99.748248	229,420.97	97.297776	223,784.88	-5,636.09	0.03
		Base	99.748248	229,420.97	97.297776	223,784.88	-5,636.09	0.03
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805				2.805000	11 Mar 2031		
	60,000.000	Local	100.000000	60,000.00	102.217597	61,330.56	1,330.56	0.01
		Base	100.000000	60,000.00	102.217597	61,330.56	1,330.56	0.01
03115AAC7	AMFAM HOLDINGS INC SR UNSECURED 144A 03/51 3.833				3.833000	11 Mar 2051		
	340,000.000	Local	100.565653	341,923.22	110.781017	376,655.46	34,732.24	0.06
		Base	100.565653	341,923.22	110.781017	376,655.46	34,732.24	0.06
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4				4.400000	01 May 2045		
	130,000.000	Local	98.030362	127,439.47	119.707804	155,620.15	28,180.68	0.02
		Base	98.030362	127,439.47	119.707804	155,620.15	28,180.68	0.02
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051		
	237,000.000	Local	104.070338	246,646.70	128.382626	304,266.82	57,620.12	0.05

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



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		Base	104.070338	246,646.70	128.382626	304,266.82	57,620.12	0.05
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027		
	400,000.000	Local	99.766883	399,067.53	107.587753	430,351.01	31,283.48	0.07
		Base	99.766883	399,067.53	107.587753	430,351.01	31,283.48	0.06
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7				4.700000	01 Feb 2036		
	140,000.000	Local	97.086471	135,921.06	120.853859	169,195.40	33,274.34	0.03
		Base	97.086471	135,921.06	120.853859	169,195.40	33,274.34	0.03
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046		
	300,000.000	Local	95.871213	287,613.64	126.785293	380,355.88	92,742.24	0.06
		Base	95.871213	287,613.64	126.785293	380,355.88	92,742.24	0.06
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439				4.439000	06 Oct 2048		
	107,000.000	Local	105.032654	112,384.94	119.926036	128,320.86	15,935.92	0.02
		Base	105.032654	112,384.94	119.926036	128,320.86	15,935.92	0.02
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049		
	2,910,000.000	Local	121.481047	3,535,098.46	138.795089	4,038,937.09	503,838.63	0.61
		Base	121.481047	3,535,098.46	138.795089	4,038,937.09	503,838.63	0.61
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8				5.800000	23 Jan 2059		
	1,490,000.000	Local	107.031472	1,594,768.94	145.133248	2,162,485.40	567,716.46	0.33
		Base	107.031472	1,594,768.94	145.133248	2,162,485.40	567,716.46	0.33
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375				4.375000	15 Apr 2038		
	2,000,000.000	Local	110.916286	2,218,325.72	117.378426	2,347,568.52	129,242.80	0.36
		Base	110.916286	2,218,325.72	117.378426	2,347,568.52	129,242.80	0.35
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6				4.600000	15 Apr 2048		
	250,000.000	Local	99.469816	248,674.54	122.559905	306,399.76	57,725.22	0.05
		Base	99.469816	248,674.54	122.559905	306,399.76	57,725.22	0.05
035240AP5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/58 4.75				4.750000	15 Apr 2058		
	640,000.000	Local	128.321098	821,255.03	124.119132	794,362.44	-26,892.59	0.12
		Base	128.321098	821,255.03	124.119132	794,362.44	-26,892.59	0.12
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55				4.550000	01 Mar 2048		
	460,000.000	Local	110.295420	507,358.93	125.304458	576,400.51	69,041.58	0.09

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		Base	110.295420	507,358.93	125.304458	576,400.51	69,041.58	0.09
037411AR6	APACHE CORP SR UNSECURED 01/37 6				6.000000	15 Jan 2037		
		28,000.000 Local	114.557964	32,076.23	122.000000	34,160.00	2,083.77	0.01
		Base	114.557964	32,076.23	122.000000	34,160.00	2,083.77	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25				5.250000	01 Feb 2042		
		590,000.000 Local	101.526373	599,005.60	115.000000	678,500.00	79,494.40	0.10
		Base	101.526373	599,005.60	115.000000	678,500.00	79,494.40	0.10
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.250000	15 Jan 2044		
		130,000.000 Local	96.069931	124,890.91	101.250000	131,625.00	6,734.09	0.02
		Base	96.069931	124,890.91	101.250000	131,625.00	6,734.09	0.02
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35				5.350000	01 Jul 2049		
		240,000.000 Local	102.465558	245,917.34	114.250000	274,200.00	28,282.66	0.04
		Base	102.465558	245,917.34	114.250000	274,200.00	28,282.66	0.04
03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625				4.625000	15 Jun 2029		
		1,000,000.000 Local	100.000000	1,000,000.00	96.750000	967,500.00	-32,500.00	0.15
		Base	100.000000	1,000,000.00	96.750000	967,500.00	-32,500.00	0.15
037833BA7	APPLE INC SR UNSECURED 02/45 3.45				3.450000	09 Feb 2045		
		370,000.000 Local	93.769051	346,945.49	111.962434	414,261.01	67,315.52	0.06
		Base	93.769051	346,945.49	111.962434	414,261.01	67,315.52	0.06
037833CD0	APPLE INC SR UNSECURED 08/46 3.85				3.850000	04 Aug 2046		
		80,000.000 Local	100.868288	80,694.63	118.896388	95,117.11	14,422.48	0.01
		Base	100.868288	80,694.63	118.896388	95,117.11	14,422.48	0.01
037833DW7	APPLE INC SR UNSECURED 05/50 2.65				2.650000	11 May 2050		
		2,660,000.000 Local	97.256002	2,587,009.64	98.712689	2,625,757.53	38,747.89	0.40
		Base	97.256002	2,587,009.64	98.712689	2,625,757.53	38,747.89	0.40
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				0.500000	09 Jul 2030		
		332,011.000 Local	56.746264	188,403.84	35.001000	116,207.17	-72,196.67	0.02
Original Face:		332,011.000 Base	56.746264	188,403.84	35.001000	116,207.17	-72,196.67	0.02
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR				1.125000	09 Jul 2035		
		2,161,687.000 Local	49.986208	1,080,545.37	32.001000	691,761.46	-388,783.91	0.10

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Original Face:		2,161,687.000	Base	49.986208	1,080,545.37	32.001000	691,761.46	-388,783.91	0.10
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029			
		144,400.000	Local	59.986482	86,620.48	36.251000	52,346.44	-34,274.04	0.01
Original Face:		144,400.000	Base	59.986482	86,620.48	36.251000	52,346.44	-34,274.04	0.01
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B					07 Sep 2027			
		533,250.000	Local	100.072951	533,639.01	99.482100	530,488.30	-3,150.71	0.08
			Base	100.072951	533,639.01	99.482100	530,488.30	-3,150.71	0.08
046353AZ1	ASTRAZENECA PLC SR UNSECURED 05/51 3				3.000000	28 May 2051			
		350,000.000	Local	98.650709	345,277.48	105.226182	368,291.64	23,014.16	0.06
			Base	98.650709	345,277.48	105.226182	368,291.64	23,014.16	0.06
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5				5.500000	15 Dec 2024			
		460,000.000	Local	99.333396	456,933.62	109.432376	503,388.93	46,455.31	0.08
			Base	99.333396	456,933.62	109.432376	503,388.93	46,455.31	0.08
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125				5.125000	01 Oct 2023			
		370,000.000	Local	100.013819	370,051.13	105.328146	389,714.14	19,663.01	0.06
			Base	100.013819	370,051.13	105.328146	389,714.14	19,663.01	0.06
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95				3.950000	01 Jul 2024			
		800,000.000	Local	96.439708	771,517.66	104.805732	838,445.86	66,928.20	0.13
			Base	96.439708	771,517.66	104.805732	838,445.86	66,928.20	0.13
05401AAG6	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 05/26 4.375				4.375000	01 May 2026			
		180,000.000	Local	102.603761	184,686.77	107.159838	192,887.71	8,200.94	0.03
			Base	102.603761	184,686.77	107.159838	192,887.71	8,200.94	0.03
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39				4.390000	15 Aug 2037			
		100,000.000	Local	101.583700	101,583.70	105.596754	105,596.75	4,013.05	0.02
			Base	101.583700	101,583.70	105.596754	105,596.75	4,013.05	0.02
05526DBT1	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734				3.734000	25 Sep 2040			
		2,310,000.000	Local	97.651962	2,255,760.33	96.306194	2,224,673.08	-31,087.25	0.34
			Base	97.651962	2,255,760.33	96.306194	2,224,673.08	-31,087.25	0.33
05578QAF0	BPCE SA SUBORDINATED 144A 10/32 VAR				3.116000	19 Oct 2032			
		730,000.000	Local	100.000000	730,000.00	100.435539	733,179.43	3,179.43	0.11

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		Base	100.000000	730,000.00	100.435539	733,179.43	3,179.43	0.11
05578QAG8	BPCE SA SUBORDINATED 144A 10/42 VAR				3.582000	19 Oct 2042		
	440,000.000	Local	100.000000	440,000.00	102.446473	450,764.48	10,764.48	0.07
		Base	100.000000	440,000.00	102.446473	450,764.48	10,764.48	0.07
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125				3.125000	15 Sep 2031		
	790,000.000	Local	100.000000	790,000.00	98.750000	780,125.00	-9,875.00	0.12
		Base	100.000000	790,000.00	98.750000	780,125.00	-9,875.00	0.12
05875MAN2	BALLYROCK LTD BALLY 2019 2A A1BR 144A				1.359630	20 Nov 2030		
	700,000.000	Local	100.000000	700,000.00	99.974700	699,822.90	-177.10	0.11
Original Face:	700,000.000	Base	100.000000	700,000.00	99.974700	699,822.90	-177.10	0.11
05971KAC3	BANCO SANTANDER SA SR UNSECURED 06/29 3.306				3.306000	27 Jun 2029		
	200,000.000	Local	100.000000	200,000.00	105.787207	211,574.41	11,574.41	0.03
		Base	100.000000	200,000.00	105.787207	211,574.41	11,574.41	0.03
05971PAC2	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR				8.375000	31 Dec 2099		
	460,000.000	Local	100.000000	460,000.00	114.751000	527,854.60	67,854.60	0.08
		Base	100.000000	460,000.00	114.751000	527,854.60	67,854.60	0.08
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044		
	1,370,000.000	Local	115.180784	1,577,976.74	131.695360	1,804,226.43	226,249.69	0.27
		Base	115.180784	1,577,976.74	131.695360	1,804,226.43	226,249.69	0.27
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR				4.443000	20 Jan 2048		
	1,010,000.000	Local	107.549000	1,086,244.90	124.675917	1,259,226.76	172,981.86	0.19
		Base	107.549000	1,086,244.90	124.675917	1,259,226.76	172,981.86	0.19
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR				4.271000	23 Jul 2029		
	230,000.000	Local	100.107426	230,247.08	111.582712	256,640.24	26,393.16	0.04
		Base	100.107426	230,247.08	111.582712	256,640.24	26,393.16	0.04
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR				3.974000	07 Feb 2030		
	470,000.000	Local	107.078749	503,270.12	110.247895	518,165.11	14,894.99	0.08
		Base	107.078749	503,270.12	110.247895	518,165.11	14,894.99	0.08
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR				4.330000	15 Mar 2050		
	470,000.000	Local	101.420230	476,675.08	124.147148	583,491.60	106,816.52	0.09

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		Base	101.420230	476,675.08	124.147148	583,491.60	106,816.52	0.09
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR				4.083000	20 Mar 2051		
	990,000.000	Local	108.378427	1,072,946.43	120.565781	1,193,601.23	120,654.80	0.18
		Base	108.378427	1,072,946.43	120.565781	1,193,601.23	120,654.80	0.18
06051GJL4	BANK OF AMERICA CORP SR UNSECURED 10/31 VAR				1.922000	24 Oct 2031		
	730,000.000	Local	100.000000	730,000.00	95.999695	700,797.77	-29,202.23	0.11
		Base	100.000000	730,000.00	95.999695	700,797.77	-29,202.23	0.11
06051GJM2	BANK OF AMERICA CORP SR UNSECURED 10/51 VAR				2.831000	24 Oct 2051		
	3,280,000.000	Local	96.032470	3,149,865.02	98.573371	3,233,206.57	83,341.55	0.49
		Base	96.032470	3,149,865.02	98.573371	3,233,206.57	83,341.55	0.49
06051GJT7	BANK OF AMERICA CORP SR UNSECURED 04/32 VAR				2.687000	22 Apr 2032		
	1,060,000.000	Local	100.000000	1,060,000.00	101.597275	1,076,931.12	16,931.12	0.16
		Base	100.000000	1,060,000.00	101.597275	1,076,931.12	16,931.12	0.16
06051GJW0	BANK OF AMERICA CORP SR UNSECURED 04/42 VAR				3.311000	22 Apr 2042		
	3,010,000.000	Local	101.173382	3,045,318.81	105.400923	3,172,567.78	127,248.97	0.48
		Base	101.173382	3,045,318.81	105.400923	3,172,567.78	127,248.97	0.48
06051GKA6	BANK OF AMERICA CORP SR UNSECURED 07/32 VAR				2.299000	21 Jul 2032		
	1,350,000.000	Local	100.000000	1,350,000.00	98.436000	1,328,886.00	-21,114.00	0.20
		Base	100.000000	1,350,000.00	98.436000	1,328,886.00	-21,114.00	0.20
06051GKC2	BANK OF AMERICA CORP SUBORDINATED 09/36 VAR				2.482000	21 Sep 2036		
	2,060,000.000	Local	100.000000	2,060,000.00	96.981102	1,997,810.70	-62,189.30	0.30
		Base	100.000000	2,060,000.00	96.981102	1,997,810.70	-62,189.30	0.30
06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR				2.572000	20 Oct 2032		
	1,130,000.000	Local	100.000000	1,130,000.00	100.599714	1,136,776.77	6,776.77	0.17
		Base	100.000000	1,130,000.00	100.599714	1,136,776.77	6,776.77	0.17
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099		
	540,000.000	Local	100.000000	540,000.00	107.312000	579,484.80	39,484.80	0.09
		Base	100.000000	540,000.00	107.312000	579,484.80	39,484.80	0.09
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030		
	1,440,000.000	Local	106.713959	1,536,681.01	113.531551	1,634,854.33	98,173.32	0.25

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		Base	106.713959	1,536,681.01	113.531551	1,634,854.33	98,173.32	0.25
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043		
	550,000.000	Local	117.664460	647,154.53	136.229583	749,262.71	102,108.18	0.11
		Base	117.664460	647,154.53	136.229583	749,262.71	102,108.18	0.11
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.950000	15 Oct 2039		
	390,000.000	Local	113.248956	441,670.93	136.381638	531,888.39	90,217.46	0.08
		Base	113.248956	441,670.93	136.381638	531,888.39	90,217.46	0.08
07014QAN1	GREAT OUTDOORS GROUP LLC 2021 TERM LOAN B1					06 Mar 2028		
	613,811.630	Local	99.507298	610,787.37	100.031200	614,003.14	3,215.77	0.09
		Base	99.507298	610,787.37	100.031200	614,003.14	3,215.77	0.09
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044		
	408,000.000	Local	107.204926	437,396.10	125.857973	513,500.53	76,104.43	0.08
		Base	107.204926	437,396.10	125.857973	513,500.53	76,104.43	0.08
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875000	15 May 2044		
	181,000.000	Local	113.812983	206,001.50	119.552352	216,389.76	10,388.26	0.03
		Base	113.812983	206,001.50	119.552352	216,389.76	10,388.26	0.03
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669				4.669000	06 Jun 2047		
	510,000.000	Local	111.416359	568,223.43	126.494859	645,123.78	76,900.35	0.10
		Base	111.416359	568,223.43	126.494859	645,123.78	76,900.35	0.10
075896AC4	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165				5.165000	01 Aug 2044		
	240,000.000	Local	92.134067	221,121.76	83.069000	199,365.60	-21,756.16	0.03
		Base	92.134067	221,121.76	83.069000	199,365.60	-21,756.16	0.03
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2				4.200000	15 Aug 2048		
	850,000.000	Local	107.433876	913,187.95	121.770053	1,035,045.45	121,857.50	0.16
		Base	107.433876	913,187.95	121.770053	1,035,045.45	121,857.50	0.16
085209AH7	GOVT OF BERMUDA SR UNSECURED 144A 08/50 3.375				3.375000	20 Aug 2050		
	290,000.000	Local	99.726576	289,207.07	99.875000	289,637.50	430.43	0.04
		Base	99.726576	289,207.07	99.875000	289,637.50	430.43	0.04
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7				7.000000	15 Feb 2026		
	1,340,000.000	Local	98.788465	1,323,765.43	99.000000	1,326,600.00	2,834.57	0.20

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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
		Base	98.788465	1,323,765.43	99.000000	1,326,600.00	2,834.57	0.20
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5				5.000000	15 Jun 2044		
	110,000.000	Local	98.760264	108,636.29	130.659801	143,725.78	35,089.49	0.02
		Base	98.760264	108,636.29	130.659801	143,725.78	35,089.49	0.02
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375				4.375000	05 May 2022		
	1,460,000.000	Local	99.307690	1,449,892.28	100.500000	1,467,300.00	17,407.72	0.22
		Base	99.307690	1,449,892.28	100.500000	1,467,300.00	17,407.72	0.22
09257WAC4	BLACKSTONE MORTGAGE TR SR UNSECURED 03/23 4.75				4.750000	15 Mar 2023		
	70,000.000	Local	98.289343	68,802.54	102.060000	71,442.00	2,639.46	0.01
		Base	98.289343	68,802.54	102.060000	71,442.00	2,639.46	0.01
09659T2C4	BNP PARIBAS SUBORDINATED 144A 01/41 2.824				2.824000	26 Jan 2041		
	2,550,000.000	Local	93.948115	2,395,676.94	95.827161	2,443,592.61	47,915.67	0.37
		Base	93.948115	2,395,676.94	95.827161	2,443,592.61	47,915.67	0.37
09659W2P8	BNP PARIBAS SR UNSECURED 144A 04/32 VAR				2.871000	19 Apr 2032		
	500,000.000	Local	100.000000	500,000.00	101.436622	507,183.11	7,183.11	0.08
		Base	100.000000	500,000.00	101.436622	507,183.11	7,183.11	0.08
097023AU9	BOEING CO SR UNSECURED 02/33 6.125				6.125000	15 Feb 2033		
	70,000.000	Local	102.824600	71,977.22	126.553764	88,587.63	16,610.41	0.01
		Base	102.824600	71,977.22	126.553764	88,587.63	16,610.41	0.01
097023AX3	BOEING CO SR UNSECURED 03/39 6.875				6.875000	15 Mar 2039		
	200,000.000	Local	141.160445	282,320.89	138.763588	277,527.18	-4,793.71	0.04
		Base	141.160445	282,320.89	138.763588	277,527.18	-4,793.71	0.04
097023BA2	BOEING CO SR UNSECURED 02/40 5.875				5.875000	15 Feb 2040		
	50,000.000	Local	119.918640	59,959.32	128.299260	64,149.63	4,190.31	0.01
		Base	119.918640	59,959.32	128.299260	64,149.63	4,190.31	0.01
097023CK9	BOEING CO SR UNSECURED 05/49 3.9				3.900000	01 May 2049		
	690,000.000	Local	98.445210	679,271.95	104.853585	723,489.74	44,217.79	0.11
		Base	98.445210	679,271.95	104.853585	723,489.74	44,217.79	0.11
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75				3.750000	01 Feb 2050		
	1,900,000.000	Local	99.490171	1,890,313.25	104.303900	1,981,774.10	91,460.85	0.30

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		Base	99.490171	1,890,313.25	104.303900	1,981,774.10	91,460.85	0.30
097023CR4	BOEING CO SR UNSECURED 08/59 3.95				3.950000	01 Aug 2059		
	1,720,000.000	Local	101.353671	1,743,283.14	104.292248	1,793,826.67	50,543.53	0.27
		Base	101.353671	1,743,283.14	104.292248	1,793,826.67	50,543.53	0.27
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	320,000.000	Local	100.000000	320,000.00	128.746913	411,990.12	91,990.12	0.06
		Base	100.000000	320,000.00	128.746913	411,990.12	91,990.12	0.06
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	1,310,000.000	Local	112.105279	1,468,579.15	135.850474	1,779,641.21	311,062.06	0.27
		Base	112.105279	1,468,579.15	135.850474	1,779,641.21	311,062.06	0.27
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060		
	550,000.000	Local	117.563616	646,599.89	139.285390	766,069.65	119,469.76	0.12
		Base	117.563616	646,599.89	139.285390	766,069.65	119,469.76	0.12
097023DG7	BOEING CO SR UNSECURED 02/26 2.196				2.196000	04 Feb 2026		
	390,000.000	Local	100.000000	390,000.00	100.003719	390,014.50	14.50	0.06
		Base	100.000000	390,000.00	100.003719	390,014.50	14.50	0.06
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3				3.000000	24 Feb 2050		
	3,980,000.000	Local	96.421734	3,837,585.00	97.846618	3,894,295.40	56,710.40	0.59
		Base	96.421734	3,837,585.00	97.846618	3,894,295.40	56,710.40	0.59
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4				3.400000	26 Jul 2029		
	200,000.000	Local	99.360720	198,721.44	109.603453	219,206.91	20,485.47	0.03
		Base	99.360720	198,721.44	109.603453	219,206.91	20,485.47	0.03
110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25				4.250000	26 Oct 2049		
	1,270,000.000	Local	111.675205	1,418,275.10	124.016562	1,575,010.34	156,735.24	0.24
		Base	111.675205	1,418,275.10	124.016562	1,575,010.34	156,735.24	0.24
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5				5.000000	15 Aug 2045		
	198,000.000	Local	126.045763	249,570.61	133.250896	263,836.77	14,266.16	0.04
		Base	126.045763	249,570.61	133.250896	263,836.77	14,266.16	0.04
110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35				4.350000	15 Nov 2047		
	70,000.000	Local	116.992271	81,894.59	123.590082	86,513.06	4,618.47	0.01

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		Base	116.992271	81,894.59	123.590082	86,513.06	4,618.47	0.01
110122DS4	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55				2.550000	13 Nov 2050		
	530,000.000	Local	90.327155	478,733.92	94.986993	503,431.06	24,697.14	0.08
		Base	90.327155	478,733.92	94.986993	503,431.06	24,697.14	0.08
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625				9.625000	15 Dec 2030		
	260,000.000	Local	134.705481	350,234.25	146.570310	381,082.81	30,848.56	0.06
		Base	134.705481	350,234.25	146.570310	381,082.81	30,848.56	0.06
11135FAS0	BROADCOM INC COMPANY GUAR 11/32 4.3				4.300000	15 Nov 2032		
	960,000.000	Local	99.887036	958,915.55	112.511427	1,080,109.70	121,194.15	0.16
		Base	99.887036	958,915.55	112.511427	1,080,109.70	121,194.15	0.16
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95				4.950000	15 Sep 2041		
	280,000.000	Local	103.015596	288,443.67	128.303369	359,249.43	70,805.76	0.05
		Base	103.015596	288,443.67	128.303369	359,249.43	70,805.76	0.05
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55				4.550000	01 Sep 2044		
	30,000.000	Local	99.542067	29,862.62	126.501490	37,950.45	8,087.83	0.01
		Base	99.542067	29,862.62	126.501490	37,950.45	8,087.83	0.01
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4				7.400000	01 Dec 2031		
	40,000.000	Local	129.947025	51,978.81	143.603192	57,441.28	5,462.47	0.01
		Base	129.947025	51,978.81	143.603192	57,441.28	5,462.47	0.01
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5				4.500000	01 May 2032		
	2,050,000.000	Local	100.626315	2,062,839.46	102.875000	2,108,937.50	46,098.04	0.32
		Base	100.626315	2,062,839.46	102.875000	2,108,937.50	46,098.04	0.32
12543DBJ8	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875				6.875000	15 Apr 2029		
	360,000.000	Local	100.182361	360,656.50	101.875000	366,750.00	6,093.50	0.06
		Base	100.182361	360,656.50	101.875000	366,750.00	6,093.50	0.06
125491AN0	CI FINANCIAL CORP SR UNSECURED 12/30 3.2				3.200000	17 Dec 2030		
	1,280,000.000	Local	100.585262	1,287,491.35	102.708004	1,314,662.45	27,171.10	0.20
		Base	100.585262	1,287,491.35	102.708004	1,314,662.45	27,171.10	0.20
125491AP5	CI FINANCIAL CORP SR UNSECURED 06/51 4.1				4.100000	15 Jun 2051		
	900,000.000	Local	101.782984	916,046.86	108.764839	978,883.55	62,836.69	0.15

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		Base	101.782984	916,046.86	108.764839	978,883.55	62,836.69	0.15
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038		
	1,390,000.000	Local	108.207913	1,504,089.99	123.286608	1,713,683.85	209,593.86	0.26
		Base	108.207913	1,504,089.99	123.286608	1,713,683.85	209,593.86	0.26
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048		
	1,690,000.000	Local	110.774666	1,872,091.85	129.644248	2,190,987.79	318,895.94	0.33
		Base	110.774666	1,872,091.85	129.644248	2,190,987.79	318,895.94	0.33
125523BK5	CIGNA CORP COMPANY GUAR 10/47 3.875				3.875000	15 Oct 2047		
	100,000.000	Local	95.902810	95,902.81	112.104824	112,104.82	16,202.01	0.02
		Base	95.902810	95,902.81	112.104824	112,104.82	16,202.01	0.02
125523CJ7	CIGNA CORP SR UNSECURED 03/40 3.2				3.200000	15 Mar 2040		
	2,400,000.000	Local	101.900129	2,445,603.09	103.519376	2,484,465.02	38,861.93	0.38
		Base	101.900129	2,445,603.09	103.519376	2,484,465.02	38,861.93	0.37
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4				3.400000	15 Mar 2050		
	1,020,000.000	Local	100.264121	1,022,694.03	104.528486	1,066,190.56	43,496.53	0.16
		Base	100.264121	1,022,694.03	104.528486	1,066,190.56	43,496.53	0.16
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3				5.300000	05 Dec 2043		
	210,000.000	Local	103.653514	217,672.38	132.361617	277,959.40	60,287.02	0.04
		Base	103.653514	217,672.38	132.361617	277,959.40	60,287.02	0.04
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
	520,000.000	Local	107.646188	559,760.18	130.380290	677,977.51	118,217.33	0.10
		Base	107.646188	559,760.18	130.380290	677,977.51	118,217.33	0.10
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.780000	25 Mar 2038		
	3,850,000.000	Local	112.956629	4,348,830.22	122.218860	4,705,426.11	356,595.89	0.71
		Base	112.956629	4,348,830.22	122.218860	4,705,426.11	356,595.89	0.71
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048		
	3,800,000.000	Local	113.180240	4,300,849.12	131.169978	4,984,459.16	683,610.04	0.75
		Base	113.180240	4,300,849.12	131.169978	4,984,459.16	683,610.04	0.75
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25				3.250000	15 Aug 2029		
	360,000.000	Local	99.285367	357,427.32	106.715948	384,177.41	26,750.09	0.06

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		Base	99.285367	357,427.32	106.715948	384,177.41	26,750.09	0.06
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9				3.900000	15 May 2027		
	220,000.000	Local	100.118050	220,259.71	107.528295	236,562.25	16,302.54	0.04
		Base	100.118050	220,259.71	107.528295	236,562.25	16,302.54	0.04
127097AH6	COTERRA ENERGY INC SR UNSECURED 144A 03/29 4.375				4.375000	15 Mar 2029		
	120,000.000	Local	105.065883	126,079.06	111.831337	134,197.60	8,118.54	0.02
		Base	105.065883	126,079.06	111.831337	134,197.60	8,118.54	0.02
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7				4.700000	01 Nov 2111		
	150,000.000	Local	99.088747	148,633.12	148.048821	222,073.23	73,440.11	0.03
		Base	99.088747	148,633.12	148.048821	222,073.23	73,440.11	0.03
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65				3.650000	01 Sep 2119		
	490,000.000	Local	99.747553	488,763.01	117.066071	573,623.75	84,860.74	0.09
		Base	99.747553	488,763.01	117.066071	573,623.75	84,860.74	0.09
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5				7.500000	01 Apr 2034		
	390,000.000	Local	139.531210	544,171.72	153.031120	596,821.37	52,649.65	0.09
		Base	139.531210	544,171.72	153.031120	596,821.37	52,649.65	0.09
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55				7.550000	01 Apr 2039		
	1,395,000.000	Local	144.775054	2,019,612.00	166.885500	2,328,052.73	308,440.73	0.35
		Base	144.775054	2,019,612.00	166.885500	2,328,052.73	308,440.73	0.35
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3				7.300000	01 Oct 2039		
	220,000.000	Local	107.854468	237,279.83	156.881510	345,139.32	107,859.49	0.05
Original Face:	220,000.000	Base	107.854468	237,279.83	156.881510	345,139.32	107,859.49	0.05
13063BBU5	CALIFORNIA ST CAS 11/39 FIXED 7.35				7.350000	01 Nov 2039		
	280,000.000	Local	153.555418	429,955.17	157.826700	441,914.76	11,959.59	0.07
Original Face:	280,000.000	Base	153.555418	429,955.17	157.826700	441,914.76	11,959.59	0.07
13063BFR8	CALIFORNIA ST CAS 03/40 FIXED 7.625				7.625000	01 Mar 2040		
	170,000.000	Local	162.824541	276,801.72	165.626230	281,564.59	4,762.87	0.04
Original Face:	170,000.000	Base	162.824541	276,801.72	165.626230	281,564.59	4,762.87	0.04
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	107.971606	215,943.21	15,943.21	0.03

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		Base	100.000000	200,000.00	107.971606	215,943.21	15,943.21	0.03
13645RBG8	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/41 3				3.000000	02 Dec 2041		
	560,000.000	Local	99.479580	557,085.65	102.555135	574,308.76	17,223.11	0.09
		Base	99.479580	557,085.65	102.555135	574,308.76	17,223.11	0.09
13645RBH6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1				3.100000	02 Dec 2051		
	670,000.000	Local	99.285199	665,210.83	102.398801	686,071.97	20,861.14	0.10
		Base	99.285199	665,210.83	102.398801	686,071.97	20,861.14	0.10
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625				5.625000	30 Mar 2043		
	210,000.000	Local	110.576519	232,210.69	130.514074	274,079.56	41,868.87	0.04
		Base	110.576519	232,210.69	130.514074	274,079.56	41,868.87	0.04
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65				5.650000	15 Sep 2048		
	60,000.000	Local	99.918050	59,950.83	135.755457	81,453.27	21,502.44	0.01
		Base	99.918050	59,950.83	135.755457	81,453.27	21,502.44	0.01
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1				4.100000	15 Mar 2043		
	160,000.000	Local	106.674631	170,679.41	115.874099	185,398.56	14,719.15	0.03
		Base	106.674631	170,679.41	115.874099	185,398.56	14,719.15	0.03
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35				4.350000	01 Nov 2042		
	440,000.000	Local	97.090134	427,196.59	115.057974	506,255.09	79,058.50	0.08
Original Face:	440,000.000	Base	97.090134	427,196.59	115.057974	506,255.09	79,058.50	0.08
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25				4.250000	15 Dec 2027		
	200,000.000	Local	99.349910	198,699.82	104.250001	208,500.00	9,800.18	0.03
		Base	99.349910	198,699.82	104.250001	208,500.00	9,800.18	0.03
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625				4.625000	15 Dec 2029		
	740,000.000	Local	101.405707	750,402.23	107.846000	798,060.40	47,658.17	0.12
		Base	101.405707	750,402.23	107.846000	798,060.40	47,658.17	0.12
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375				3.375000	15 Feb 2030		
	2,870,000.000	Local	101.818462	2,922,189.85	102.021000	2,928,002.70	5,812.85	0.44
		Base	101.818462	2,922,189.85	102.021000	2,928,002.70	5,812.85	0.44
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5				4.500000	01 Apr 2044		
	240,000.000	Local	103.559542	248,542.90	125.780471	301,873.13	53,330.23	0.05

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		Base	103.559542	248,542.90	125.780471	301,873.13	53,330.23	0.05
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25				4.250000	01 Feb 2049		
	250,000.000	Local	100.015508	250,038.77	124.645771	311,614.43	61,575.66	0.05
		Base	100.015508	250,038.77	124.645771	311,614.43	61,575.66	0.05
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375				5.375000	01 May 2047		
	1,000,000.000	Local	103.549341	1,035,493.41	119.719516	1,197,195.16	161,701.75	0.18
		Base	103.549341	1,035,493.41	119.719516	1,197,195.16	161,701.75	0.18
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		
	4,010,000.000	Local	115.617752	4,636,271.86	125.082406	5,015,804.48	379,532.62	0.76
		Base	115.617752	4,636,271.86	125.082406	5,015,804.48	379,532.62	0.75
161175BY9	CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85				3.850000	01 Apr 2061		
	260,000.000	Local	90.663896	235,726.13	94.681080	246,170.81	10,444.68	0.04
		Base	90.663896	235,726.13	94.681080	246,170.81	10,444.68	0.04
161175BZ6	CHARTER COMM OPT LLC/CAP SR SECURED 06/41 3.5				3.500000	01 Jun 2041		
	3,900,000.000	Local	97.803801	3,814,348.22	97.767421	3,812,929.42	-1,418.80	0.58
		Base	97.803801	3,814,348.22	97.767421	3,812,929.42	-1,418.80	0.57
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5				3.500000	01 Mar 2042		
	280,000.000	Local	99.258654	277,924.23	97.263156	272,336.84	-5,587.39	0.04
		Base	99.258654	277,924.23	97.263156	272,336.84	-5,587.39	0.04
161175CG7	CHARTER COMM OPT LLC/CAP SR SECURED 06/62 3.95				3.950000	30 Jun 2062		
	210,000.000	Local	99.187790	208,294.36	96.729525	203,132.00	-5,162.36	0.03
		Base	99.187790	208,294.36	96.729525	203,132.00	-5,162.36	0.03
166756AH9	CHEVRON USA INC COMPANY GUAR 08/50 2.343				2.343000	12 Aug 2050		
	1,610,000.000	Local	88.462787	1,424,250.87	91.998078	1,481,169.06	56,918.19	0.22
		Base	88.462787	1,424,250.87	91.998078	1,481,169.06	56,918.19	0.22
167725AC4	CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899				6.899000	01 Dec 2040		
	145,000.000	Local	137.367490	199,182.86	140.841800	204,220.61	5,037.75	0.03
Original Face:	145,000.000	Base	137.367490	199,182.86	140.841800	204,220.61	5,037.75	0.03
168863DS4	REPUBLIC OF CHILE SR UNSECURED 05/41 3.1				3.100000	07 May 2041		
	2,210,000.000	Local	99.435164	2,197,517.12	97.850000	2,162,485.00	-35,032.12	0.33

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		Base	99.435164	2,197,517.12	97.850000	2,162,485.00	-35,032.12	0.33
171239AH9	CHUBB INA HOLDINGS INC COMPANY GUAR 12/51 2.85				2.850000	15 Dec 2051		
	320,000.000	Local	99.918209	319,738.27	100.717519	322,296.06	2,557.79	0.05
		Base	99.918209	319,738.27	100.717519	322,296.06	2,557.79	0.05
171239AJ5	CHUBB INA HOLDINGS INC COMPANY GUAR 12/61 3.05				3.050000	15 Dec 2061		
	780,000.000	Local	99.447855	775,693.27	102.504027	799,531.41	23,838.14	0.12
		Base	99.447855	775,693.27	102.504027	799,531.41	23,838.14	0.12
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375				4.375000	15 Mar 2029		
	520,000.000	Local	107.491025	558,953.33	106.306943	552,796.10	-6,157.23	0.08
		Base	107.491025	558,953.33	106.306943	552,796.10	-6,157.23	0.08
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032		
	670,000.000	Local	121.225143	812,208.46	132.825851	889,933.20	77,724.74	0.13
		Base	121.225143	812,208.46	132.825851	889,933.20	77,724.74	0.13
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125				6.125000	25 Aug 2036		
	212,000.000	Local	94.028519	199,340.46	136.456518	289,287.82	89,947.36	0.04
		Base	94.028519	199,340.46	136.456518	289,287.82	89,947.36	0.04
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
	2,490,000.000	Local	156.945547	3,907,944.12	169.450770	4,219,324.17	311,380.05	0.64
		Base	156.945547	3,907,944.12	169.450770	4,219,324.17	311,380.05	0.63
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.650000	23 Jul 2048		
	2,520,000.000	Local	123.344954	3,108,292.84	128.842204	3,246,823.54	138,530.70	0.49
		Base	123.344954	3,108,292.84	128.842204	3,246,823.54	138,530.70	0.49
172967NB3	CITIGROUP INC JR SUBORDINA 12/99 VAR				4.150000	31 Dec 2099		
	960,000.000	Local	100.000000	960,000.00	101.625000	975,600.00	15,600.00	0.15
		Base	100.000000	960,000.00	101.625000	975,600.00	15,600.00	0.15
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR				2.520000	03 Nov 2032		
	920,000.000	Local	100.000000	920,000.00	100.000747	920,006.87	6.87	0.14
		Base	100.000000	920,000.00	100.000747	920,006.87	6.87	0.14
172967NF4	CITIGROUP INC SR UNSECURED 11/42 VAR				2.904000	03 Nov 2042		
	570,000.000	Local	100.000000	570,000.00	99.306699	566,048.18	-3,951.82	0.09

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		Base	100.000000	570,000.00	99.306699	566,048.18	-3,951.82	0.09
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625				7.625000	01 Dec 2036		
	450,000.000	Local	116.402180	523,809.81	146.980748	661,413.37	137,603.56	0.10
		Base	116.402180	523,809.81	146.980748	661,413.37	137,603.56	0.10
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623				5.623000	15 Nov 2043		
	390,000.000	Local	114.422292	446,246.94	142.826164	557,022.04	110,775.10	0.08
		Base	114.422292	446,246.94	142.826164	557,022.04	110,775.10	0.08
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858				4.858000	01 Jan 2114		
	30,000.000	Local	100.000000	30,000.00	149.531215	44,859.36	14,859.36	0.01
		Base	100.000000	30,000.00	149.531215	44,859.36	14,859.36	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5				2.500000	01 Jun 2040		
	80,000.000	Local	101.183525	80,946.82	100.668818	80,535.05	-411.77	0.01
		Base	101.183525	80,946.82	100.668818	80,535.05	-411.77	0.01
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6				2.600000	01 Jun 2050		
	90,000.000	Local	98.278878	88,450.99	98.037804	88,234.02	-216.97	0.01
		Base	98.278878	88,450.99	98.037804	88,234.02	-216.97	0.01
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5				2.500000	15 Mar 2051		
	600,000.000	Local	91.401898	548,411.39	96.359543	578,157.26	29,745.87	0.09
		Base	91.401898	548,411.39	96.359543	578,157.26	29,745.87	0.09
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125				6.125000	18 Jan 2041		
	1,170,000.000	Local	117.518540	1,374,966.92	102.876000	1,203,649.20	-171,317.72	0.18
		Base	117.518540	1,374,966.92	102.876000	1,203,649.20	-171,317.72	0.18
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.050000	15 Mar 2033		
	110,000.000	Local	126.499445	139,149.39	144.053227	158,458.55	19,309.16	0.02
		Base	126.499445	139,149.39	144.053227	158,458.55	19,309.16	0.02
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969				3.969000	01 Nov 2047		
	300,000.000	Local	87.796333	263,389.00	115.542360	346,627.08	83,238.08	0.05
		Base	87.796333	263,389.00	115.542360	346,627.08	83,238.08	0.05
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999				3.999000	01 Nov 2049		
	2,373,000.000	Local	112.494826	2,669,502.23	116.289464	2,759,548.98	90,046.75	0.42

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		Base	112.494826	2,669,502.23	116.289464	2,759,548.98	90,046.75	0.42
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049				4.049000	01 Nov 2052		
	907,000.000	Local	110.438862	1,001,680.48	117.236098	1,063,331.41	61,650.93	0.16
		Base	110.438862	1,001,680.48	117.236098	1,063,331.41	61,650.93	0.16
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030		
	150,000.000	Local	100.552267	150,828.40	115.522689	173,284.03	22,455.63	0.03
		Base	100.552267	150,828.40	115.522689	173,284.03	22,455.63	0.03
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4				3.400000	01 Apr 2030		
	70,000.000	Local	99.850029	69,895.02	109.246125	76,472.29	6,577.27	0.01
		Base	99.850029	69,895.02	109.246125	76,472.29	6,577.27	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75				3.750000	01 Apr 2040		
	200,000.000	Local	99.489330	198,978.66	112.246053	224,492.11	25,513.45	0.03
		Base	99.489330	198,978.66	112.246053	224,492.11	25,513.45	0.03
20030NDR9	COMCAST CORP COMPANY GUAR 144A 11/51 2.887				2.887000	01 Nov 2051		
	6,028,000.000	Local	99.494804	5,997,546.76	97.096972	5,853,005.47	-144,541.29	0.89
		Base	99.494804	5,997,546.76	97.096972	5,853,005.47	-144,541.29	0.88
20030NDT5	COMCAST CORP COMPANY GUAR 144A 11/56 2.937				2.937000	01 Nov 2056		
	546,000.000	Local	99.875500	545,320.23	95.671741	522,367.71	-22,952.52	0.08
		Base	99.875500	545,320.23	95.671741	522,367.71	-22,952.52	0.08
20030NDV0	COMCAST CORP COMPANY GUAR 144A 11/63 2.987				2.987000	01 Nov 2063		
	2,247,000.000	Local	99.604054	2,238,103.10	95.357371	2,142,680.13	-95,422.97	0.32
		Base	99.604054	2,238,103.10	95.357371	2,142,680.13	-95,422.97	0.32
200447AH3	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/31 3.348				3.348000	09 Feb 2031		
	500,000.000	Local	99.928412	499,642.06	97.872000	489,360.00	-10,282.06	0.07
		Base	99.928412	499,642.06	97.872000	489,360.00	-10,282.06	0.07
200447AJ9	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/51 4.677				4.677000	09 Feb 2051		
	1,530,000.000	Local	96.411097	1,475,089.79	93.875000	1,436,287.50	-38,802.29	0.22
		Base	96.411097	1,475,089.79	93.875000	1,436,287.50	-38,802.29	0.22
20268JAF0	COMMONSPIRIT HEALTH SR SECURED 10/30 2.782				2.782000	01 Oct 2030		
	110,000.000	Local	100.000000	110,000.00	102.455796	112,701.38	2,701.38	0.02

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		Base	100.000000	110,000.00	102.455796	112,701.38	2,701.38	0.02
20268JAG8	COMMONSPIRIT HEALTH SR SECURED 10/50 3.91				3.910000	01 Oct 2050		
	330,000.000	Local	100.000000	330,000.00	111.657496	368,469.74	38,469.74	0.06
		Base	100.000000	330,000.00	111.657496	368,469.74	38,469.74	0.06
202712BL8	COMMONWEALTH BANK AUST SUBORDINATED 144A 09/39 3.743				3.743000	12 Sep 2039		
	420,000.000	Local	100.000000	420,000.00	107.430177	451,206.74	31,206.74	0.07
		Base	100.000000	420,000.00	107.430177	451,206.74	31,206.74	0.07
202712BN4	COMMONWEALTH BANK AUST SUBORDINATED 144A 03/31 2.688				2.688000	11 Mar 2031		
	400,000.000	Local	100.000000	400,000.00	98.450765	393,803.06	-6,196.94	0.06
		Base	100.000000	400,000.00	98.450765	393,803.06	-6,196.94	0.06
202712BQ7	COMMONWEALTH BANK AUST SUBORDINATED 144A 03/41 3.305				3.305000	11 Mar 2041		
	1,970,000.000	Local	98.549553	1,941,426.20	102.226808	2,013,868.12	72,441.92	0.30
		Base	98.549553	1,941,426.20	102.226808	2,013,868.12	72,441.92	0.30
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4				4.000000	01 Mar 2048		
	340,000.000	Local	101.636447	345,563.92	117.205640	398,499.18	52,935.26	0.06
		Base	101.636447	345,563.92	117.205640	398,499.18	52,935.26	0.06
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3				4.300000	15 Apr 2044		
	40,000.000	Local	100.000000	40,000.00	120.482452	48,192.98	8,192.98	0.01
		Base	100.000000	40,000.00	120.482452	48,192.98	8,192.98	0.01
20825CBD5	CONOCOPHILLIPS COMPANY GUAR 144A 08/48 4.85				4.850000	15 Aug 2048		
	310,000.000	Local	117.311819	363,666.64	131.305526	407,047.13	43,380.49	0.06
		Base	117.311819	363,666.64	131.305526	407,047.13	43,380.49	0.06
210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5				2.500000	01 May 2060		
	360,000.000	Local	97.949008	352,616.43	88.583085	318,899.11	-33,717.32	0.05
		Base	97.949008	352,616.43	88.583085	318,899.11	-33,717.32	0.05
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044		
	420,000.000	Local	113.639495	477,285.88	110.825000	465,465.00	-11,820.88	0.07
		Base	113.639495	477,285.88	110.825000	465,465.00	-11,820.88	0.07
212015AV3	CONTINENTAL RESOURCES COMPANY GUAR 144A 04/32 2.875				2.875000	01 Apr 2032		
	820,000.000	Local	99.922716	819,366.27	97.825500	802,169.10	-17,197.17	0.12

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		Base	99.922716	819,366.27	97.825500	802,169.10	-17,197.17	0.12
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25				5.250000	04 Aug 2045		
	730,000.000	Local	111.206127	811,804.73	131.906107	962,914.58	151,109.85	0.15
		Base	111.206127	811,804.73	131.906107	962,914.58	151,109.85	0.14
21871QAF1	CORECIVIC INC 2019 TERM LOAN					18 Dec 2024		
	226,600.000	Local	97.820627	221,661.54	99.000000	224,334.00	2,672.46	0.03
		Base	97.820627	221,661.54	99.000000	224,334.00	2,672.46	0.03
219350BP9	CORNING INC SR UNSECURED 11/49 3.9				3.900000	15 Nov 2049		
	260,000.000	Local	99.730908	259,300.36	112.410199	292,266.52	32,966.16	0.04
		Base	99.730908	259,300.36	112.410199	292,266.52	32,966.16	0.04
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75				1.750000	20 Apr 2032		
	300,000.000	Local	99.821490	299,464.47	97.281461	291,844.38	-7,620.09	0.04
		Base	99.821490	299,464.47	97.281461	291,844.38	-7,620.09	0.04
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125000	29 Dec 2049		
	290,000.000	Local	107.318014	311,222.24	118.425000	343,432.50	32,210.26	0.05
		Base	107.318014	311,222.24	118.425000	343,432.50	32,210.26	0.05
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR				6.375000	31 Dec 2099		
	1,120,000.000	Local	102.435837	1,147,281.37	107.780000	1,207,136.00	59,854.63	0.18
		Base	102.435837	1,147,281.37	107.780000	1,207,136.00	59,854.63	0.18
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	103.250000	815,675.00	25,675.00	0.12
		Base	100.000000	790,000.00	103.250000	815,675.00	25,675.00	0.12
225401AU2	CREDIT SUISSE GROUP AG SR UNSECURED 144A 05/32 VAR				3.091000	14 May 2032		
	1,980,000.000	Local	100.454134	1,988,991.86	101.868695	2,017,000.16	28,008.30	0.31
		Base	100.454134	1,988,991.86	101.868695	2,017,000.16	28,008.30	0.30
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125				7.125000	15 Jul 2032		
	120,000.000	Local	120.623067	144,747.68	142.262147	170,714.58	25,966.90	0.03
		Base	120.623067	144,747.68	142.262147	170,714.58	25,966.90	0.03
225436AA2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR				6.250000	29 Dec 2049		
	200,000.000	Local	105.262680	210,525.36	106.500000	213,000.00	2,474.64	0.03

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		Base	105.262680	210,525.36	106.500000	213,000.00	2,474.64	0.03
23291KAJ4	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25				3.250000	15 Nov 2039		
	50,000.000	Local	99.824100	49,912.05	107.033582	53,516.79	3,604.74	0.01
		Base	99.824100	49,912.05	107.033582	53,516.79	3,604.74	0.01
23291KAK1	DH EUROPE FINANCE II COMPANY GUAR 11/49 3.4				3.400000	15 Nov 2049		
	10,000.000	Local	99.766400	9,976.64	107.555607	10,755.56	778.92	0.00
		Base	99.766400	9,976.64	107.555607	10,755.56	778.92	0.00
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR				7.375000	31 Dec 2099		
	270,000.000	Local	95.584626	258,078.49	98.750000	266,625.00	8,546.51	0.04
		Base	95.584626	258,078.49	98.750000	266,625.00	8,546.51	0.04
23311VAK3	DCP MIDSTREAM OPERATING COMPANY GUAR 02/32 3.25				3.250000	15 Feb 2032		
	450,000.000	Local	100.000000	450,000.00	100.750000	453,375.00	3,375.00	0.07
		Base	100.000000	450,000.00	100.750000	453,375.00	3,375.00	0.07
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75				3.750000	15 Aug 2047		
	230,000.000	Local	99.950600	229,886.38	113.944327	262,071.95	32,185.57	0.04
		Base	99.950600	229,886.38	113.944327	262,071.95	32,185.57	0.04
23338VAP1	DTE ELECTRIC CO GENL REF MOR 04/51 3.25				3.250000	01 Apr 2051		
	280,000.000	Local	99.177639	277,697.39	107.944085	302,243.44	24,546.05	0.05
		Base	99.177639	277,697.39	107.944085	302,243.44	24,546.05	0.05
235851AW2	DANAHER CORP SR UNSECURED 12/51 2.8				2.800000	10 Dec 2051		
	510,000.000	Local	99.396780	506,923.58	99.138985	505,608.82	-1,314.76	0.08
		Base	99.396780	506,923.58	99.138985	505,608.82	-1,314.76	0.08
24703TAJ5	DELL INT LLC / EMC CORP SR UNSECURED 07/36 8.1				8.100000	15 Jul 2036		
	276,000.000	Local	152.515214	420,941.99	152.360324	420,514.49	-427.50	0.06
		Base	152.515214	420,941.99	152.360324	420,514.49	-427.50	0.06
24703TAK2	DELL INT LLC / EMC CORP SR UNSECURED 07/46 8.35				8.350000	15 Jul 2046		
	33,000.000	Local	166.001697	54,780.56	166.703975	55,012.31	231.75	0.01
		Base	166.001697	54,780.56	166.703975	55,012.31	231.75	0.01
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

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		Base	0.000000	19,500.00	0.000000	0.00	-19,500.00	0.00
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8				3.800000	19 Apr 2023		
	160,000.000	Local	94.481650	151,170.64	102.247498	163,596.00	12,425.36	0.02
		Base	94.481650	151,170.64	102.247498	163,596.00	12,425.36	0.02
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75				3.750000	28 Oct 2029		
	340,000.000	Local	99.764409	339,198.99	102.576838	348,761.25	9,562.26	0.05
		Base	99.764409	339,198.99	102.576838	348,761.25	9,562.26	0.05
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7				7.000000	01 May 2025		
	610,000.000	Local	100.004318	610,026.34	114.386342	697,756.69	87,730.35	0.11
		Base	100.004318	610,026.34	114.386342	697,756.69	87,730.35	0.10
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375				7.375000	15 Jan 2026		
	640,000.000	Local	99.989175	639,930.72	117.716173	753,383.51	113,452.79	0.11
		Base	99.989175	639,930.72	117.716173	753,383.51	113,452.79	0.11
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B					20 Oct 2027		
	460,000.000	Local	99.142567	456,055.81	105.612500	485,817.50	29,761.69	0.07
		Base	99.142567	456,055.81	105.612500	485,817.50	29,761.69	0.07
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75				8.750000	15 Jun 2030		
	350,000.000	Local	136.159726	476,559.04	145.436876	509,029.07	32,470.03	0.08
		Base	136.159726	476,559.04	145.436876	509,029.07	32,470.03	0.08
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
	770,000.000	Local	110.973103	854,492.89	125.743700	968,226.49	113,733.60	0.15
		Base	110.973103	854,492.89	125.743700	968,226.49	113,733.60	0.15
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042		
	410,000.000	Local	90.705380	371,892.06	116.089844	475,968.36	104,076.30	0.07
		Base	90.705380	371,892.06	116.089844	475,968.36	104,076.30	0.07
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
	3,220,000.000	Local	112.586756	3,625,293.54	121.232515	3,903,686.98	278,393.44	0.59
		Base	112.586756	3,625,293.54	121.232515	3,903,686.98	278,393.44	0.59
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25				5.250000	15 Oct 2027		
	26,000.000	Local	105.112731	27,329.31	105.494424	27,428.55	99.24	0.00

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		Base	105.112731	27,329.31	105.494424	27,428.55	99.24	0.00
25179MBF9	DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5				4.500000	15 Jan 2030		
	124,000.000	Local	107.807718	133,681.57	107.421282	133,202.39	-479.18	0.02
		Base	107.807718	133,681.57	107.421282	133,202.39	-479.18	0.02
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4				4.400000	24 Mar 2051		
	970,000.000	Local	105.887954	1,027,113.15	115.024110	1,115,733.87	88,620.72	0.17
		Base	105.887954	1,027,113.15	115.024110	1,115,733.87	88,620.72	0.17
254687DZ6	WALT DISNEY COMPANY/THE COMPANY GUAR 12/34 6.2				6.200000	15 Dec 2034		
	10,000.000	Local	123.336700	12,333.67	139.873644	13,987.36	1,653.69	0.00
		Base	123.336700	12,333.67	139.873644	13,987.36	1,653.69	0.00
254687EB8	WALT DISNEY COMPANY/THE COMPANY GUAR 12/35 6.4				6.400000	15 Dec 2035		
	54,000.000	Local	125.049667	67,526.82	143.356130	77,412.31	9,885.49	0.01
		Base	125.049667	67,526.82	143.356130	77,412.31	9,885.49	0.01
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65				6.650000	15 Nov 2037		
	520,000.000	Local	134.656571	700,214.17	148.520823	772,308.28	72,094.11	0.12
		Base	134.656571	700,214.17	148.520823	772,308.28	72,094.11	0.12
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4				5.400000	01 Oct 2043		
	280,000.000	Local	118.134050	330,775.34	139.044560	389,324.77	58,549.43	0.06
		Base	118.134050	330,775.34	139.044560	389,324.77	58,549.43	0.06
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75				5.750000	01 Dec 2028		
	670,000.000	Local	100.000000	670,000.00	101.000000	676,700.00	6,700.00	0.10
		Base	100.000000	670,000.00	101.000000	676,700.00	6,700.00	0.10
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95				5.950000	15 Jun 2035		
	100,000.000	Local	111.974650	111,974.65	130.602564	130,602.56	18,627.91	0.02
		Base	111.974650	111,974.65	130.602564	130,602.56	18,627.91	0.02
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9				4.900000	01 Aug 2041		
	290,000.000	Local	109.094734	316,374.73	123.306224	357,588.05	41,213.32	0.05
		Base	109.094734	316,374.73	123.306224	357,588.05	41,213.32	0.05
25746UDG1	DOMINION ENERGY INC SR UNSECURED 04/30 3.375				3.375000	01 Apr 2030		
	190,000.000	Local	99.146663	188,378.66	106.221141	201,820.17	13,441.51	0.03

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		Base	99.146663	188,378.66	106.221141	201,820.17	13,441.51	0.03
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2				4.200000	15 Mar 2042		
	150,000.000	Local	99.843387	149,765.08	114.593092	171,889.64	22,124.56	0.03
		Base	99.843387	149,765.08	114.593092	171,889.64	22,124.56	0.03
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45				6.450000	03 Nov 2036		
	100,000.000	Local	104.622310	104,622.31	130.750000	130,750.00	26,127.69	0.02
		Base	104.622310	104,622.31	130.750000	130,750.00	26,127.69	0.02
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1				6.100000	01 Jun 2037		
	540,000.000	Local	122.728306	662,732.85	135.848259	733,580.60	70,847.75	0.11
		Base	122.728306	662,732.85	135.848259	733,580.60	70,847.75	0.11
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4				4.000000	30 Sep 2042		
	10,000.000	Local	99.328200	9,932.82	115.109872	11,510.99	1,578.17	0.00
		Base	99.328200	9,932.82	115.109872	11,510.99	1,578.17	0.00
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3				4.300000	01 Feb 2049		
	570,000.000	Local	107.591661	613,272.47	120.407714	686,323.97	73,051.50	0.10
		Base	107.591661	613,272.47	120.407714	686,323.97	73,051.50	0.10
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375				4.375000	30 Mar 2044		
	190,000.000	Local	100.298368	190,566.90	120.376118	228,714.62	38,147.72	0.03
		Base	100.298368	190,566.90	120.376118	228,714.62	38,147.72	0.03
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25				3.250000	01 Oct 2049		
	220,000.000	Local	97.864895	215,302.77	103.851430	228,473.15	13,170.38	0.03
		Base	97.864895	215,302.77	103.851430	228,473.15	13,170.38	0.03
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050		
	1,580,000.000	Local	120.890204	1,910,065.23	135.566864	2,141,956.45	231,891.22	0.32
		Base	120.890204	1,910,065.23	135.566864	2,141,956.45	231,891.22	0.32
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030		
	140,000.000	Local	99.965693	139,951.97	115.666692	161,933.37	21,981.40	0.02
		Base	99.965693	139,951.97	115.666692	161,933.37	21,981.40	0.02
26884LAG4	EQT CORP SR UNSECURED 02/30 7.5				7.500000	01 Feb 2030		
	30,000.000	Local	128.251667	38,475.50	128.500000	38,550.00	74.50	0.01

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		Base	128.251667	38,475.50	128.500000	38,550.00	74.50	0.01
26884LAM1	EQT CORP SR UNSECURED 144A 05/26 3.125				3.125000	15 May 2026		
	100,000.000	Local	100.000000	100,000.00	102.653000	102,653.00	2,653.00	0.02
		Base	100.000000	100,000.00	102.653000	102,653.00	2,653.00	0.02
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625				3.625000	15 May 2031		
	90,000.000	Local	100.000000	90,000.00	103.750000	93,375.00	3,375.00	0.01
		Base	100.000000	90,000.00	103.750000	93,375.00	3,375.00	0.01
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042		
	230,000.000	Local	100.491713	231,130.94	117.231690	269,632.89	38,501.95	0.04
		Base	100.491713	231,130.94	117.231690	269,632.89	38,501.95	0.04
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045		
	808,000.000	Local	102.957717	831,898.35	95.626000	772,658.08	-59,240.27	0.12
		Base	102.957717	831,898.35	95.626000	772,658.08	-59,240.27	0.12
279158AP4	ECOPETROL SA SR UNSECURED 11/31 4.625				4.625000	02 Nov 2031		
	80,000.000	Local	100.000000	80,000.00	97.220000	77,776.00	-2,224.00	0.01
		Base	100.000000	80,000.00	97.220000	77,776.00	-2,224.00	0.01
279158AQ2	ECOPETROL SA SR UNSECURED 11/51 5.875				5.875000	02 Nov 2051		
	970,000.000	Local	100.000000	970,000.00	93.694000	908,831.80	-61,168.20	0.14
		Base	100.000000	970,000.00	93.694000	908,831.80	-61,168.20	0.14
281020AS6	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR				5.375000	31 Dec 2099		
	580,000.000	Local	100.000000	580,000.00	104.760000	607,608.00	27,608.00	0.09
		Base	100.000000	580,000.00	104.760000	607,608.00	27,608.00	0.09
281020AT4	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR				5.000000	31 Dec 2099		
	420,000.000	Local	100.069702	420,292.75	102.180000	429,156.00	8,863.25	0.06
		Base	100.069702	420,292.75	102.180000	429,156.00	8,863.25	0.06
28368EAD8	KINDER MORGAN INC/DELAWA COMPANY GUAR 08/31 7.8				7.800000	01 Aug 2031		
	60,000.000	Local	135.989933	81,593.96	142.358189	85,414.91	3,820.95	0.01
		Base	135.989933	81,593.96	142.358189	85,414.91	3,820.95	0.01
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047		
	470,000.000	Local	102.051889	479,643.88	119.669400	562,446.18	82,802.30	0.09

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		Base	102.051889	479,643.88	119.669400	562,446.18	82,802.30	0.08
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125				3.125000	30 Sep 2049		
	1,520,000.000	Local	99.508761	1,512,533.17	102.042400	1,551,044.48	38,511.31	0.23
		Base	99.508761	1,512,533.17	102.042400	1,551,044.48	38,511.31	0.23
29135LAJ9	ABU DHABI GOVT INT L SR UNSECURED 144A 04/50 3.875				3.875000	16 Apr 2050		
	760,000.000	Local	103.274197	784,883.90	116.478800	885,238.88	100,354.98	0.13
		Base	103.274197	784,883.90	116.478800	885,238.88	100,354.98	0.13
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7				1.700000	02 Mar 2031		
	1,100,000.000	Local	99.729893	1,097,028.82	97.200000	1,069,200.00	-27,828.82	0.16
		Base	99.729893	1,097,028.82	97.200000	1,069,200.00	-27,828.82	0.16
29273RAF6	ENERGY TRANSFER LP SR UNSECURED 10/36 6.625				6.625000	15 Oct 2036		
	120,000.000	Local	110.641050	132,769.26	126.896184	152,275.42	19,506.16	0.02
		Base	110.641050	132,769.26	126.896184	152,275.42	19,506.16	0.02
29273RAJ8	ENERGY TRANSFER LP SR UNSECURED 07/38 7.5				7.500000	01 Jul 2038		
	30,000.000	Local	111.771867	33,531.56	138.110247	41,433.07	7,901.51	0.01
		Base	111.771867	33,531.56	138.110247	41,433.07	7,901.51	0.01
29273RBE8	ENERGY TRANSFER LP SR UNSECURED 03/35 4.9				4.900000	15 Mar 2035		
	120,000.000	Local	94.078417	112,894.10	113.099331	135,719.20	22,825.10	0.02
		Base	94.078417	112,894.10	113.099331	135,719.20	22,825.10	0.02
29273RBJ7	ENERGY TRANSFER LP SR UNSECURED 12/45 6.125				6.125000	15 Dec 2045		
	310,000.000	Local	118.752790	368,133.65	124.732957	386,672.17	18,538.52	0.06
		Base	118.752790	368,133.65	124.732957	386,672.17	18,538.52	0.06
29273VAJ9	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.625000	31 Dec 2099		
	330,000.000	Local	96.265948	317,677.63	94.742000	312,648.60	-5,029.03	0.05
		Base	96.265948	317,677.63	94.742000	312,648.60	-5,029.03	0.05
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099		
	760,000.000	Local	100.174358	761,325.12	100.000000	760,000.00	-1,325.12	0.12
		Base	100.174358	761,325.12	100.000000	760,000.00	-1,325.12	0.11
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				7.125000	31 Dec 2099		
	3,210,000.000	Local	100.072477	3,212,326.51	101.500000	3,258,150.00	45,823.49	0.49

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		Base	100.072477	3,212,326.51	101.500000	3,258,150.00	45,823.49	0.49
29273VAN0	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099		
	1,960,000.000	Local	100.063026	1,961,235.31	101.750000	1,994,300.00	33,064.69	0.30
		Base	100.063026	1,961,235.31	101.750000	1,994,300.00	33,064.69	0.30
29278NAD5	ENERGY TRANSFER LP SR UNSECURED 06/38 5.8				5.800000	15 Jun 2038		
	610,000.000	Local	110.055190	671,336.66	121.388025	740,466.95	69,130.29	0.11
		Base	110.055190	671,336.66	121.388025	740,466.95	69,130.29	0.11
29278NAE3	ENERGY TRANSFER LP SR UNSECURED 06/48 6				6.000000	15 Jun 2048		
	1,680,000.000	Local	115.062055	1,933,042.52	124.601046	2,093,297.57	160,255.05	0.32
		Base	115.062055	1,933,042.52	124.601046	2,093,297.57	160,255.05	0.31
29278NAR4	ENERGY TRANSFER LP SR UNSECURED 05/50 5				5.000000	15 May 2050		
	200,000.000	Local	100.902190	201,804.38	115.445131	230,890.26	29,085.88	0.03
		Base	100.902190	201,804.38	115.445131	230,890.26	29,085.88	0.03
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25				6.250000	15 Apr 2049		
	360,000.000	Local	115.565756	416,036.72	131.019570	471,670.45	55,633.73	0.07
		Base	115.565756	416,036.72	131.019570	471,670.45	55,633.73	0.07
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125				6.125000	15 Oct 2039		
	840,000.000	Local	120.353571	1,010,970.00	135.312558	1,136,625.49	125,655.49	0.17
		Base	120.353571	1,010,970.00	135.312558	1,136,625.49	125,655.49	0.17
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55				7.550000	15 Apr 2038		
	128,000.000	Local	131.382352	168,169.41	149.271539	191,067.57	22,898.16	0.03
		Base	131.382352	168,169.41	149.271539	191,067.57	22,898.16	0.03
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95				5.950000	01 Feb 2041		
	830,000.000	Local	134.118717	1,113,185.35	133.051299	1,104,325.78	-8,859.57	0.17
		Base	134.118717	1,113,185.35	133.051299	1,104,325.78	-8,859.57	0.17
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85				4.850000	15 Mar 2044		
	160,000.000	Local	113.851381	182,162.21	120.701071	193,121.71	10,959.50	0.03
		Base	113.851381	182,162.21	120.701071	193,121.71	10,959.50	0.03
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1				5.100000	15 Feb 2045		
	120,000.000	Local	120.802792	144,963.35	123.668940	148,402.73	3,439.38	0.02

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		Base	120.802792	144,963.35	123.668940	148,402.73	3,439.38	0.02
29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9				4.900000	15 May 2046		
	210,000.000	Local	101.405333	212,951.20	121.286971	254,702.64	41,751.44	0.04
		Base	101.405333	212,951.20	121.286971	254,702.64	41,751.44	0.04
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25				4.250000	15 Feb 2048		
	570,000.000	Local	100.938482	575,349.35	113.568835	647,342.36	71,993.01	0.10
		Base	100.938482	575,349.35	113.568835	647,342.36	71,993.01	0.10
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR				5.375000	15 Feb 2078		
	570,000.000	Local	94.171614	536,778.20	100.408063	572,325.96	35,547.76	0.09
		Base	94.171614	536,778.20	100.408063	572,325.96	35,547.76	0.09
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8				4.800000	01 Feb 2049		
	1,660,000.000	Local	108.459146	1,800,421.83	122.103780	2,026,922.75	226,500.92	0.31
		Base	108.459146	1,800,421.83	122.103780	2,026,922.75	226,500.92	0.30
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7				3.700000	31 Jan 2051		
	2,100,000.000	Local	102.855978	2,159,975.53	105.298230	2,211,262.83	51,287.30	0.33
		Base	102.855978	2,159,975.53	105.298230	2,211,262.83	51,287.30	0.33
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95				3.950000	31 Jan 2060		
	160,000.000	Local	102.713150	164,341.04	108.408642	173,453.83	9,112.79	0.03
		Base	102.713150	164,341.04	108.408642	173,453.83	9,112.79	0.03
29379VCB7	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/53 3.3				3.300000	15 Feb 2053		
	600,000.000	Local	99.174442	595,046.65	99.855834	599,135.00	4,088.35	0.09
		Base	99.174442	595,046.65	99.855834	599,135.00	4,088.35	0.09
29736RAP5	ESTEE LAUDER CO INC SR UNSECURED 12/29 2.375				2.375000	01 Dec 2029		
	160,000.000	Local	99.227888	158,764.62	102.088591	163,341.75	4,577.13	0.02
		Base	99.227888	158,764.62	102.088591	163,341.75	4,577.13	0.02
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625				5.625000	15 Jun 2035		
	680,000.000	Local	105.768234	719,223.99	127.325969	865,816.59	146,592.60	0.13
		Base	105.768234	719,223.99	127.325969	865,816.59	146,592.60	0.13
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45				4.450000	15 Apr 2046		
	450,000.000	Local	113.944840	512,751.78	119.824068	539,208.31	26,456.53	0.08

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		Base	113.944840	512,751.78	119.824068	539,208.31	26,456.53	0.08
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
	140,000.000	Local	104.265636	145,971.89	117.260496	164,164.69	18,192.80	0.02
		Base	104.265636	145,971.89	117.260496	164,164.69	18,192.80	0.02
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995				2.995000	16 Aug 2039		
	200,000.000	Local	100.000000	200,000.00	101.607539	203,215.08	3,215.08	0.03
		Base	100.000000	200,000.00	101.607539	203,215.08	3,215.08	0.03
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095				3.095000	16 Aug 2049		
	140,000.000	Local	100.000000	140,000.00	101.734971	142,428.96	2,428.96	0.02
		Base	100.000000	140,000.00	101.734971	142,428.96	2,428.96	0.02
30231GBF8	EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227				4.227000	19 Mar 2040		
	410,000.000	Local	100.000000	410,000.00	118.545775	486,037.68	76,037.68	0.07
		Base	100.000000	410,000.00	118.545775	486,037.68	76,037.68	0.07
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050		
	340,000.000	Local	100.000000	340,000.00	123.221900	418,954.46	78,954.46	0.06
		Base	100.000000	340,000.00	123.221900	418,954.46	78,954.46	0.06
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051		
	1,550,000.000	Local	103.727161	1,607,771.00	108.773701	1,685,992.37	78,221.37	0.26
		Base	103.727161	1,607,771.00	108.773701	1,685,992.37	78,221.37	0.25
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25				7.250000	01 Apr 2023		
	439,000.000	Local	100.083702	439,367.45	101.150000	444,048.50	4,681.05	0.07
		Base	100.083702	439,367.45	101.150000	444,048.50	4,681.05	0.07
335934AP0	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/24 6.5				6.500000	01 Mar 2024		
	220,000.000	Local	98.894332	217,567.53	101.250000	222,750.00	5,182.47	0.03
		Base	98.894332	217,567.53	101.250000	222,750.00	5,182.47	0.03
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875				6.875000	15 Oct 2027		
	1,690,000.000	Local	103.291050	1,745,618.75	107.625000	1,818,862.50	73,243.75	0.28
		Base	103.291050	1,745,618.75	107.625000	1,818,862.50	73,243.75	0.27
337358BD6	WACHOVIA CORP SUBORDINATED 10/35 6.55				6.550000	15 Oct 2035		
	750,000.000	Local	123.257505	924,431.29	135.312197	1,014,841.48	90,410.19	0.15

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		Base	123.257505	924,431.29	135.312197	1,014,841.48	90,410.19	0.15
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031		
	2,912,000.000	Local	126.868200	3,694,401.97	134.940000	3,929,452.80	235,050.83	0.59
		Base	126.868200	3,694,401.97	134.940000	3,929,452.80	235,050.83	0.59
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35				5.350000	15 Jul 2047		
	1,650,000.000	Local	115.082970	1,898,869.01	119.033765	1,964,057.12	65,188.11	0.30
		Base	115.082970	1,898,869.01	119.033765	1,964,057.12	65,188.11	0.30
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15				3.150000	01 Oct 2049		
	250,000.000	Local	99.393356	248,483.39	106.568418	266,421.05	17,937.66	0.04
		Base	99.393356	248,483.39	106.568418	266,421.05	17,937.66	0.04
344419AC0	FOMENTO ECONOMICO MEX SR UNSECURED 01/50 3.5				3.500000	16 Jan 2050		
	330,000.000	Local	98.105303	323,747.50	104.866000	346,057.80	22,310.30	0.05
		Base	98.105303	323,747.50	104.866000	346,057.80	22,310.30	0.05
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45				7.450000	16 Jul 2031		
	270,000.000	Local	119.163630	321,741.80	135.423000	365,642.10	43,900.30	0.06
		Base	119.163630	321,741.80	135.423000	365,642.10	43,900.30	0.06
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25				3.250000	12 Feb 2032		
	1,270,000.000	Local	100.064574	1,270,820.09	102.400000	1,300,480.00	29,659.91	0.20
		Base	100.064574	1,270,820.09	102.400000	1,300,480.00	29,659.91	0.20
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125				4.125000	17 Aug 2027		
	200,000.000	Local	98.966240	197,932.48	107.938000	215,876.00	17,943.52	0.03
		Base	98.966240	197,932.48	107.938000	215,876.00	17,943.52	0.03
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039		
	1,500,000.000	Local	115.031481	1,725,472.22	129.263470	1,938,952.05	213,479.83	0.29
		Base	115.031481	1,725,472.22	129.263470	1,938,952.05	213,479.83	0.29
35671DBC8	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
	40,000.000	Local	86.219775	34,487.91	125.709000	50,283.60	15,795.69	0.01
		Base	86.219775	34,487.91	125.709000	50,283.60	15,795.69	0.01
358070AB6	FRESNILLO PLC SR UNSECURED 144A 10/50 4.25				4.250000	02 Oct 2050		
	1,340,000.000	Local	98.679339	1,322,303.14	104.551000	1,400,983.40	78,680.26	0.21

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		Base	98.679339	1,322,303.14	104.551000	1,400,983.40	78,680.26	0.21
361841AR0	GLP CAPITAL LP / FIN II COMPANY GUAR 01/32 3.25				3.250000	15 Jan 2032		
	310,000.000	Local	99.378713	308,074.01	100.539000	311,670.90	3,596.89	0.05
		Base	99.378713	308,074.01	100.539000	311,670.90	3,596.89	0.05
363576AB5	ARTHUR J GALLAGHER + CO SR UNSECURED 05/51 3.5				3.500000	20 May 2051		
	240,000.000	Local	98.821917	237,172.60	105.998666	254,396.80	17,224.20	0.04
		Base	98.821917	237,172.60	105.998666	254,396.80	17,224.20	0.04
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040		
	880,000.000	Local	110.518100	972,559.28	122.422016	1,077,313.74	104,754.46	0.16
		Base	110.518100	972,559.28	122.422016	1,077,313.74	104,754.46	0.16
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032		
	81,000.000	Local	105.587951	85,526.24	136.523201	110,583.79	25,057.55	0.02
		Base	105.587951	85,526.24	136.523201	110,583.79	25,057.55	0.02
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036		
	350,000.000	Local	111.567671	390,486.85	135.436834	474,028.92	83,542.07	0.07
		Base	111.567671	390,486.85	135.436834	474,028.92	83,542.07	0.07
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75				6.750000	01 Apr 2046		
	910,000.000	Local	127.737824	1,162,414.20	143.292754	1,303,964.06	141,549.86	0.20
		Base	127.737824	1,162,414.20	143.292754	1,303,964.06	141,549.86	0.20
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
	1,140,000.000	Local	127.209552	1,450,188.89	137.308199	1,565,313.47	115,124.58	0.24
		Base	127.209552	1,450,188.89	137.308199	1,565,313.47	115,124.58	0.24
37443GAC5	REPUBLIC OF GHANA SR UNSECURED 144A 03/51 8.95				8.950000	26 Mar 2051		
	400,000.000	Local	100.042728	400,170.91	79.900000	319,600.00	-80,570.91	0.05
Original Face:	400,000.000	Base	100.042728	400,170.91	79.900000	319,600.00	-80,570.91	0.05
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65				5.650000	01 Dec 2041		
	130,000.000	Local	106.034708	137,845.12	137.987589	179,383.87	41,538.75	0.03
		Base	106.034708	137,845.12	137.987589	179,383.87	41,538.75	0.03
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8				4.800000	01 Apr 2044		
	100,000.000	Local	99.830950	99,830.95	126.586753	126,586.75	26,755.80	0.02

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		Base	99.830950	99,830.95	126.586753	126,586.75	26,755.80	0.02
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.500000	01 Feb 2045		
	330,000.000	Local	105.510115	348,183.38	122.284453	403,538.69	55,355.31	0.06
		Base	105.510115	348,183.38	122.284453	403,538.69	55,355.31	0.06
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.750000	01 Mar 2046		
	1,290,000.000	Local	123.624864	1,594,760.74	127.111045	1,639,732.48	44,971.74	0.25
		Base	123.624864	1,594,760.74	127.111045	1,639,732.48	44,971.74	0.25
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4				4.000000	01 Sep 2036		
	410,000.000	Local	102.231771	419,150.26	115.194120	472,295.89	53,145.63	0.07
		Base	102.231771	419,150.26	115.194120	472,295.89	53,145.63	0.07
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027		
	220,000.000	Local	100.411659	220,905.65	107.448000	236,385.60	15,479.95	0.04
		Base	100.411659	220,905.65	107.448000	236,385.60	15,479.95	0.04
378272BC1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/51 3.875				3.875000	27 Apr 2051		
	1,330,000.000	Local	103.083331	1,371,008.30	104.838716	1,394,354.92	23,346.62	0.21
		Base	103.083331	1,371,008.30	104.838716	1,394,354.92	23,346.62	0.21
378272BG2	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/31 2.625				2.625000	23 Sep 2031		
	60,000.000	Local	99.778500	59,867.10	97.300882	58,380.53	-1,486.57	0.01
		Base	99.778500	59,867.10	97.300882	58,380.53	-1,486.57	0.01
378272BH0	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/51 3.375				3.375000	23 Sep 2051		
	290,000.000	Local	98.520910	285,710.64	96.667848	280,336.76	-5,373.88	0.04
		Base	98.520910	285,710.64	96.667848	280,336.76	-5,373.88	0.04
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5				6.500000	15 Sep 2024		
	362,347.000	Local	100.032952	362,466.40	96.500000	349,664.86	-12,801.54	0.05
		Base	100.032952	362,466.40	96.500000	349,664.86	-12,801.54	0.05
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8				4.800000	08 Jul 2044		
	550,000.000	Local	110.020509	605,112.80	128.085975	704,472.86	99,360.06	0.11
		Base	110.020509	605,112.80	128.085975	704,472.86	99,360.06	0.11
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037		
	2,190,000.000	Local	124.984289	2,737,155.93	142.076837	3,111,482.73	374,326.80	0.47

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

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		Base	124.984289	2,737,155.93	142.076837	3,111,482.73	374,326.80	0.47
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.250000	01 Feb 2041		
	1,370,000.000	Local	132.410106	1,814,018.45	145.737212	1,996,599.80	182,581.35	0.30
		Base	132.410106	1,814,018.45	145.737212	1,996,599.80	182,581.35	0.30
38141GXH2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8				3.800000	15 Mar 2030		
	440,000.000	Local	99.324948	437,029.77	110.186441	484,820.34	47,790.57	0.07
		Base	99.324948	437,029.77	110.186441	484,820.34	47,790.57	0.07
38141GYJ7	GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VAR				2.383000	21 Jul 2032		
	1,490,000.000	Local	100.000000	1,490,000.00	98.574623	1,468,761.88	-21,238.12	0.22
		Base	100.000000	1,490,000.00	98.574623	1,468,761.88	-21,238.12	0.22
38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR				2.650000	21 Oct 2032		
	1,660,000.000	Local	100.000000	1,660,000.00	100.744755	1,672,362.93	12,362.93	0.25
		Base	100.000000	1,660,000.00	100.744755	1,672,362.93	12,362.93	0.25
38141GYU2	GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR				4.125000	31 Dec 2099		
	120,000.000	Local	100.000000	120,000.00	101.643750	121,972.50	1,972.50	0.02
		Base	100.000000	120,000.00	101.643750	121,972.50	1,972.50	0.02
38144GAG6	GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR				3.650000	31 Dec 2099		
	510,000.000	Local	100.000000	510,000.00	99.000000	504,900.00	-5,100.00	0.08
		Base	100.000000	510,000.00	99.000000	504,900.00	-5,100.00	0.08
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045		
	2,750,000.000	Local	119.285265	3,280,344.78	130.363822	3,585,005.11	304,660.33	0.54
		Base	119.285265	3,280,344.78	130.363822	3,585,005.11	304,660.33	0.54
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184				5.184000	01 Oct 2042		
	225,000.000	Local	124.087711	279,197.35	133.703040	300,831.84	21,634.49	0.05
Original Face:	225,000.000	Base	124.087711	279,197.35	133.703040	300,831.84	21,634.49	0.05
404119BY4	HCA INC SR SECURED 06/39 5.125				5.125000	15 Jun 2039		
	240,000.000	Local	102.118625	245,084.70	123.444059	296,265.74	51,181.04	0.04
		Base	102.118625	245,084.70	123.444059	296,265.74	51,181.04	0.04
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625				7.625000	17 May 2032		
	150,000.000	Local	135.625147	203,437.72	137.803219	206,704.83	3,267.11	0.03

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		Base	135.625147	203,437.72	137.803219	206,704.83	3,267.11	0.03
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5				6.500000	15 Sep 2037		
	500,000.000	Local	125.106492	625,532.46	138.650978	693,254.89	67,722.43	0.10
		Base	125.106492	625,532.46	138.650978	693,254.89	67,722.43	0.10
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR				3.973000	22 May 2030		
	740,000.000	Local	102.094631	755,500.27	108.570901	803,424.67	47,924.40	0.12
		Base	102.094631	755,500.27	108.570901	803,424.67	47,924.40	0.12
404280CQ0	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				4.700000	31 Dec 2099		
	1,110,000.000	Local	99.780377	1,107,562.19	100.000001	1,110,000.01	2,437.82	0.17
		Base	99.780377	1,107,562.19	100.000001	1,110,000.01	2,437.82	0.17
404280CT4	HSBC HOLDINGS PLC SR UNSECURED 05/32 VAR				2.804000	24 May 2032		
	690,000.000	Local	101.158522	697,993.80	100.423437	692,921.72	-5,072.08	0.10
		Base	101.158522	697,993.80	100.423437	692,921.72	-5,072.08	0.10
404280CY3	HSBC HOLDINGS PLC SR UNSECURED 11/32 VAR				2.871000	22 Nov 2032		
	1,210,000.000	Local	100.000000	1,210,000.00	100.948756	1,221,479.95	11,479.95	0.18
		Base	100.000000	1,210,000.00	100.948756	1,221,479.95	11,479.95	0.18
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.750000	01 Aug 2043		
	320,000.000	Local	99.572259	318,631.23	115.220651	368,706.08	50,074.85	0.06
		Base	99.572259	318,631.23	115.220651	368,706.08	50,074.85	0.06
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.850000	15 Nov 2035		
	240,000.000	Local	105.579046	253,389.71	117.691029	282,458.47	29,068.76	0.04
		Base	105.579046	253,389.71	117.691029	282,458.47	29,068.76	0.04
406216BL4	HALLIBURTON CO SR UNSECURED 03/30 2.92				2.920000	01 Mar 2030		
	20,000.000	Local	99.978200	19,995.64	102.972482	20,594.50	598.86	0.00
		Base	99.978200	19,995.64	102.972482	20,594.50	598.86	0.00
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035		
	600,000.000	Local	108.010100	648,060.60	122.088590	732,531.54	84,470.94	0.11
		Base	108.010100	648,060.60	122.088590	732,531.54	84,470.94	0.11
427866BG2	HERSHEY COMPANY SR UNSECURED 06/50 2.65				2.650000	01 Jun 2050		
	240,000.000	Local	99.682629	239,238.31	100.815875	241,958.10	2,719.79	0.04

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		Base	99.682629	239,238.31	100.815875	241,958.10	2,719.79	0.04
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375				5.375000	01 May 2025		
		130,000.000	Local 100.485985	130,631.78	104.060000	135,278.00	4,646.22	0.02
			Base 100.485985	130,631.78	104.060000	135,278.00	4,646.22	0.02
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75				5.750000	01 May 2028		
		50,000.000	Local 100.000000	50,000.00	106.842000	53,421.00	3,421.00	0.01
			Base 100.000000	50,000.00	106.842000	53,421.00	3,421.00	0.01
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.400000	15 Mar 2045		
		120,000.000	Local 101.375175	121,650.21	125.185713	150,222.86	28,572.65	0.02
			Base 101.375175	121,650.21	125.185713	150,222.86	28,572.65	0.02
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25				4.250000	01 Apr 2046		
		200,000.000	Local 108.693670	217,387.34	124.850666	249,701.33	32,313.99	0.04
			Base 108.693670	217,387.34	124.850666	249,701.33	32,313.99	0.04
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5				4.500000	06 Dec 2048		
		740,000.000	Local 115.123984	851,917.48	129.737336	960,056.29	108,138.81	0.15
			Base 115.123984	851,917.48	129.737336	960,056.29	108,138.81	0.14
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3				3.300000	15 Apr 2040		
		110,000.000	Local 99.170300	109,087.33	108.710100	119,581.11	10,493.78	0.02
			Base 99.170300	109,087.33	108.710100	119,581.11	10,493.78	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35				3.350000	15 Apr 2050		
		360,000.000	Local 102.842872	370,234.34	109.470593	394,094.13	23,859.79	0.06
			Base 102.842872	370,234.34	109.470593	394,094.13	23,859.79	0.06
44055UAD7	HORIZON THERAPEUTICS USA INC 2021 TERM LOAN B					15 Mar 2028		
		597,000.000	Local 99.776781	595,667.38	99.562500	594,388.13	-1,279.25	0.09
			Base 99.776781	595,667.38	99.562500	594,388.13	-1,279.25	0.09
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042		
		150,000.000	Local 101.113460	151,670.19	123.434279	185,151.42	33,481.23	0.03
			Base 101.113460	151,670.19	123.434279	185,151.42	33,481.23	0.03
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		
		740,000.000	Local 114.925605	850,449.48	128.985660	954,493.88	104,044.40	0.14

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		Base	114.925605	850,449.48	128.985660	954,493.88	104,044.40	0.14
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR				3.370000	21 Dec 2065		
	240,000.000	Local	78.824046	189,177.71	82.500000	198,000.00	8,822.29	0.03
		Base	78.824046	189,177.71	82.500000	198,000.00	8,822.29	0.03
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR				3.670000	21 Dec 2065		
	840,000.000	Local	82.639233	694,169.56	85.250000	716,100.00	21,930.44	0.11
		Base	82.639233	694,169.56	85.250000	716,100.00	21,930.44	0.11
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1				5.100000	01 Jun 2033		
	20,000.000	Local	97.239850	19,447.97	115.588430	23,117.69	3,669.72	0.00
Original Face:	20,000.000	Base	97.239850	19,447.97	115.588430	23,117.69	3,669.72	0.00
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63				6.630000	01 Feb 2035		
	305,000.000	Local	102.370469	312,229.93	122.175530	372,635.37	60,405.44	0.06
Original Face:	305,000.000	Base	102.370469	312,229.93	122.175530	372,635.37	60,405.44	0.06
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65				5.650000	01 Dec 2038		
	85,000.000	Local	103.180965	87,703.82	117.468640	99,848.34	12,144.52	0.02
Original Face:	90,000.000	Base	103.180965	87,703.82	117.468640	99,848.34	12,144.52	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.350000	11 Jan 2048		
	1,670,000.000	Local	109.756054	1,832,926.10	114.382580	1,910,189.09	77,262.99	0.29
		Base	109.756054	1,832,926.10	114.382580	1,910,189.09	77,262.99	0.29
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7				3.700000	30 Oct 2049		
	230,000.000	Local	99.140800	228,023.84	105.746643	243,217.28	15,193.44	0.04
		Base	99.140800	228,023.84	105.746643	243,217.28	15,193.44	0.04
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734				3.734000	08 Dec 2047		
	174,000.000	Local	100.454149	174,790.22	114.297965	198,878.46	24,088.24	0.03
		Base	100.454149	174,790.22	114.297965	198,878.46	24,088.24	0.03
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95				4.950000	25 Mar 2060		
	60,000.000	Local	115.734317	69,440.59	140.775900	84,465.54	15,024.95	0.01
		Base	115.734317	69,440.59	140.775900	84,465.54	15,024.95	0.01
458140BV1	INTEL CORP SR UNSECURED 08/41 2.8				2.800000	12 Aug 2041		
	920,000.000	Local	99.910321	919,174.95	100.050261	920,462.40	1,287.45	0.14

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		Base	99.910321	919,174.95	100.050261	920,462.40	1,287.45	0.14
458140BX7	INTEL CORP SR UNSECURED 08/61 3.2				3.200000	12 Aug 2061		
	1,290,000.000	Local	101.183609	1,305,268.55	102.878964	1,327,138.64	21,870.09	0.20
		Base	101.183609	1,305,268.55	102.878964	1,327,138.64	21,870.09	0.20
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017000	26 Jun 2024		
	200,000.000	Local	100.290100	200,580.20	107.172981	214,345.96	13,765.76	0.03
		Base	100.290100	200,580.20	107.172981	214,345.96	13,765.76	0.03
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875				3.875000	14 Jul 2027		
	290,000.000	Local	97.526352	282,826.42	106.149226	307,832.76	25,006.34	0.05
		Base	97.526352	282,826.42	106.149226	307,832.76	25,006.34	0.05
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375				4.375000	12 Jan 2048		
	1,360,000.000	Local	89.324079	1,214,807.48	113.304345	1,540,939.09	326,131.61	0.23
		Base	89.324079	1,214,807.48	113.304345	1,540,939.09	326,131.61	0.23
46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7				4.700000	23 Sep 2049		
	880,000.000	Local	105.609750	929,365.80	119.953946	1,055,594.72	126,228.92	0.16
		Base	105.609750	929,365.80	119.953946	1,055,594.72	126,228.92	0.16
46115HBQ9	INTESA SANPAOLO SPA SUBORDINATED 144A 06/32 VAR				4.198000	01 Jun 2032		
	240,000.000	Local	100.000000	240,000.00	100.974758	242,339.42	2,339.42	0.04
		Base	100.000000	240,000.00	100.974758	242,339.42	2,339.42	0.04
46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR				4.950000	01 Jun 2042		
	2,570,000.000	Local	101.152925	2,599,630.18	102.994429	2,646,956.83	47,326.65	0.40
		Base	101.152925	2,599,630.18	102.994429	2,646,956.83	47,326.65	0.40
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875				3.875000	03 Jul 2050		
	290,000.000	Local	100.000000	290,000.00	116.668200	338,337.78	48,337.78	0.05
		Base	100.000000	290,000.00	116.668200	338,337.78	48,337.78	0.05
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125				4.125000	17 Jan 2048		
	340,000.000	Local	99.163253	337,155.06	122.388000	416,119.20	78,964.14	0.06
		Base	99.163253	337,155.06	122.388000	416,119.20	78,964.14	0.06
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045		
	1,220,000.000	Local	109.816430	1,339,760.45	130.550066	1,592,710.81	252,950.36	0.24

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		Base	109.816430	1,339,760.45	130.550066	1,592,710.81	252,950.36	0.24
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	106.132858	891,516.01	122.659067	1,030,336.16	138,820.15	0.16
		Base	106.132858	891,516.01	122.659067	1,030,336.16	138,820.15	0.15
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR				3.964000	15 Nov 2048		
		410,000.000 Local	106.218224	435,494.72	117.691685	482,535.91	47,041.19	0.07
		Base	106.218224	435,494.72	117.691685	482,535.91	47,041.19	0.07
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR				3.897000	23 Jan 2049		
		600,000.000 Local	109.274528	655,647.17	116.409692	698,458.15	42,810.98	0.11
		Base	109.274528	655,647.17	116.409692	698,458.15	42,810.98	0.11
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051		
		1,580,000.000 Local	100.061625	1,580,973.67	103.718832	1,638,757.55	57,783.88	0.25
		Base	100.061625	1,580,973.67	103.718832	1,638,757.55	57,783.88	0.25
46647PCD6	JPMORGAN CHASE + CO SR UNSECURED 04/42 VAR				3.157000	22 Apr 2042		
		730,000.000 Local	100.000000	730,000.00	104.688379	764,225.17	34,225.17	0.12
		Base	100.000000	730,000.00	104.688379	764,225.17	34,225.17	0.11
46647PCE4	JPMORGAN CHASE + CO SR UNSECURED 04/52 VAR				3.328000	22 Apr 2052		
		4,450,000.000 Local	101.710351	4,526,110.63	107.420854	4,780,228.00	254,117.37	0.72
		Base	101.710351	4,526,110.63	107.420854	4,780,228.00	254,117.37	0.72
47770VAZ3	JOBSOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532				4.532000	01 Jan 2035		
		260,000.000 Local	111.680400	290,369.04	121.049610	314,728.99	24,359.95	0.05
Original Face:		260,000.000 Base	111.680400	290,369.04	121.049610	314,728.99	24,359.95	0.05
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95				5.950000	15 Aug 2037		
		20,000.000 Local	104.309100	20,861.82	145.038384	29,007.68	8,145.86	0.00
		Base	104.309100	20,861.82	145.038384	29,007.68	8,145.86	0.00
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5				4.500000	01 Sep 2040		
		20,000.000 Local	104.808200	20,961.64	126.778550	25,355.71	4,394.07	0.00

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		Base	104.808200	20,961.64	126.778550	25,355.71	4,394.07	0.00
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4				3.400000	15 Jan 2038		
	210,000.000	Local	99.748590	209,472.04	112.834930	236,953.35	27,481.31	0.04
		Base	99.748590	209,472.04	112.834930	236,953.35	27,481.31	0.04
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	430,000.000	Local	99.371667	427,298.17	94.877053	407,971.33	-19,326.84	0.06
		Base	99.371667	427,298.17	94.877053	407,971.33	-19,326.84	0.06
478160CT9	JOHNSON + JOHNSON SR UNSECURED 09/60 2.45				2.450000	01 Sep 2060		
	1,050,000.000	Local	96.506867	1,013,322.10	94.897323	996,421.89	-16,900.21	0.15
		Base	96.506867	1,013,322.10	94.897323	996,421.89	-16,900.21	0.15
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	103.593600	414,374.40	14,374.40	0.06
		Base	100.000000	400,000.00	103.593600	414,374.40	14,374.40	0.06
48128BAN1	JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR				3.650000	31 Dec 2099		
	720,000.000	Local	100.000000	720,000.00	99.750000	718,200.00	-1,800.00	0.11
		Base	100.000000	720,000.00	99.750000	718,200.00	-1,800.00	0.11
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043		
	570,000.000	Local	112.790381	642,905.17	133.874036	763,082.01	120,176.84	0.12
		Base	112.790381	642,905.17	133.874036	763,082.01	120,176.84	0.11
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125				5.125000	01 Jun 2044		
	90,000.000	Local	111.194633	100,075.17	129.365035	116,428.53	16,353.36	0.02
		Base	111.194633	100,075.17	129.365035	116,428.53	16,353.36	0.02
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625				3.625000	25 Feb 2050		
	110,000.000	Local	98.798691	108,678.56	107.724103	118,496.51	9,817.95	0.02
		Base	98.798691	108,678.56	107.724103	118,496.51	9,817.95	0.02
48255BAA4	KKR GROUP FIN CO X LLC COMPANY GUAR 144A 12/51 3.25				3.250000	15 Dec 2051		
	1,090,000.000	Local	100.196691	1,092,143.93	100.042599	1,090,464.33	-1,679.60	0.17
		Base	100.196691	1,092,143.93	100.042599	1,090,464.33	-1,679.60	0.16
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15				4.150000	01 May 2047		
	300,000.000	Local	102.500430	307,501.29	123.691414	371,074.24	63,572.95	0.06

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		Base	102.500430	307,501.29	123.691414	371,074.24	63,572.95	0.06
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266				3.266000	01 Nov 2049		
	600,000.000	Local	104.973038	629,838.23	107.391708	644,350.25	14,512.02	0.10
		Base	104.973038	629,838.23	107.391708	644,350.25	14,512.02	0.10
48305QAF0	KAISER FOUNDATION HOSPIT UNSECURED 06/41 2.81				2.810000	01 Jun 2041		
	280,000.000	Local	100.000000	280,000.00	100.831277	282,327.58	2,327.58	0.04
		Base	100.000000	280,000.00	100.831277	282,327.58	2,327.58	0.04
48305QAG8	KAISER FOUNDATION HOSPIT UNSECURED 06/51 3.002				3.002000	01 Jun 2051		
	270,000.000	Local	100.000000	270,000.00	103.318211	278,959.17	8,959.17	0.04
		Base	100.000000	270,000.00	103.318211	278,959.17	8,959.17	0.04
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3				3.300000	01 Jun 2050		
	710,000.000	Local	99.524552	706,624.32	105.233696	747,159.24	40,534.92	0.11
		Base	99.524552	706,624.32	105.233696	747,159.24	40,534.92	0.11
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3				7.300000	15 Aug 2033		
	100,000.000	Local	116.185340	116,185.34	137.860852	137,860.85	21,675.51	0.02
		Base	116.185340	116,185.34	137.860852	137,860.85	21,675.51	0.02
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95				6.950000	15 Jan 2038		
	950,000.000	Local	127.554281	1,211,765.67	138.652464	1,317,198.41	105,432.74	0.20
		Base	127.554281	1,211,765.67	138.652464	1,317,198.41	105,432.74	0.20
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625				5.625000	01 Sep 2041		
	410,000.000	Local	111.051463	455,311.00	123.367213	505,805.57	50,494.57	0.08
		Base	111.051463	455,311.00	123.367213	505,805.57	50,494.57	0.08
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3				5.300000	01 Dec 2034		
	105,000.000	Local	115.125200	120,881.46	120.495927	126,520.72	5,639.26	0.02
		Base	115.125200	120,881.46	120.495927	126,520.72	5,639.26	0.02
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55				5.550000	01 Jun 2045		
	490,000.000	Local	125.235531	613,654.10	126.798118	621,310.78	7,656.68	0.09
		Base	125.235531	613,654.10	126.798118	621,310.78	7,656.68	0.09
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048		
	640,000.000	Local	114.069023	730,041.75	123.903381	792,981.64	62,939.89	0.12

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		Base	114.069023	730,041.75	123.903381	792,981.64	62,939.89	0.12
49456BAT8	KINDER MORGAN INC COMPANY GUAR 02/51 3.6				3.600000	15 Feb 2051		
	1,390,000.000	Local	98.455209	1,368,527.41	100.935229	1,402,999.68	34,472.27	0.21
		Base	98.455209	1,368,527.41	100.935229	1,402,999.68	34,472.27	0.21
49836AAC8	KLABIN AUSTRIA GMBH COMPANY GUAR 144A 01/31 3.2				3.200000	12 Jan 2031		
	420,000.000	Local	100.000000	420,000.00	92.626000	389,029.20	-30,970.80	0.06
		Base	100.000000	420,000.00	92.626000	389,029.20	-30,970.80	0.06
50155QAG5	KYNDRYL HOLDINGS INC SR UNSECURED 144A 10/41 4.1				4.100000	15 Oct 2041		
	1,220,000.000	Local	99.245188	1,210,791.29	97.065197	1,184,195.40	-26,595.89	0.18
		Base	99.245188	1,210,791.29	97.065197	1,184,195.40	-26,595.89	0.18
50203UAA1	LBJ INFRASTRUCTURE GROUP SR UNSECURED 144A 12/57 3.797				3.797000	31 Dec 2057		
	390,000.000	Local	100.000000	390,000.00	99.710285	388,870.11	-1,129.89	0.06
Original Face:	560,000.000	Base	100.000000	390,000.00	99.710285	388,870.11	-1,129.89	0.06
512807AW8	LAM RESEARCH CORP SR UNSECURED 06/50 2.875				2.875000	15 Jun 2050		
	220,000.000	Local	99.746350	219,441.97	100.035191	220,077.42	635.45	0.03
		Base	99.746350	219,441.97	100.035191	220,077.42	635.45	0.03
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125				3.125000	15 Jun 2060		
	380,000.000	Local	99.882508	379,553.53	102.358383	388,961.86	9,408.33	0.06
		Base	99.882508	379,553.53	102.358383	388,961.86	9,408.33	0.06
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5				3.500000	18 Aug 2026		
	1,230,000.000	Local	100.617207	1,237,591.65	101.273486	1,245,663.88	8,072.23	0.19
		Base	100.617207	1,237,591.65	101.273486	1,245,663.88	8,072.23	0.19
517834AF4	LAS VEGAS SANDS CORP SR UNSECURED 08/29 3.9				3.900000	08 Aug 2029		
	1,054,000.000	Local	101.215886	1,066,815.44	100.785147	1,062,275.45	-4,539.99	0.16
		Base	101.215886	1,066,815.44	100.785147	1,062,275.45	-4,539.99	0.16
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025		
	120,000.000	Local	98.268233	117,921.88	99.768770	119,722.52	1,800.64	0.02
		Base	98.268233	117,921.88	99.768770	119,722.52	1,800.64	0.02
536797AG8	LITHIA MOTORS INC SR UNSECURED 144A 06/29 3.875				3.875000	01 Jun 2029		
	190,000.000	Local	103.359826	196,383.67	102.090000	193,971.00	-2,412.67	0.03

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		Base	103.359826	196,383.67	102.090000	193,971.00	-2,412.67	0.03
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049		
	350,000.000	Local	104.267977	364,937.92	110.561000	386,963.50	22,025.58	0.06
		Base	104.267977	364,937.92	110.561000	386,963.50	22,025.58	0.06
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				7.500000	31 Dec 2099		
	730,000.000	Local	102.397859	747,504.37	113.070367	825,413.68	77,909.31	0.12
		Base	102.397859	747,504.37	113.070367	825,413.68	77,909.31	0.12
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099		
	260,000.000	Local	100.000000	260,000.00	112.690000	292,994.00	32,994.00	0.04
		Base	100.000000	260,000.00	112.690000	292,994.00	32,994.00	0.04
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07				4.070000	15 Dec 2042		
	20,000.000	Local	98.150300	19,630.06	118.051866	23,610.37	3,980.31	0.00
		Base	98.150300	19,630.06	118.051866	23,610.37	3,980.31	0.00
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
	50,000.000	Local	98.513280	49,256.64	122.212932	61,106.47	11,849.83	0.01
		Base	98.513280	49,256.64	122.212932	61,106.47	11,849.83	0.01
539830BQ1	LOCKHEED MARTIN CORP SR UNSECURED 06/50 2.8				2.800000	15 Jun 2050		
	940,000.000	Local	95.749011	900,040.70	100.069138	940,649.90	40,609.20	0.14
		Base	95.749011	900,040.70	100.069138	940,649.90	40,609.20	0.14
54438CPA4	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/49 FIXED 6.75				6.750000	01 Aug 2049		
	610,000.000	Local	167.306784	1,020,571.38	171.883630	1,048,490.14	27,918.76	0.16
Original Face:	610,000.000	Base	167.306784	1,020,571.38	171.883630	1,048,490.14	27,918.76	0.16
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574				6.574000	01 Jul 2045		
	220,000.000	Local	151.371668	333,017.67	162.249230	356,948.31	23,930.64	0.05
Original Face:	220,000.000	Base	151.371668	333,017.67	162.249230	356,948.31	23,930.64	0.05
548661DZ7	LOWE S COS INC SR UNSECURED 10/50 3				3.000000	15 Oct 2050		
	2,090,000.000	Local	98.623477	2,061,230.67	99.007374	2,069,254.12	8,023.45	0.31
		Base	98.623477	2,061,230.67	99.007374	2,069,254.12	8,023.45	0.31
548661EE3	LOWE S COS INC SR UNSECURED 09/41 2.8				2.800000	15 Sep 2041		
	380,000.000	Local	99.895134	379,601.51	97.914114	372,073.63	-7,527.88	0.06

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		Base	99.895134	379,601.51	97.914114	372,073.63	-7,527.88	0.06
55261FAN4	M+T BANK CORPORATION JR SUBORDINA 12/99 VAR				3.500000	31 Dec 2099		
	340,000.000	Local	100.000000	340,000.00	97.980000	333,132.00	-6,868.00	0.05
		Base	100.000000	340,000.00	97.980000	333,132.00	-6,868.00	0.05
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043		
	170,000.000	Local	100.552918	170,939.96	126.503400	215,055.78	44,115.82	0.03
		Base	100.552918	170,939.96	126.503400	215,055.78	44,115.82	0.03
552676AU2	MDC HOLDINGS INC COMPANY GUAR 01/31 2.5				2.500000	15 Jan 2031		
	500,000.000	Local	100.000000	500,000.00	96.750735	483,753.68	-16,246.32	0.07
		Base	100.000000	500,000.00	96.750735	483,753.68	-16,246.32	0.07
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125				7.125000	01 Feb 2027		
	920,000.000	Local	103.440796	951,655.32	106.492000	979,726.40	28,071.08	0.15
		Base	103.440796	951,655.32	106.492000	979,726.40	28,071.08	0.15
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875				5.875000	01 Feb 2029		
	470,000.000	Local	102.936981	483,803.81	104.835000	492,724.50	8,920.69	0.07
		Base	102.936981	483,803.81	104.835000	492,724.50	8,920.69	0.07
55276VAK8	MDGH GMTN RSC LTD COMPANY GUAR 144A 11/49 3.7				3.700000	07 Nov 2049		
	430,000.000	Local	100.000000	430,000.00	110.613400	475,637.62	45,637.62	0.07
		Base	100.000000	430,000.00	110.613400	475,637.62	45,637.62	0.07
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2				5.200000	01 Mar 2047		
	450,000.000	Local	115.908449	521,588.02	122.808196	552,636.88	31,048.86	0.08
		Base	115.908449	521,588.02	122.808196	552,636.88	31,048.86	0.08
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038		
	1,880,000.000	Local	105.057058	1,975,072.69	112.241308	2,110,136.59	135,063.90	0.32
		Base	105.057058	1,975,072.69	112.241308	2,110,136.59	135,063.90	0.32
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048		
	290,000.000	Local	117.348290	340,310.04	115.756487	335,693.81	-4,616.23	0.05
		Base	117.348290	340,310.04	115.756487	335,693.81	-4,616.23	0.05
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027		
	290,000.000	Local	100.041779	290,121.16	104.625000	303,412.50	13,291.34	0.05

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		Base	100.041779	290,121.16	104.625000	303,412.50	13,291.34	0.05
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625				4.625000	01 Aug 2029		
	300,000.000	Local	99.601040	298,803.12	105.500000	316,500.00	17,696.88	0.05
		Base	99.601040	298,803.12	105.500000	316,500.00	17,696.88	0.05
559080AG1	MAGELLAN MIDSTREAM PARTN SR UNSECURED 10/43 5.15				5.150000	15 Oct 2043		
	260,000.000	Local	127.090485	330,435.26	120.772506	314,008.52	-16,426.74	0.05
		Base	127.090485	330,435.26	120.772506	314,008.52	-16,426.74	0.05
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25				4.250000	15 Sep 2046		
	562,000.000	Local	103.405091	581,136.61	111.465796	626,437.77	45,301.16	0.09
		Base	103.405091	581,136.61	111.465796	626,437.77	45,301.16	0.09
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6				3.600000	01 Apr 2034		
	80,000.000	Local	99.685688	79,748.55	111.727783	89,382.23	9,633.68	0.01
		Base	99.685688	79,748.55	111.727783	89,382.23	9,633.68	0.01
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875				3.875000	01 Apr 2039		
	290,000.000	Local	104.377762	302,695.51	115.881913	336,057.55	33,362.04	0.05
		Base	104.377762	302,695.51	115.881913	336,057.55	33,362.04	0.05
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2				4.200000	01 Apr 2059		
	510,000.000	Local	109.090051	556,359.26	128.362255	654,647.50	98,288.24	0.10
		Base	109.090051	556,359.26	128.362255	654,647.50	98,288.24	0.10
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375				2.375000	16 Jul 2040		
	1,440,000.000	Local	96.215603	1,385,504.68	95.481365	1,374,931.66	-10,573.02	0.21
		Base	96.215603	1,385,504.68	95.481365	1,374,931.66	-10,573.02	0.21
571748BQ4	MARSH + MCLENNAN COS INC SR UNSECURED 12/51 2.9				2.900000	15 Dec 2051		
	460,000.000	Local	99.761330	458,902.12	100.090056	460,414.26	1,512.14	0.07
		Base	99.761330	458,902.12	100.090056	460,414.26	1,512.14	0.07
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6				5.600000	31 Dec 2099		
	255,000.000	Local	135.756384	346,178.78	175.736958	448,129.24	101,950.46	0.07
		Base	135.756384	346,178.78	175.736958	448,129.24	101,950.46	0.07
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9				4.900000	01 Apr 2077		
	350,000.000	Local	103.334889	361,672.11	131.227125	459,294.94	97,622.83	0.07

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		Base	103.334889	361,672.11	131.227125	459,294.94	97,622.83	0.07
575767AN8	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729				3.729000	15 Oct 2070		
	420,000.000	Local	99.219848	416,723.36	111.202020	467,048.48	50,325.12	0.07
		Base	99.219848	416,723.36	111.202020	467,048.48	50,325.12	0.07
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375				3.375000	15 Apr 2050		
	1,050,000.000	Local	101.146192	1,062,035.02	105.854300	1,111,470.15	49,435.13	0.17
		Base	101.146192	1,062,035.02	105.854300	1,111,470.15	49,435.13	0.17
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050		
	1,590,000.000	Local	115.023350	1,828,871.26	120.626454	1,917,960.62	89,089.36	0.29
		Base	115.023350	1,828,871.26	120.626454	1,917,960.62	89,089.36	0.29
57636QAT1	MASTERCARD INC SR UNSECURED 03/51 2.95				2.950000	15 Mar 2051		
	770,000.000	Local	100.595988	774,589.11	103.879366	799,871.12	25,282.01	0.12
		Base	100.595988	774,589.11	103.879366	799,871.12	25,282.01	0.12
578454AC4	MAYO CLINIC UNSECURED 11/47 4				4.000000	15 Nov 2047		
	40,000.000	Local	100.000000	40,000.00	121.921140	48,768.46	8,768.46	0.01
Original Face:	40,000.000	Base	100.000000	40,000.00	121.921140	48,768.46	8,768.46	0.01
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7				4.700000	09 Dec 2035		
	160,000.000	Local	103.288694	165,261.91	121.921323	195,074.12	29,812.21	0.03
		Base	103.288694	165,261.91	121.921323	195,074.12	29,812.21	0.03
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045		
	280,000.000	Local	107.456857	300,879.20	128.875345	360,850.97	59,971.77	0.05
		Base	107.456857	300,879.20	128.875345	360,850.97	59,971.77	0.05
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45				4.450000	01 Mar 2047		
	190,000.000	Local	99.847553	189,710.35	122.368883	232,500.88	42,790.53	0.04
		Base	99.847553	189,710.35	122.368883	232,500.88	42,790.53	0.03
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45				4.450000	01 Sep 2048		
	2,920,000.000	Local	111.340269	3,251,135.85	123.546514	3,607,558.21	356,422.36	0.55
		Base	111.340269	3,251,135.85	123.546514	3,607,558.21	356,422.36	0.54
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	97.000000	523,800.00	-16,200.00	0.08

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		Base	100.000000	540,000.00	97.000000	523,800.00	-16,200.00	0.08
58933YBB0	MERCK + CO INC SR UNSECURED 06/50 2.45				2.450000	24 Jun 2050		
	460,000.000	Local	97.726163	449,540.35	94.603244	435,174.92	-14,365.43	0.07
		Base	97.726163	449,540.35	94.603244	435,174.92	-14,365.43	0.07
58933YBF1	MERCK + CO INC SR UNSECURED 12/51 2.75				2.750000	10 Dec 2051		
	760,000.000	Local	100.316286	762,403.77	99.469510	755,968.28	-6,435.49	0.11
		Base	100.316286	762,403.77	99.469510	755,968.28	-6,435.49	0.11
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066		
	155,000.000	Local	86.476471	134,038.53	122.978486	190,616.65	56,578.12	0.03
		Base	86.476471	134,038.53	122.978486	190,616.65	56,578.12	0.03
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525				2.525000	01 Jun 2050		
	1,149,000.000	Local	96.425394	1,107,927.78	97.906137	1,124,941.51	17,013.73	0.17
		Base	96.425394	1,107,927.78	97.906137	1,124,941.51	17,013.73	0.17
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675				2.675000	01 Jun 2060		
	43,000.000	Local	95.933326	41,251.33	100.136957	43,058.89	1,807.56	0.01
		Base	95.933326	41,251.33	100.136957	43,058.89	1,807.56	0.01
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921				2.921000	17 Mar 2052		
	611,000.000	Local	97.260967	594,264.51	106.603100	651,344.94	57,080.43	0.10
		Base	97.260967	594,264.51	106.603100	651,344.94	57,080.43	0.10
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041				3.041000	17 Mar 2062		
	207,000.000	Local	95.920483	198,555.40	107.470944	222,464.85	23,909.45	0.03
		Base	95.920483	198,555.40	107.470944	222,464.85	23,909.45	0.03
595112BS1	MICRON TECHNOLOGY INC SR UNSECURED 04/32 2.703				2.703000	15 Apr 2032		
	390,000.000	Local	100.000000	390,000.00	100.113000	390,440.70	440.70	0.06
		Base	100.000000	390,000.00	100.113000	390,440.70	440.70	0.06
595112BT9	MICRON TECHNOLOGY INC SR UNSECURED 11/41 3.366				3.366000	01 Nov 2041		
	290,000.000	Local	100.000000	290,000.00	102.687000	297,792.30	7,792.30	0.05
		Base	100.000000	290,000.00	102.687000	297,792.30	7,792.30	0.04
595620AS4	MIDAMERICAN ENERGY CO 1ST MORTGAGE 08/48 3.65				3.650000	01 Aug 2048		
	430,000.000	Local	106.994409	460,075.96	112.797210	485,028.00	24,952.04	0.07

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		Base	106.994409	460,075.96	112.797210	485,028.00	24,952.04	0.07
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25				4.250000	15 Jul 2049		
	480,000.000	Local	115.944500	556,533.60	123.819414	594,333.19	37,799.59	0.09
		Base	115.944500	556,533.60	123.819414	594,333.19	37,799.59	0.09
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15				3.150000	15 Apr 2050		
	1,270,000.000	Local	103.172394	1,310,289.40	105.068332	1,334,367.82	24,078.42	0.20
		Base	103.172394	1,310,289.40	105.068332	1,334,367.82	24,078.42	0.20
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125				6.125000	01 Apr 2036		
	875,000.000	Local	113.749265	995,306.07	136.298169	1,192,608.98	197,302.91	0.18
		Base	113.749265	995,306.07	136.298169	1,192,608.98	197,302.91	0.18
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5				6.500000	20 Jun 2027		
	750,000.000	Local	98.972868	742,296.51	106.750000	800,625.00	58,328.49	0.12
Original Face:	750,000.000	Base	98.972868	742,296.51	106.750000	800,625.00	58,328.49	0.12
609207AW5	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625				2.625000	04 Sep 2050		
	130,000.000	Local	99.460454	129,298.59	93.268176	121,248.63	-8,049.96	0.02
		Base	99.460454	129,298.59	93.268176	121,248.63	-8,049.96	0.02
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4				5.400000	15 Dec 2043		
	600,000.000	Local	114.664707	687,988.24	129.412202	776,473.21	88,484.97	0.12
		Base	114.664707	687,988.24	129.412202	776,473.21	88,484.97	0.12
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR				2.699000	22 Jan 2031		
	320,000.000	Local	100.000000	320,000.00	102.410170	327,712.54	7,712.54	0.05
		Base	100.000000	320,000.00	102.410170	327,712.54	7,712.54	0.05
6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR				5.597000	24 Mar 2051		
	110,000.000	Local	120.589600	132,648.56	149.887129	164,875.84	32,227.28	0.02
		Base	120.589600	132,648.56	149.887129	164,875.84	32,227.28	0.02
61747YED3	MORGAN STANLEY SR UNSECURED 07/32 VAR				2.239000	21 Jul 2032		
	680,000.000	Local	100.000000	680,000.00	97.922135	665,870.52	-14,129.48	0.10
		Base	100.000000	680,000.00	97.922135	665,870.52	-14,129.48	0.10
61747YEF8	MORGAN STANLEY SUBORDINATED 09/36 VAR				2.484000	16 Sep 2036		
	1,750,000.000	Local	100.000000	1,750,000.00	96.285241	1,684,991.72	-65,008.28	0.25

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		Base	100.000000	1,750,000.00	96.285241	1,684,991.72	-65,008.28	0.25
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR				2.511000	20 Oct 2032		
	990,000.000	Local	100.000000	990,000.00	100.020782	990,205.74	205.74	0.15
		Base	100.000000	990,000.00	100.020782	990,205.74	205.74	0.15
617482V92	MORGAN STANLEY SR UNSECURED 07/42 6.375				6.375000	24 Jul 2042		
	120,000.000	Local	153.767275	184,520.73	151.893794	182,272.55	-2,248.18	0.03
		Base	153.767275	184,520.73	151.893794	182,272.55	-2,248.18	0.03
61772BAC7	MORGAN STANLEY SR UNSECURED 04/42 VAR				3.217000	22 Apr 2042		
	1,790,000.000	Local	101.393719	1,814,947.57	105.065154	1,880,666.26	65,718.69	0.28
		Base	101.393719	1,814,947.57	105.065154	1,880,666.26	65,718.69	0.28
63111XAE1	NASDAQ INC SR UNSECURED 12/40 2.5				2.500000	21 Dec 2040		
	810,000.000	Local	100.000000	810,000.00	92.642390	750,403.36	-59,596.64	0.11
		Base	100.000000	810,000.00	92.642390	750,403.36	-59,596.64	0.11
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375				9.375000	15 Aug 2039		
	20,000.000	Local	144.739550	28,947.91	173.029561	34,605.91	5,658.00	0.01
		Base	144.739550	28,947.91	173.029561	34,605.91	5,658.00	0.01
63946BAJ9	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/43 4.45				4.450000	15 Jan 2043		
	37,000.000	Local	124.137919	45,931.03	121.524687	44,964.13	-966.90	0.01
		Base	124.137919	45,931.03	121.524687	44,964.13	-966.90	0.01
64110LAU0	NETFLIX INC SR UNSECURED 144A 11/29 5.375				5.375000	15 Nov 2029		
	140,000.000	Local	116.075771	162,506.08	118.750000	166,250.00	3,743.92	0.03
		Base	116.075771	162,506.08	118.750000	166,250.00	3,743.92	0.03
64110LAV8	NETFLIX INC SR UNSECURED 144A 06/30 4.875				4.875000	15 Jun 2030		
	300,000.000	Local	113.822753	341,468.26	116.625000	349,875.00	8,406.74	0.05
		Base	113.822753	341,468.26	116.625000	349,875.00	8,406.74	0.05
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	110.867430	243,908.35	23,908.35	0.04
		Base	100.000000	220,000.00	110.867430	243,908.35	23,908.35	0.04
646139W35	NEW JERSEY ST TURNPIKE AUTH NJSTRN 01/40 FIXED 7.414				7.414000	01 Jan 2040		
	150,000.000	Local	157.373620	236,060.43	160.972790	241,459.19	5,398.76	0.04

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Original Face:		150,000.000	Base	157.373620	236,060.43	160.972790	241,459.19	5,398.76	0.04
646139X83	NEW JERSEY ST TURNPIKE AUTH NJSTRN 01/41 FIXED 7.102				7.102000	01 Jan 2041			
		155,000.000	Local	157.164090	243,604.34	156.892010	243,182.62	-421.72	0.04
Original Face:		155,000.000	Base	157.164090	243,604.34	156.892010	243,182.62	-421.72	0.04
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45				4.450000	15 May 2069			
		130,000.000	Local	99.447246	129,281.42	127.759818	166,087.76	36,806.34	0.03
			Base	99.447246	129,281.42	127.759818	166,087.76	36,806.34	0.02
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75				3.750000	15 May 2050			
		640,000.000	Local	102.741023	657,542.55	114.228389	731,061.69	73,519.14	0.11
			Base	102.741023	657,542.55	114.228389	731,061.69	73,519.14	0.11
64972FT63	NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/43 FIXED 5.44				5.440000	15 Jun 2043			
		820,000.000	Local	137.648979	1,128,721.63	144.399000	1,184,071.80	55,350.17	0.18
			Base	137.648979	1,128,721.63	144.399000	1,184,071.80	55,350.17	0.18
654579AG6	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/50 VAR				3.400000	23 Jan 2050			
		200,000.000	Local	100.000000	200,000.00	103.250000	206,500.00	6,500.00	0.03
			Base	100.000000	200,000.00	103.250000	206,500.00	6,500.00	0.03
654579AH4	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/51 VAR				2.750000	21 Jan 2051			
		780,000.000	Local	98.646221	769,440.52	98.000000	764,400.00	-5,040.52	0.12
			Base	98.646221	769,440.52	98.000000	764,400.00	-5,040.52	0.11
654740BT5	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/28 2.75				2.750000	09 Mar 2028			
		200,000.000	Local	99.960705	199,921.41	99.362002	198,724.00	-1,197.41	0.03
			Base	99.960705	199,921.41	99.362002	198,724.00	-1,197.41	0.03
654744AD3	NISSAN MOTOR CO SR UNSECURED 144A 09/30 4.81				4.810000	17 Sep 2030			
		510,000.000	Local	108.426884	552,977.11	111.944281	570,915.83	17,938.72	0.09
			Base	108.426884	552,977.11	111.944281	570,915.83	17,938.72	0.09
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15				4.150000	28 Feb 2048			
		140,000.000	Local	98.272164	137,581.03	119.547931	167,367.10	29,786.07	0.03
			Base	98.272164	137,581.03	119.547931	167,367.10	29,786.07	0.03
655844CH9	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155				3.155000	15 May 2055			
		999,000.000	Local	97.245342	971,480.97	101.720863	1,016,191.42	44,710.45	0.15

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		Base	97.245342	971,480.97	101.720863	1,016,191.42	44,710.45	0.15
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75				4.750000	01 Jun 2043		
	340,000.000	Local	114.611959	389,680.66	126.143915	428,889.31	39,208.65	0.06
		Base	114.611959	389,680.66	126.143915	428,889.31	39,208.65	0.06
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03				4.030000	15 Oct 2047		
	1,370,000.000	Local	107.334326	1,470,480.26	118.260362	1,620,166.96	149,686.70	0.25
		Base	107.334326	1,470,480.26	118.260362	1,620,166.96	149,686.70	0.24
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25				5.250000	01 May 2050		
	1,050,000.000	Local	135.327328	1,420,936.94	140.544587	1,475,718.16	54,781.22	0.22
		Base	135.327328	1,420,936.94	140.544587	1,475,718.16	54,781.22	0.22
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85				3.850000	30 Sep 2047		
	1,390,000.000	Local	100.703363	1,399,776.75	113.110315	1,572,233.38	172,456.63	0.24
		Base	100.703363	1,399,776.75	113.110315	1,572,233.38	172,456.63	0.24
668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625				3.625000	30 Sep 2059		
	380,000.000	Local	100.507739	381,929.41	110.599599	420,278.48	38,349.07	0.06
		Base	100.507739	381,929.41	110.599599	420,278.48	38,349.07	0.06
668138AE0	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/51 3.45				3.450000	30 Mar 2051		
	750,000.000	Local	103.494552	776,209.14	107.268639	804,514.79	28,305.65	0.12
		Base	103.494552	776,209.14	107.268639	804,514.79	28,305.65	0.12
66989HAR9	NOVARTIS CAPITAL CORP COMPANY GUAR 08/30 2.2				2.200000	14 Aug 2030		
	160,000.000	Local	99.890288	159,824.46	101.586409	162,538.25	2,713.79	0.02
		Base	99.890288	159,824.46	101.586409	162,538.25	2,713.79	0.02
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5				3.500000	01 Apr 2040		
	140,000.000	Local	99.812529	139,737.54	112.681038	157,753.45	18,015.91	0.02
		Base	99.812529	139,737.54	112.681038	157,753.45	18,015.91	0.02
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7				3.700000	01 Apr 2060		
	410,000.000	Local	109.770927	450,060.80	120.043197	492,177.11	42,116.31	0.07
		Base	109.770927	450,060.80	120.043197	492,177.11	42,116.31	0.07
67091TAD7	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/31 3.75				3.750000	23 Jun 2031		
	200,000.000	Local	99.392690	198,785.38	97.040000	194,080.00	-4,705.38	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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		Base	99.392690	198,785.38	97.040000	194,080.00	-4,705.38	0.03
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125				5.125000	23 Jun 2051		
	740,000.000	Local	99.837988	738,801.11	94.321600	697,979.84	-40,821.27	0.11
		Base	99.837988	738,801.11	94.321600	697,979.84	-40,821.27	0.11
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625000	15 Jun 2045		
	10,000.000	Local	99.380200	9,938.02	103.750000	10,375.00	436.98	0.00
		Base	99.380200	9,938.02	103.750000	10,375.00	436.98	0.00
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3				4.300000	15 Aug 2039		
	520,000.000	Local	102.291327	531,914.90	99.727000	518,580.40	-13,334.50	0.08
		Base	102.291327	531,914.90	99.727000	518,580.40	-13,334.50	0.08
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875				7.875000	15 Sep 2031		
	60,000.000	Local	131.157633	78,694.58	133.500000	80,100.00	1,405.42	0.01
		Base	131.157633	78,694.58	133.500000	80,100.00	1,405.42	0.01
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036		
	320,000.000	Local	120.728275	386,330.48	127.500000	408,000.00	21,669.52	0.06
		Base	120.728275	386,330.48	127.500000	408,000.00	21,669.52	0.06
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95				7.950000	15 Jun 2039		
	460,000.000	Local	133.049050	612,025.63	132.000000	607,200.00	-4,825.63	0.09
		Base	133.049050	612,025.63	132.000000	607,200.00	-4,825.63	0.09
674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2				6.200000	15 Mar 2040		
	40,000.000	Local	119.500575	47,800.23	123.000000	49,200.00	1,399.77	0.01
		Base	119.500575	47,800.23	123.000000	49,200.00	1,399.77	0.01
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25				8.250000	15 Oct 2038		
	80,000.000	Local	142.183475	113,746.78	160.590088	128,472.07	14,725.29	0.02
		Base	142.183475	113,746.78	160.590088	128,472.07	14,725.29	0.02
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8				4.800000	01 Jun 2111		
	200,000.000	Local	115.633675	231,267.35	151.218850	302,437.70	71,170.35	0.05
		Base	115.633675	231,267.35	151.218850	302,437.70	71,170.35	0.05
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1				3.100000	15 Sep 2049		
	90,000.000	Local	99.520356	89,568.32	104.744777	94,270.30	4,701.98	0.01

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		Base	99.520356	89,568.32	104.744777	94,270.30	4,701.98	0.01
68233JBV5	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7				3.700000	15 May 2050		
	320,000.000	Local	99.714859	319,087.55	115.381750	369,221.60	50,134.05	0.06
		Base	99.714859	319,087.55	115.381750	369,221.60	50,134.05	0.06
68389XBJ3	ORACLE CORP SR UNSECURED 07/46 4				4.000000	15 Jul 2046		
	1,680,000.000	Local	107.412741	1,804,534.05	104.123608	1,749,276.61	-55,257.44	0.26
		Base	107.412741	1,804,534.05	104.123608	1,749,276.61	-55,257.44	0.26
68389XCA1	ORACLE CORP SR UNSECURED 03/51 3.95				3.950000	25 Mar 2051		
	2,230,000.000	Local	101.147037	2,255,578.93	104.196274	2,323,576.91	67,997.98	0.35
		Base	101.147037	2,255,578.93	104.196274	2,323,576.91	67,997.98	0.35
68389XCB9	ORACLE CORP SR UNSECURED 03/61 4.1				4.100000	25 Mar 2061		
	1,410,000.000	Local	101.439413	1,430,295.72	104.659964	1,475,705.49	45,409.77	0.22
		Base	101.439413	1,430,295.72	104.659964	1,475,705.49	45,409.77	0.22
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5				2.500000	01 Feb 2031		
	400,000.000	Local	99.909385	399,637.54	95.307264	381,229.06	-18,408.48	0.06
		Base	99.909385	399,637.54	95.307264	381,229.06	-18,408.48	0.06
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040		
	80,000.000	Local	99.528488	79,622.79	92.956165	74,364.93	-5,257.86	0.01
		Base	99.528488	79,622.79	92.956165	74,364.93	-5,257.86	0.01
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050		
	220,000.000	Local	99.387623	218,652.77	92.953359	204,497.39	-14,155.38	0.03
		Base	99.387623	218,652.77	92.953359	204,497.39	-14,155.38	0.03
694308JN8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95				4.950000	01 Jul 2050		
	950,000.000	Local	106.879427	1,015,354.56	109.255464	1,037,926.91	22,572.35	0.16
		Base	106.879427	1,015,354.56	109.255464	1,037,926.91	22,572.35	0.16
698299BL7	REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87				3.870000	23 Jul 2060		
	630,000.000	Local	108.645000	684,463.50	100.000000	630,000.00	-54,463.50	0.10
Original Face:	630,000.000	Base	108.645000	684,463.50	100.000000	630,000.00	-54,463.50	0.09
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252				2.252000	29 Sep 2032		
	730,000.000	Local	100.000000	730,000.00	94.875000	692,587.50	-37,412.50	0.10

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		Base	100.000000	730,000.00	94.875000	692,587.50	-37,412.50	0.10
699149AH3	REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/50 5.4				5.400000	30 Mar 2050		
		990,000.000	Local 116.714463	1,155,473.18	114.125000	1,129,837.50	-25,635.68	0.17
Original Face:		990,000.000	Base 116.714463	1,155,473.18	114.125000	1,129,837.50	-25,635.68	0.17
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022		
		8,000.000	Local 100.234125	8,018.73	102.192004	8,175.36	156.63	0.00
			Base 100.234125	8,018.73	102.192004	8,175.36	156.63	0.00
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625				5.625000	15 Oct 2027		
		240,000.000	Local 103.971533	249,531.68	102.125000	245,100.00	-4,431.68	0.04
			Base 103.971533	249,531.68	102.125000	245,100.00	-4,431.68	0.04
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	100.625000	442,750.00	2,750.00	0.07
			Base 100.000000	440,000.00	100.625000	442,750.00	2,750.00	0.07
70450YAJ2	PAYPAL HOLDINGS INC SR UNSECURED 06/50 3.25				3.250000	01 Jun 2050		
		550,000.000	Local 101.177405	556,475.73	107.519878	591,359.33	34,883.60	0.09
			Base 101.177405	556,475.73	107.519878	591,359.33	34,883.60	0.09
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15				4.150000	15 Apr 2025		
		130,000.000	Local 99.913215	129,887.18	106.505237	138,456.81	8,569.63	0.02
			Base 99.913215	129,887.18	106.505237	138,456.81	8,569.63	0.02
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031		
		300,000.000	Local 100.001717	300,005.15	99.501000	298,503.00	-1,502.15	0.05
			Base 100.001717	300,005.15	99.501000	298,503.00	-1,502.15	0.04
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875				6.875000	20 Jan 2040		
		26,000.000	Local 98.776615	25,681.92	109.618000	28,500.68	2,818.76	0.00
			Base 98.776615	25,681.92	109.618000	28,500.68	2,818.76	0.00
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375000	17 Jan 2027		
		570,000.000	Local 104.566760	596,030.53	116.400000	663,480.00	67,449.47	0.10
			Base 104.566760	596,030.53	116.400000	663,480.00	67,449.47	0.10
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9				6.900000	19 Mar 2049		
		1,000,000.000	Local 106.357419	1,063,574.19	106.500000	1,065,000.00	1,425.81	0.16

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		Base	106.357419	1,063,574.19	106.500000	1,065,000.00	1,425.81	0.16
71647NB7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5				5.500000	10 Jun 2051		
	1,110,000.000	Local	99.309813	1,102,338.92	92.750000	1,029,525.00	-72,813.92	0.16
		Base	99.309813	1,102,338.92	92.750000	1,029,525.00	-72,813.92	0.15
716564AB5	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/47 5.625				5.625000	19 Jun 2047		
	520,000.000	Local	110.636296	575,308.74	99.014000	514,872.80	-60,435.94	0.08
		Base	110.636296	575,308.74	99.014000	514,872.80	-60,435.94	0.08
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4				4.400000	15 May 2044		
	30,000.000	Local	99.749367	29,924.81	124.671364	37,401.41	7,476.60	0.01
		Base	99.749367	29,924.81	124.671364	37,401.41	7,476.60	0.01
717081EZ2	PFIZER INC SR UNSECURED 05/40 2.55				2.550000	28 May 2040		
	90,000.000	Local	99.417633	89,475.87	100.071267	90,064.14	588.27	0.01
		Base	99.417633	89,475.87	100.071267	90,064.14	588.27	0.01
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7				2.700000	28 May 2050		
	260,000.000	Local	99.213631	257,955.44	100.998620	262,596.41	4,640.97	0.04
		Base	99.213631	257,955.44	100.998620	262,596.41	4,640.97	0.04
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375				6.375000	16 May 2038		
	290,000.000	Local	120.063810	348,185.05	140.633227	407,836.36	59,651.31	0.06
		Base	120.063810	348,185.05	140.633227	407,836.36	59,651.31	0.06
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875				3.875000	21 Aug 2042		
	90,000.000	Local	99.257189	89,331.47	107.860623	97,074.56	7,743.09	0.01
		Base	99.257189	89,331.47	107.860623	97,074.56	7,743.09	0.01
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25				4.250000	10 Nov 2044		
	40,000.000	Local	108.585800	43,434.32	114.511125	45,804.45	2,370.13	0.01
		Base	108.585800	43,434.32	114.511125	45,804.45	2,370.13	0.01
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35				3.350000	01 Jun 2050		
	1,460,000.000	Local	99.261482	1,449,217.64	102.907699	1,502,452.41	53,234.77	0.23
		Base	99.261482	1,449,217.64	102.907699	1,502,452.41	53,234.77	0.23
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR				6.125000	31 Dec 2099		
	1,000,000.000	Local	75.151727	751,517.27	84.875001	848,750.01	97,232.74	0.13

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		Base	75.151727	751,517.27	84.875001	848,750.01	97,232.74	0.13
72650RAM4	PLAINS ALL AMER PIPELINE SR UNSECURED 05/36 6.7				6.700000	15 May 2036		
	130,000.000	Local	118.182685	153,637.49	122.243374	158,916.39	5,278.90	0.02
		Base	118.182685	153,637.49	122.243374	158,916.39	5,278.90	0.02
73358WCW2	PORT AUTH OF NEW YORK NEW JE PORTRN 11/40 FIXED 5.647				5.647000	01 Nov 2040		
	125,000.000	Local	135.103920	168,879.90	140.002340	175,002.93	6,123.03	0.03
Original Face:	125,000.000	Base	135.103920	168,879.90	140.002340	175,002.93	6,123.03	0.03
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458				4.458000	01 Oct 2062		
	940,000.000	Local	111.568720	1,048,745.97	132.547240	1,245,944.06	197,198.09	0.19
Original Face:	940,000.000	Base	111.568720	1,048,745.97	132.547240	1,245,944.06	197,198.09	0.19
73358WRP1	PORT AUTH OF NEW YORK NEW JE PORTRN 08/46 FIXED 4.96				4.960000	01 Aug 2046		
	370,000.000	Local	132.443197	490,039.83	136.008730	503,232.30	13,192.47	0.08
Original Face:	370,000.000	Base	132.443197	490,039.83	136.008730	503,232.30	13,192.47	0.08
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75				7.750000	01 Mar 2031		
	200,000.000	Local	130.406810	260,813.62	139.471934	278,943.87	18,130.25	0.04
		Base	130.406810	260,813.62	139.471934	278,943.87	18,130.25	0.04
74340XBQ3	PROLOGIS LP SR UNSECURED 10/50 2.125				2.125000	15 Oct 2050		
	290,000.000	Local	98.488845	285,617.65	86.043664	249,526.63	-36,091.02	0.04
		Base	98.488845	285,617.65	86.043664	249,526.63	-36,091.02	0.04
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 12/25 VAR				5.000000	10 Dec 2025		
	234,115.000	Local	77.151639	180,623.56	75.126000	175,881.23	-4,742.33	0.03
Original Face:	234,115.000	Base	77.151639	180,623.56	75.126000	175,881.23	-4,742.33	0.03
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049		
	420,000.000	Local	100.000000	420,000.00	131.064000	550,468.80	130,468.80	0.08
		Base	100.000000	420,000.00	131.064000	550,468.80	130,468.80	0.08
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4				4.400000	16 Apr 2050		
	660,000.000	Local	104.910139	692,406.92	124.229200	819,912.72	127,505.80	0.12
		Base	104.910139	692,406.92	124.229200	819,912.72	127,505.80	0.12
74730DAD5	QATAR ENERGY SR UNSECURED 144A 07/51 3.3				3.300000	12 Jul 2051		
	2,410,000.000	Local	100.150001	2,413,615.02	102.936800	2,480,776.88	67,161.86	0.38

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.150001	2,413,615.02	102.936800	2,480,776.88	67,161.86	0.37
74730DAE3	QATAR ENERGY SR UNSECURED 144A 07/41 3.125				3.125000	12 Jul 2041		
	730,000.000	Local	99.637292	727,352.23	101.061600	737,749.68	10,397.45	0.11
		Base	99.637292	727,352.23	101.061600	737,749.68	10,397.45	0.11
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025		
	290,000.000	Local	92.360624	267,845.81	103.250000	299,425.00	31,579.19	0.05
		Base	92.360624	267,845.81	103.250000	299,425.00	31,579.19	0.05
75281AAY5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5				5.000000	15 Aug 2022		
	180,000.000	Local	98.166228	176,699.21	101.125000	182,025.00	5,325.79	0.03
		Base	98.166228	176,699.21	101.125000	182,025.00	5,325.79	0.03
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023		
	68,000.000	Local	97.106603	66,032.49	102.250000	69,530.00	3,497.51	0.01
		Base	97.106603	66,032.49	102.250000	69,530.00	3,497.51	0.01
75281ABG3	RANGE RESOURCES CORP COMPANY GUAR 02/26 9.25				9.250000	01 Feb 2026		
	1,320,000.000	Local	103.945670	1,372,082.84	107.779250	1,422,686.10	50,603.26	0.22
		Base	103.945670	1,372,082.84	107.779250	1,422,686.10	50,603.26	0.21
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95				4.950000	15 Jul 2046		
	190,000.000	Local	112.063274	212,920.22	127.673841	242,580.30	29,660.08	0.04
		Base	112.063274	212,920.22	127.673841	242,580.30	29,660.08	0.04
754730AH2	RAYMOND JAMES FINANCIAL SR UNSECURED 04/51 3.75				3.750000	01 Apr 2051		
	270,000.000	Local	101.174259	273,170.50	110.860525	299,323.42	26,152.92	0.05
		Base	101.174259	273,170.50	110.860525	299,323.42	26,152.92	0.05
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050		
	300,000.000	Local	106.866587	320,599.76	132.051000	396,153.00	75,553.24	0.06
Original Face:	300,000.000	Base	106.866587	320,599.76	132.051000	396,153.00	75,553.24	0.06
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
	440,000.000	Local	112.648275	495,652.41	121.844420	536,115.45	40,463.04	0.08
		Base	112.648275	495,652.41	121.844420	536,115.45	40,463.04	0.08
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125				8.125000	01 May 2040		
	50,000.000	Local	123.821840	61,910.92	145.436707	72,718.35	10,807.43	0.01

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		Base	123.821840	61,910.92	145.436707	72,718.35	10,807.43	0.01
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2				5.200000	02 Nov 2040		
	160,000.000	Local	117.695525	188,312.84	133.383733	213,413.97	25,101.13	0.03
		Base	117.695525	188,312.84	133.383733	213,413.97	25,101.13	0.03
771196BY7	ROCHE HOLDINGS INC COMPANY GUAR 144A 12/51 2.607				2.607000	13 Dec 2051		
	640,000.000	Local	100.000000	640,000.00	97.954660	626,909.82	-13,090.18	0.09
		Base	100.000000	640,000.00	97.954660	626,909.82	-13,090.18	0.09
77313LAA1	ROCKETMTGE C0 ISSUER INC COMPANY GUAR 144A 10/26 2.875				2.875000	15 Oct 2026		
	630,000.000	Local	100.000000	630,000.00	99.250000	625,275.00	-4,725.00	0.09
		Base	100.000000	630,000.00	99.250000	625,275.00	-4,725.00	0.09
77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/33 4				4.000000	15 Oct 2033		
	590,000.000	Local	100.000000	590,000.00	101.250000	597,375.00	7,375.00	0.09
		Base	100.000000	590,000.00	101.250000	597,375.00	7,375.00	0.09
780097BM2	NATWEST GROUP PLC SUBORDINATED 11/29 VAR				3.754000	01 Nov 2029		
	530,000.000	Local	100.000000	530,000.00	104.292925	552,752.50	22,752.50	0.08
		Base	100.000000	530,000.00	104.292925	552,752.50	22,752.50	0.08
78409VAP9	S+P GLOBAL INC COMPANY GUAR 12/29 2.5				2.500000	01 Dec 2029		
	60,000.000	Local	99.864617	59,918.77	103.369569	62,021.74	2,102.97	0.01
		Base	99.864617	59,918.77	103.369569	62,021.74	2,102.97	0.01
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25				3.250000	01 Dec 2049		
	340,000.000	Local	99.272409	337,526.19	108.806708	369,942.81	32,416.62	0.06
		Base	99.272409	337,526.19	108.806708	369,942.81	32,416.62	0.06
78409VAR5	S+P GLOBAL INC COMPANY GUAR 08/60 2.3				2.300000	15 Aug 2060		
	190,000.000	Local	98.460332	187,074.63	86.890576	165,092.09	-21,982.54	0.02
		Base	98.460332	187,074.63	86.890576	165,092.09	-21,982.54	0.02
79466LAL8	SALESFORCE.COM INC SR UNSECURED 07/51 2.9				2.900000	15 Jul 2051		
	2,900,000.000	Local	99.881153	2,896,553.43	102.181785	2,963,271.77	66,718.34	0.45
		Base	99.881153	2,896,553.43	102.181785	2,963,271.77	66,718.34	0.45
79466LAM6	SALESFORCE.COM INC SR UNSECURED 07/61 3.05				3.050000	15 Jul 2061		
	890,000.000	Local	99.679954	887,151.59	103.333450	919,667.71	32,516.12	0.14

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		Base	99.679954	887,151.59	103.333450	919,667.71	32,516.12	0.14
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138				6.138000	01 May 2049		
		180,000.000	Local 126.354994	227,438.99	150.409500	270,737.10	43,298.11	0.04
Original Face:		180,000.000	Base 126.354994	227,438.99	150.409500	270,737.10	43,298.11	0.04
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.300000	01 Apr 2042		
		460,000.000	Local 105.294930	484,356.68	116.478750	535,802.25	51,445.57	0.08
			Base 105.294930	484,356.68	116.478750	535,802.25	51,445.57	0.08
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.750000	01 Jun 2047		
		250,000.000	Local 101.788164	254,470.41	111.680983	279,202.46	24,732.05	0.04
			Base 101.788164	254,470.41	111.680983	279,202.46	24,732.05	0.04
797440BY9	SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32				3.320000	15 Apr 2050		
		140,000.000	Local 99.871629	139,820.28	104.866399	146,812.96	6,992.68	0.02
			Base 99.871629	139,820.28	104.866399	146,812.96	6,992.68	0.02
79765R5A3	SAN FRANCISCO CITY CNTY CA P SFWTR 11/39 FIXED 3.303				3.303000	01 Nov 2039		
		170,000.000	Local 100.000000	170,000.00	103.389560	175,762.25	5,762.25	0.03
			Base 100.000000	170,000.00	103.389560	175,762.25	5,762.25	0.03
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028		
		890,000.000	Local 104.745107	932,231.45	107.732000	958,814.80	26,583.35	0.15
			Base 104.745107	932,231.45	107.732000	958,814.80	26,583.35	0.14
80007RAP0	SANDS CHINA LTD SR UNSECURED 144A 03/29 2.85				2.850000	08 Mar 2029		
		220,000.000	Local 99.755464	219,462.02	94.104000	207,028.80	-12,433.22	0.03
			Base 99.755464	219,462.02	94.104000	207,028.80	-12,433.22	0.03
80007RAR6	SANDS CHINA LTD SR UNSECURED 144A 08/31 3.25				3.250000	08 Aug 2031		
		2,160,000.000	Local 100.013325	2,160,287.83	93.956000	2,029,449.60	-130,838.23	0.31
			Base 100.013325	2,160,287.83	93.956000	2,029,449.60	-130,838.23	0.31
808513BJ3	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR				4.000000	31 Dec 2099		
		660,000.000	Local 100.000000	660,000.00	101.000000	666,600.00	6,600.00	0.10
			Base 100.000000	660,000.00	101.000000	666,600.00	6,600.00	0.10
81721MAK5	DIVERSIFIED HEALTHCARE T SR UNSECURED 05/24 4.75				4.750000	01 May 2024		
		330,000.000	Local 97.952579	323,243.51	102.393000	337,896.90	14,653.39	0.05

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		Base	97.952579	323,243.51	102.393000	337,896.90	14,653.39	0.05
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045		
	20,000.000	Local	102.309600	20,461.92	121.882182	24,376.44	3,914.52	0.00
		Base	102.309600	20,461.92	121.882182	24,376.44	3,914.52	0.00
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046		
	980,000.000	Local	101.952666	999,136.13	116.681663	1,143,480.30	144,344.17	0.17
		Base	101.952666	999,136.13	116.681663	1,143,480.30	144,344.17	0.17
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050		
	1,310,000.000	Local	99.228698	1,299,895.94	106.798924	1,399,065.90	99,169.96	0.21
		Base	99.228698	1,299,895.94	106.798924	1,399,065.90	99,169.96	0.21
828807DK0	SIMON PROPERTY GROUP LP SR UNSECURED 07/30 2.65				2.650000	15 Jul 2030		
	520,000.000	Local	99.703787	518,459.69	101.982367	530,308.31	11,848.62	0.08
		Base	99.703787	518,459.69	101.982367	530,308.31	11,848.62	0.08
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5				4.500000	20 Oct 2025		
	470,000.000	Local	100.715638	473,363.50	105.132949	494,124.86	20,761.36	0.07
		Base	100.715638	473,363.50	105.132949	494,124.86	20,761.36	0.07
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028		
	1,060,000.000	Local	106.564208	1,129,580.61	109.267288	1,158,233.25	28,652.64	0.18
Original Face:	1,060,000.000	Base	106.564208	1,129,580.61	109.267288	1,158,233.25	28,652.64	0.17
833636AL7	SOCIEDAD QUIMICA Y MINER SR UNSECURED 144A 09/51 3.5				3.500000	10 Sep 2051		
	1,540,000.000	Local	99.181770	1,527,399.26	96.876000	1,491,890.40	-35,508.86	0.23
		Base	99.181770	1,527,399.26	96.876000	1,491,890.40	-35,508.86	0.22
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5				4.500000	01 Sep 2040		
	170,000.000	Local	106.273429	180,664.83	113.106060	192,280.30	11,615.47	0.03
		Base	106.273429	180,664.83	113.106060	192,280.30	11,615.47	0.03
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05				4.050000	15 Mar 2042		
	370,000.000	Local	103.038205	381,241.36	108.414576	401,133.93	19,892.57	0.06
		Base	103.038205	381,241.36	108.414576	401,133.93	19,892.57	0.06
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65				4.650000	01 Oct 2043		
	430,000.000	Local	109.757216	471,956.03	117.116641	503,601.56	31,645.53	0.08

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		Base	109.757216	471,956.03	117.116641	503,601.56	31,645.53	0.08
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4				4.000000	01 Apr 2047		
		30,000.000	Local 94.895467	28,468.64	110.626703	33,188.01	4,719.37	0.01
			Base 94.895467	28,468.64	110.626703	33,188.01	4,719.37	0.00
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125				4.125000	01 Mar 2048		
		10,000.000	Local 95.647000	9,564.70	112.558601	11,255.86	1,691.16	0.00
			Base 95.647000	9,564.70	112.558601	11,255.86	1,691.16	0.00
842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65				3.650000	01 Feb 2050		
		2,430,000.000	Local 101.112051	2,457,022.85	106.200579	2,580,674.07	123,651.22	0.39
			Base 101.112051	2,457,022.85	106.200579	2,580,674.07	123,651.22	0.39
842400HF3	SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65				3.650000	01 Jun 2051		
		870,000.000	Local 100.147321	871,281.69	108.746779	946,096.98	74,815.29	0.14
			Base 100.147321	871,281.69	108.746779	946,096.98	74,815.29	0.14
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75				6.750000	16 Apr 2040		
		150,000.000	Local 100.774187	151,161.28	139.875000	209,812.50	58,651.22	0.03
			Base 100.774187	151,161.28	139.875000	209,812.50	58,651.22	0.03
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042		
		730,000.000	Local 106.881571	780,235.47	125.875000	918,887.50	138,652.03	0.14
			Base 106.881571	780,235.47	125.875000	918,887.50	138,652.03	0.14
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.000000	01 Mar 2032		
		370,000.000	Local 104.719535	387,462.28	139.212951	515,087.92	127,625.64	0.08
			Base 104.719535	387,462.28	139.212951	515,087.92	127,625.64	0.08
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8				4.800000	15 Mar 2047		
		300,000.000	Local 114.633647	343,900.94	119.455448	358,366.34	14,465.40	0.05
			Base 114.633647	343,900.94	119.455448	358,366.34	14,465.40	0.05
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75				4.750000	01 Feb 2032		
		300,000.000	Local 100.267477	300,802.43	105.272000	315,816.00	15,013.57	0.05
			Base 100.267477	300,802.43	105.272000	315,816.00	15,013.57	0.05
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172				4.172000	01 Oct 2047		
		140,000.000	Local 100.000000	140,000.00	114.654180	160,515.85	20,515.85	0.02

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Original Face:		140,000.000	Base	100.000000	140,000.00	114.654180	160,515.85	20,515.85	0.02
86765BAQ2	ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35				5.350000	15 May 2045			
		180,000.000	Local	99.140400	178,452.72	115.163930	207,295.07	28,842.35	0.03
			Base	99.140400	178,452.72	115.163930	207,295.07	28,842.35	0.03
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7				7.000000	16 Mar 2047			
		1,000,000.000	Local	126.751637	1,267,516.37	126.676000	1,266,760.00	-756.37	0.19
			Base	126.751637	1,267,516.37	126.676000	1,266,760.00	-756.37	0.19
87264AAX3	T MOBILE USA INC SR SECURED 04/40 4.375				4.375000	15 Apr 2040			
		140,000.000	Local	101.079186	141,510.86	114.606684	160,449.36	18,938.50	0.02
			Base	101.079186	141,510.86	114.606684	160,449.36	18,938.50	0.02
87264ABL8	T MOBILE USA INC SR SECURED 02/41 3				3.000000	15 Feb 2041			
		1,340,000.000	Local	97.878193	1,311,567.78	97.909279	1,311,984.34	416.56	0.20
			Base	97.878193	1,311,567.78	97.909279	1,311,984.34	416.56	0.20
87264ABN4	T MOBILE USA INC SR SECURED 02/51 3.3				3.300000	15 Feb 2051			
		2,490,000.000	Local	96.609418	2,405,574.51	98.035528	2,441,084.65	35,510.14	0.37
			Base	96.609418	2,405,574.51	98.035528	2,441,084.65	35,510.14	0.37
87264ABS3	T MOBILE USA INC COMPANY GUAR 02/29 2.625				2.625000	15 Feb 2029			
		100,000.000	Local	100.000000	100,000.00	98.500000	98,500.00	-1,500.00	0.01
			Base	100.000000	100,000.00	98.500000	98,500.00	-1,500.00	0.01
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875				2.875000	15 Feb 2031			
		360,000.000	Local	98.400844	354,243.04	98.760000	355,536.00	1,292.96	0.05
			Base	98.400844	354,243.04	98.760000	355,536.00	1,292.96	0.05
87264ACM5	T MOBILE USA INC SR SECURED 144A 10/52 3.4				3.400000	15 Oct 2052			
		970,000.000	Local	99.422763	964,400.80	99.885222	968,886.65	4,485.85	0.15
			Base	99.422763	964,400.80	99.885222	968,886.65	4,485.85	0.15
872898AD3	TSMC ARIZONA CORP COMPANY GUAR 10/41 3.125				3.125000	25 Oct 2041			
		1,140,000.000	Local	99.214346	1,131,043.54	104.469799	1,190,955.71	59,912.17	0.18
			Base	99.214346	1,131,043.54	104.469799	1,190,955.71	59,912.17	0.18
872898AE1	TSMC ARIZONA CORP COMPANY GUAR 10/51 3.25				3.250000	25 Oct 2051			
		700,000.000	Local	98.662937	690,640.56	105.742687	740,198.81	49,558.25	0.11

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	98.662937	690,640.56	105.742687	740,198.81	49,558.25	0.11
87612BBT8	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/32 4				4.000000	15 Jan 2032		
	850,000.000	Local	99.353633	844,505.88	104.500000	888,250.00	43,744.12	0.13
		Base	99.353633	844,505.88	104.500000	888,250.00	43,744.12	0.13
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.900000	15 Sep 2044		
	580,000.000	Local	107.050312	620,891.81	128.750705	746,754.09	125,862.28	0.11
		Base	107.050312	620,891.81	128.750705	746,754.09	125,862.28	0.11
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27				4.270000	15 May 2047		
	300,000.000	Local	102.714197	308,142.59	121.185497	363,556.49	55,413.90	0.06
		Base	102.714197	308,142.59	121.185497	363,556.49	55,413.90	0.05
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3				3.300000	15 May 2050		
	760,000.000	Local	99.362962	755,158.51	104.680823	795,574.25	40,415.74	0.12
		Base	99.362962	755,158.51	104.680823	795,574.25	40,415.74	0.12
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25				6.250000	15 Jul 2041		
	1,813,000.000	Local	125.096899	2,268,006.78	132.950195	2,410,387.04	142,380.26	0.36
		Base	125.096899	2,268,006.78	132.950195	2,410,387.04	142,380.26	0.36
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045				7.045000	20 Jun 2036		
	220,000.000	Local	120.505395	265,111.87	142.864363	314,301.60	49,189.73	0.05
		Base	120.505395	265,111.87	142.864363	314,301.60	49,189.73	0.05
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
	300,000.000	Local	104.305323	312,915.97	124.538961	373,616.88	60,700.91	0.06
		Base	104.305323	312,915.97	124.538961	373,616.88	60,700.91	0.06
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665				4.665000	06 Mar 2038		
	570,000.000	Local	101.605919	579,153.74	115.344914	657,466.01	78,312.27	0.10
		Base	101.605919	579,153.74	115.344914	657,466.01	78,312.27	0.10
88032WBC9	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/51 3.84				3.840000	22 Apr 2051		
	640,000.000	Local	100.439723	642,814.23	105.335000	674,144.00	31,329.77	0.10
		Base	100.439723	642,814.23	105.335000	674,144.00	31,329.77	0.10
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.950000	18 Dec 2022		
	23,000.000	Local	97.019391	22,314.46	100.113250	23,026.05	711.59	0.00

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		Base	97.019391	22,314.46	100.113250	23,026.05	711.59	0.00
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1				4.100000	01 Oct 2046		
	1,470,000.000	Local	81.220984	1,193,948.47	84.500000	1,242,150.00	48,201.53	0.19
		Base	81.220984	1,193,948.47	84.500000	1,242,150.00	48,201.53	0.19
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125				7.125000	31 Jan 2025		
	290,000.000	Local	100.000000	290,000.00	107.000000	310,300.00	20,300.00	0.05
		Base	100.000000	290,000.00	107.000000	310,300.00	20,300.00	0.05
882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875				3.875000	15 Mar 2039		
	840,000.000	Local	104.793893	880,268.70	118.465457	995,109.84	114,841.14	0.15
		Base	104.793893	880,268.70	118.465457	995,109.84	114,841.14	0.15
882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922				3.922000	31 Dec 2049		
	150,000.000	Local	100.000000	150,000.00	111.873610	167,810.42	17,810.42	0.03
Original Face:	150,000.000	Base	100.000000	150,000.00	111.873610	167,810.42	17,810.42	0.03
88339WAA4	WILLIAMS COMPANIES INC SR UNSECURED 10/51 3.5				3.500000	15 Oct 2051		
	250,000.000	Local	99.833744	249,584.36	101.404249	253,510.62	3,926.26	0.04
		Base	99.833744	249,584.36	101.404249	253,510.62	3,926.26	0.04
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033		
	1,110,000.000	Local	128.110529	1,422,026.87	145.766154	1,618,004.31	195,977.44	0.24
		Base	128.110529	1,422,026.87	145.766154	1,618,004.31	195,977.44	0.24
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037		
	60,000.000	Local	110.034050	66,020.43	131.097772	78,658.66	12,638.23	0.01
		Base	110.034050	66,020.43	131.097772	78,658.66	12,638.23	0.01
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038		
	1,990,000.000	Local	124.077366	2,469,139.58	141.833001	2,822,476.72	353,337.14	0.43
		Base	124.077366	2,469,139.58	141.833001	2,822,476.72	353,337.14	0.42
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75				6.750000	15 Jun 2039		
	570,000.000	Local	117.506498	669,787.04	136.550271	778,336.54	108,549.50	0.12
		Base	117.506498	669,787.04	136.550271	778,336.54	108,549.50	0.12
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040		
	80,000.000	Local	107.901175	86,320.94	125.088467	100,070.77	13,749.83	0.02

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		Base	107.901175	86,320.94	125.088467	100,070.77	13,749.83	0.02
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5				4.500000	15 Sep 2042		
	410,000.000	Local	94.174017	386,113.47	109.313749	448,186.37	62,072.90	0.07
		Base	94.174017	386,113.47	109.313749	448,186.37	62,072.90	0.07
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5				6.500000	15 Mar 2040		
	240,000.000	Local	105.964079	254,313.79	115.400000	276,960.00	22,646.21	0.04
		Base	105.964079	254,313.79	115.400000	276,960.00	22,646.21	0.04
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4				5.400000	15 Aug 2041		
	140,000.000	Local	99.431443	139,204.02	128.284563	179,598.39	40,394.37	0.03
		Base	99.431443	139,204.02	128.284563	179,598.39	40,394.37	0.03
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45				4.450000	01 Aug 2042		
	80,000.000	Local	102.871238	82,296.99	117.266852	93,813.48	11,516.49	0.01
		Base	102.871238	82,296.99	117.266852	93,813.48	11,516.49	0.01
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25				3.250000	15 May 2030		
	150,000.000	Local	99.817507	149,726.26	105.506150	158,259.23	8,532.97	0.02
		Base	99.817507	149,726.26	105.506150	158,259.23	8,532.97	0.02
893574AR4	TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95				3.950000	15 May 2050		
	2,970,000.000	Local	106.889507	3,174,618.36	112.425444	3,339,035.69	164,417.33	0.51
		Base	106.889507	3,174,618.36	112.425444	3,339,035.69	164,417.33	0.50
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5				4.500000	26 Jun 2048		
	800,000.000	Local	127.732830	1,021,862.64	130.982355	1,047,858.84	25,996.20	0.16
		Base	127.732830	1,021,862.64	130.982355	1,047,858.84	25,996.20	0.16
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099		
	1,140,000.000	Local	101.159360	1,153,216.70	107.825000	1,229,205.00	75,988.30	0.19
		Base	101.159360	1,153,216.70	107.825000	1,229,205.00	75,988.30	0.18
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839				3.839000	20 Mar 2060		
	1,680,000.000	Local	106.526179	1,789,639.80	118.250393	1,986,606.60	196,966.80	0.30
		Base	106.526179	1,789,639.80	118.250393	1,986,606.60	196,966.80	0.30
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25				3.250000	05 Feb 2050		
	440,000.000	Local	99.962436	439,834.72	107.584962	473,373.83	33,539.11	0.07

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		Base	99.962436	439,834.72	107.584962	473,373.83	33,539.11	0.07
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75				3.750000	05 Feb 2070		
	290,000.000	Local	100.930203	292,697.59	113.835489	330,122.92	37,425.33	0.05
		Base	100.930203	292,697.59	113.835489	330,122.92	37,425.33	0.05
907818FN3	UNION PACIFIC CORP SR UNSECURED 09/62 2.973				2.973000	16 Sep 2062		
	170,000.000	Local	99.861759	169,764.99	99.332021	168,864.44	-900.55	0.03
		Base	99.861759	169,764.99	99.332021	168,864.44	-900.55	0.03
907818FS2	UNION PACIFIC CORP SR UNSECURED 04/71 3.799				3.799000	06 Apr 2071		
	460,000.000	Local	102.711915	472,474.81	116.350198	535,210.91	62,736.10	0.08
		Base	102.711915	472,474.81	116.350198	535,210.91	62,736.10	0.08
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625				4.625000	15 Apr 2029		
	200,000.000	Local	100.780710	201,561.42	103.125000	206,250.00	4,688.58	0.03
		Base	100.780710	201,561.42	103.125000	206,250.00	4,688.58	0.03
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625				4.625000	03 Mar 2024		
	44,467.790	Local	100.000000	44,467.79	101.754840	45,248.13	780.34	0.01
Original Face:	100,000.000	Base	100.000000	44,467.79	101.754840	45,248.13	780.34	0.01
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B					21 Apr 2028		
	467,650.000	Local	99.541155	465,504.21	100.097200	468,104.56	2,600.35	0.07
		Base	99.541155	465,504.21	100.097200	468,104.56	2,600.35	0.07
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875				4.875000	15 Jul 2027		
	224,500.000	Local	100.000000	224,500.00	104.121290	233,752.30	9,252.30	0.04
Original Face:	250,000.000	Base	100.000000	224,500.00	104.121290	233,752.30	9,252.30	0.04
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05				6.050000	11 Jan 2040		
	122,000.000	Local	115.078352	140,395.59	124.251000	151,586.22	11,190.63	0.02
		Base	115.078352	140,395.59	124.251000	151,586.22	11,190.63	0.02
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044		
	3,006,000.000	Local	103.713982	3,117,642.30	108.876000	3,272,812.56	155,170.26	0.50
		Base	103.713982	3,117,642.30	108.876000	3,272,812.56	155,170.26	0.49
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047		
	540,000.000	Local	101.253752	546,770.26	103.651000	559,715.40	12,945.14	0.08

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		Base	101.253752	546,770.26	103.651000	559,715.40	12,945.14	0.08
91087BAQ3	UNITED MEXICAN STATES SR UNSECURED 08/41 4.28				4.280000	14 Aug 2041		
	1,600,000.000	Local	99.939404	1,599,030.46	103.625000	1,658,000.00	58,969.54	0.25
		Base	99.939404	1,599,030.46	103.625000	1,658,000.00	58,969.54	0.25
912810SP4	US TREASURY N/B 08/50 1.375				1.375000	15 Aug 2050		
	0.000	Local	0.000000	294.80	0.000000	0.00	-294.80	0.00
		Base	0.000000	294.80	0.000000	0.00	-294.80	0.00
912810SS8	US TREASURY N/B 11/50 1.625				1.625000	15 Nov 2050		
	70,000.000	Local	84.332371	59,032.66	93.605469	65,523.83	6,491.17	0.01
		Base	84.332371	59,032.66	93.605469	65,523.83	6,491.17	0.01
912810TA6	US TREASURY N/B 08/41 1.75				1.750000	15 Aug 2041		
	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
912810TC2	US TREASURY N/B 11/41 2				2.000000	15 Nov 2041		
	570,000.000	Local	100.852449	574,858.96	101.468750	578,371.88	3,512.92	0.09
		Base	100.852449	574,858.96	101.468750	578,371.88	3,512.92	0.09
91282CBT7	US TREASURY N/B 03/26 0.75				0.750000	31 Mar 2026		
	320,000.000	Local	99.691191	319,011.81	98.152344	314,087.50	-4,924.31	0.05
		Base	99.691191	319,011.81	98.152344	314,087.50	-4,924.31	0.05
91282CCH2	US TREASURY N/B 06/28 1.25				1.250000	30 Jun 2028		
	70,000.000	Local	100.098400	70,068.88	99.058594	69,341.02	-727.86	0.01
		Base	100.098400	70,068.88	99.058594	69,341.02	-727.86	0.01
91282CCJ8	US TREASURY N/B 06/26 0.875				0.875000	30 Jun 2026		
	590,000.000	Local	100.405346	592,391.54	98.468750	580,965.63	-11,425.91	0.09
		Base	100.405346	592,391.54	98.468750	580,965.63	-11,425.91	0.09
91282CCR0	US TREASURY N/B 07/28 1				1.000000	31 Jul 2028		
	60,000.000	Local	99.582500	59,749.50	97.437500	58,462.50	-1,287.00	0.01
		Base	99.582500	59,749.50	97.437500	58,462.50	-1,287.00	0.01
91282CDK4	US TREASURY N/B 11/26 1.25				1.250000	30 Nov 2026		
	210,000.000	Local	100.242010	210,508.22	100.000000	210,000.00	-508.22	0.03

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		Base	100.242010	210,508.22	100.000000	210,000.00	-508.22	0.03
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042		
	210,000.000	Local	102.624129	215,510.67	124.628863	261,720.61	46,209.94	0.04
		Base	102.624129	215,510.67	124.628863	261,720.61	46,209.94	0.04
913017CA5	RAYTHEON TECH CORP SR UNSECURED 05/45 4.15				4.150000	15 May 2045		
	250,000.000	Local	127.033112	317,582.78	116.907818	292,269.55	-25,313.23	0.04
		Base	127.033112	317,582.78	116.907818	292,269.55	-25,313.23	0.04
913017CP2	RAYTHEON TECH CORP SR UNSECURED 05/47 4.05				4.050000	04 May 2047		
	1,620,000.000	Local	113.661648	1,841,318.69	116.106015	1,880,917.44	39,598.75	0.28
		Base	113.661648	1,841,318.69	116.106015	1,880,917.44	39,598.75	0.28
913017CW7	RAYTHEON TECH CORP SR UNSECURED 11/38 4.45				4.450000	16 Nov 2038		
	550,000.000	Local	105.781700	581,799.35	120.808649	664,447.57	82,648.22	0.10
		Base	105.781700	581,799.35	120.808649	664,447.57	82,648.22	0.10
913017CX5	RAYTHEON TECH CORP SR UNSECURED 11/48 4.625				4.625000	16 Nov 2048		
	150,000.000	Local	108.382060	162,573.09	128.538529	192,807.79	30,234.70	0.03
		Base	108.382060	162,573.09	128.538529	192,807.79	30,234.70	0.03
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5				6.500000	15 Jun 2037		
	130,000.000	Local	94.200100	122,460.13	148.118626	192,554.21	70,094.08	0.03
		Base	94.200100	122,460.13	148.118626	192,554.21	70,094.08	0.03
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875				6.875000	15 Feb 2038		
	40,000.000	Local	104.652450	41,860.98	153.630187	61,452.07	19,591.09	0.01
		Base	104.652450	41,860.98	153.630187	61,452.07	19,591.09	0.01
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625				4.625000	15 Nov 2041		
	80,000.000	Local	98.941600	79,153.28	125.934390	100,747.51	21,594.23	0.02
		Base	98.941600	79,153.28	125.934390	100,747.51	21,594.23	0.02
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625				4.625000	15 Jul 2035		
	150,000.000	Local	109.924660	164,886.99	125.180324	187,770.49	22,883.50	0.03
		Base	109.924660	164,886.99	125.180324	187,770.49	22,883.50	0.03
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25				4.250000	15 Jun 2048		
	590,000.000	Local	105.745290	623,897.21	124.298727	733,362.49	109,465.28	0.11

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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	105.745290	623,897.21	124.298727	733,362.49	109,465.28	0.11
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45				4.450000	15 Dec 2048		
	1,620,000.000	Local	120.894810	1,958,495.92	128.057110	2,074,525.18	116,029.26	0.31
		Base	120.894810	1,958,495.92	128.057110	2,074,525.18	116,029.26	0.31
91324PDS8	UNITEDHEALTH GROUP INC SR UNSECURED 08/29 2.875				2.875000	15 Aug 2029		
	60,000.000	Local	100.174833	60,104.90	105.882173	63,529.30	3,424.40	0.01
		Base	100.174833	60,104.90	105.882173	63,529.30	3,424.40	0.01
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5				3.500000	15 Aug 2039		
	640,000.000	Local	100.561877	643,596.01	111.166858	711,467.89	67,871.88	0.11
		Base	100.561877	643,596.01	111.166858	711,467.89	67,871.88	0.11
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875				3.875000	15 Aug 2059		
	800,000.000	Local	101.273908	810,191.26	120.194579	961,556.63	151,365.37	0.15
		Base	101.273908	810,191.26	120.194579	961,556.63	151,365.37	0.14
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75				2.750000	15 May 2040		
	340,000.000	Local	98.121438	333,612.89	101.809531	346,152.41	12,539.52	0.05
		Base	98.121438	333,612.89	101.809531	346,152.41	12,539.52	0.05
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9				2.900000	15 May 2050		
	300,000.000	Local	101.886820	305,660.46	102.265157	306,795.47	1,135.01	0.05
		Base	101.886820	305,660.46	102.265157	306,795.47	1,135.01	0.05
913366EP1	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/48 FIXED 6.548				6.548000	15 May 2048		
	120,000.000	Local	149.481467	179,377.76	154.738780	185,686.54	6,308.78	0.03
Original Face:	120,000.000	Base	149.481467	179,377.76	154.738780	185,686.54	6,308.78	0.03
913366KB5	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/50 FIXED 3.006				3.006000	15 May 2050		
	180,000.000	Local	100.000000	180,000.00	102.889220	185,200.60	5,200.60	0.03
		Base	100.000000	180,000.00	102.889220	185,200.60	5,200.60	0.03
913366KC3	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256				3.256000	15 May 2060		
	370,000.000	Local	100.000000	370,000.00	107.603110	398,131.51	28,131.51	0.06
		Base	100.000000	370,000.00	107.603110	398,131.51	28,131.51	0.06
913366KD1	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/20 FIXED 3.706				3.706000	15 May 2120		
	40,000.000	Local	100.000000	40,000.00	110.445230	44,178.09	4,178.09	0.01

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		Base	100.000000	40,000.00	110.445230	44,178.09	4,178.09	0.01
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 12/99 FIXED 4.767				4.767000	31 Dec 2099		
	430,000.000	Local	101.511567	436,499.74	143.053700	615,130.91	178,631.17	0.09
		Base	101.511567	436,499.74	143.053700	615,130.91	178,631.17	0.09
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858				4.858000	15 May 2112		
	480,000.000	Local	113.339192	544,028.12	147.091830	706,040.78	162,012.66	0.11
		Base	113.339192	544,028.12	147.091830	706,040.78	162,012.66	0.11
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	118.578990	83,005.29	13,005.29	0.01
Original Face:	70,000.000	Base	100.000000	70,000.00	118.578990	83,005.29	13,005.29	0.01
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75				4.750000	01 Nov 2041		
	460,000.000	Local	105.150509	483,692.34	123.940856	570,127.94	86,435.60	0.09
		Base	105.150509	483,692.34	123.940856	570,127.94	86,435.60	0.09
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55				6.550000	15 Sep 2043		
	90,000.000	Local	133.222833	119,900.55	156.779941	141,101.95	21,201.40	0.02
		Base	133.222833	119,900.55	156.779941	141,101.95	21,201.40	0.02
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.400000	01 Nov 2034		
	260,000.000	Local	99.415196	258,479.51	116.635373	303,251.97	44,772.46	0.05
		Base	99.415196	258,479.51	116.635373	303,251.97	44,772.46	0.05
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125000	15 Aug 2046		
	530,000.000	Local	88.711143	470,169.06	116.355210	616,682.61	146,513.55	0.09
		Base	88.711143	470,169.06	116.355210	616,682.61	146,513.55	0.09
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.250000	16 Mar 2037		
	840,000.000	Local	110.044858	924,376.81	130.200346	1,093,682.91	169,306.10	0.17
		Base	110.044858	924,376.81	130.200346	1,093,682.91	169,306.10	0.16
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.500000	16 Mar 2047		
	20,000.000	Local	110.497700	22,099.54	139.934164	27,986.83	5,887.29	0.00
		Base	110.497700	22,099.54	139.934164	27,986.83	5,887.29	0.00
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4				4.000000	22 Mar 2050		
	420,000.000	Local	104.214979	437,702.91	116.208396	488,075.26	50,372.35	0.07

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		Base	104.214979	437,702.91	116.208396	488,075.26	50,372.35	0.07
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65				2.650000	20 Nov 2040		
		20,000.000 Local	99.910850	19,982.17	95.297501	19,059.50	-922.67	0.00
		Base	99.910850	19,982.17	95.297501	19,059.50	-922.67	0.00
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875				2.875000	20 Nov 2050		
		950,000.000 Local	95.748305	909,608.90	95.264015	905,008.14	-4,600.76	0.14
		Base	95.748305	909,608.90	95.264015	905,008.14	-4,600.76	0.14
92343VFX1	VERIZON COMMUNICATIONS SR UNSECURED 11/60 3				3.000000	20 Nov 2060		
		440,000.000 Local	99.136811	436,201.97	94.929973	417,691.88	-18,510.09	0.06
		Base	99.136811	436,201.97	94.929973	417,691.88	-18,510.09	0.06
92343VFW9	VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987				2.987000	30 Oct 2056		
		70,000.000 Local	88.264400	61,785.08	95.070984	66,549.69	4,764.61	0.01
		Base	88.264400	61,785.08	95.070984	66,549.69	4,764.61	0.01
92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55				3.550000	22 Mar 2051		
		7,510,000.000 Local	101.892633	7,652,136.74	108.092853	8,117,773.26	465,636.52	1.23
		Base	101.892633	7,652,136.74	108.092853	8,117,773.26	465,636.52	1.22
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7				3.700000	22 Mar 2061		
		3,870,000.000 Local	99.955916	3,868,293.93	108.895410	4,214,252.37	345,958.44	0.64
		Base	99.955916	3,868,293.93	108.895410	4,214,252.37	345,958.44	0.63
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4				3.400000	22 Mar 2041		
		3,550,000.000 Local	101.525630	3,604,159.86	104.983161	3,726,902.22	122,742.36	0.56
		Base	101.525630	3,604,159.86	104.983161	3,726,902.22	122,742.36	0.56
92343VGL2	VERIZON COMMUNICATIONS SR UNSECURED 09/41 2.85				2.850000	03 Sep 2041		
		320,000.000 Local	99.879516	319,614.45	98.945199	316,624.64	-2,989.81	0.05
		Base	99.879516	319,614.45	98.945199	316,624.64	-2,989.81	0.05
92660FAN4	VIDEOTRON LTD SR UNSECURED 144A 06/29 3.625				3.625000	15 Jun 2029		
		190,000.000 Local	100.000000	190,000.00	100.500000	190,950.00	950.00	0.03
		Base	100.000000	190,000.00	100.500000	190,950.00	950.00	0.03
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875				8.875000	15 Nov 2038		
		236,000.000 Local	119.498551	282,016.58	176.723652	417,067.82	135,051.24	0.06

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		Base	119.498551	282,016.58	176.723652	417,067.82	135,051.24	0.06
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045		
	1,020,000.000	Local	113.176146	1,154,396.69	126.244510	1,287,694.00	133,297.31	0.19
		Base	113.176146	1,154,396.69	126.244510	1,287,694.00	133,297.31	0.19
92826CAK8	VISA INC SR UNSECURED 04/40 2.7				2.700000	15 Apr 2040		
	690,000.000	Local	102.440043	706,836.30	102.469079	707,036.65	200.35	0.11
		Base	102.440043	706,836.30	102.469079	707,036.65	200.35	0.11
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15				6.150000	27 Feb 2037		
	160,000.000	Local	111.709025	178,734.44	135.826410	217,322.26	38,587.82	0.03
		Base	111.709025	178,734.44	135.826410	217,322.26	38,587.82	0.03
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25				5.250000	30 May 2048		
	490,000.000	Local	105.303567	515,987.48	130.672547	640,295.48	124,308.00	0.10
		Base	105.303567	515,987.48	130.672547	640,295.48	124,308.00	0.10
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75				4.750000	17 Sep 2044		
	2,030,000.000	Local	105.045381	2,132,421.24	107.985525	2,192,106.16	59,684.92	0.33
		Base	105.045381	2,132,421.24	107.985525	2,192,106.16	59,684.92	0.33
931142EV1	WALMART INC SR UNSECURED 09/51 2.65				2.650000	22 Sep 2051		
	1,090,000.000	Local	99.632268	1,085,991.72	102.672847	1,119,134.03	33,142.31	0.17
		Base	99.632268	1,085,991.72	102.672847	1,119,134.03	33,142.31	0.17
937JCYI12	SCHWEITZER MAUDUIT INTRNTL INC 2021 TERM LOAN B					20 Apr 2028		
	149,250.000	Local	99.572496	148,611.95	99.375000	148,317.19	-294.76	0.02
		Base	99.572496	148,611.95	99.375000	148,317.19	-294.76	0.02
941CXFI19	SOUTHWESTERN ENERGY CO 2021 TERM LOAN					22 Jun 2027		
	510,000.000	Local	99.750000	508,725.00	100.062500	510,318.75	1,593.75	0.08
		Base	99.750000	508,725.00	100.062500	510,318.75	1,593.75	0.08
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375				6.375000	15 Jun 2037		
	180,000.000	Local	94.671750	170,409.15	142.042599	255,676.68	85,267.53	0.04
		Base	94.671750	170,409.15	142.042599	255,676.68	85,267.53	0.04
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625				4.625000	15 May 2042		
	100,000.000	Local	107.226130	107,226.13	124.611958	124,611.96	17,385.83	0.02

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		Base	107.226130	107,226.13	124.611958	124,611.96	17,385.83	0.02
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606				5.606000	15 Jan 2044		
	638,000.000	Local	105.885469	675,549.29	135.691065	865,708.99	190,159.70	0.13
		Base	105.885469	675,549.29	135.691065	865,708.99	190,159.70	0.13
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375000	02 Nov 2043		
	220,000.000	Local	114.318795	251,501.35	132.535934	291,579.05	40,077.70	0.04
		Base	114.318795	251,501.35	132.535934	291,579.05	40,077.70	0.04
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65				4.650000	04 Nov 2044		
	280,000.000	Local	97.662543	273,455.12	121.425810	339,992.27	66,537.15	0.05
		Base	97.662543	273,455.12	121.425810	339,992.27	66,537.15	0.05
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046		
	640,000.000	Local	104.165664	666,660.25	118.895394	760,930.52	94,270.27	0.12
		Base	104.165664	666,660.25	118.895394	760,930.52	94,270.27	0.11
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046		
	1,260,000.000	Local	113.003437	1,423,843.30	125.206422	1,577,600.92	153,757.62	0.24
		Base	113.003437	1,423,843.30	125.206422	1,577,600.92	153,757.62	0.24
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D				4.454570	15 Sep 2048		
	100,000.000	Local	87.929130	87,929.13	75.339820	75,339.82	-12,589.31	0.01
Original Face:	100,000.000	Base	87.929130	87,929.13	75.339820	75,339.82	-12,589.31	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR				4.478000	04 Apr 2031		
	460,000.000	Local	100.000000	460,000.00	116.284085	534,906.79	74,906.79	0.08
		Base	100.000000	460,000.00	116.284085	534,906.79	74,906.79	0.08
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR				5.013000	04 Apr 2051		
	4,790,000.000	Local	126.989103	6,082,778.03	137.031581	6,563,812.73	481,034.70	0.99
		Base	126.989103	6,082,778.03	137.031581	6,563,812.73	481,034.70	0.99
95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR				3.068000	30 Apr 2041		
	2,140,000.000	Local	100.446111	2,149,546.78	102.837449	2,200,721.41	51,174.63	0.33
		Base	100.446111	2,149,546.78	102.837449	2,200,721.41	51,174.63	0.33
958254AB0	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/22 4				4.000000	01 Jul 2022		
	40,000.000	Local	95.099625	38,039.85	100.250000	40,100.00	2,060.15	0.01

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		Base	95.099625	38,039.85	100.250000	40,100.00	2,060.15	0.01
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45				5.450000	01 Apr 2044		
	290,000.000	Local	96.135659	278,793.41	119.500000	346,550.00	67,756.59	0.05
		Base	96.135659	278,793.41	119.500000	346,550.00	67,756.59	0.05
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3				5.300000	01 Mar 2048		
	260,000.000	Local	93.424938	242,904.84	120.500000	313,300.00	70,395.16	0.05
		Base	93.424938	242,904.84	120.500000	313,300.00	70,395.16	0.05
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5				5.500000	15 Aug 2048		
	970,000.000	Local	97.834695	948,996.54	119.500000	1,159,150.00	210,153.46	0.18
		Base	97.834695	948,996.54	119.500000	1,159,150.00	210,153.46	0.17
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.5				6.500000	01 Feb 2050		
	1,400,000.000	Local	105.777541	1,480,885.57	118.250000	1,655,500.00	174,614.43	0.25
		Base	105.777541	1,480,885.57	118.250000	1,655,500.00	174,614.43	0.25
961214EP4	WESTPAC BANKING CORP SUBORDINATED 11/35 VAR				2.668000	15 Nov 2035		
	180,000.000	Local	100.000000	180,000.00	97.518853	175,533.94	-4,466.06	0.03
		Base	100.000000	180,000.00	97.518853	175,533.94	-4,466.06	0.03
961214EX7	WESTPAC BANKING CORP SUBORDINATED 11/36 VAR				3.020000	18 Nov 2036		
	470,000.000	Local	100.000000	470,000.00	98.972367	465,170.12	-4,829.88	0.07
		Base	100.000000	470,000.00	98.972367	465,170.12	-4,829.88	0.07
961214EY5	WESTPAC BANKING CORP SUBORDINATED 11/41 3.133				3.133000	18 Nov 2041		
	1,260,000.000	Local	100.000000	1,260,000.00	99.483830	1,253,496.26	-6,503.74	0.19
		Base	100.000000	1,260,000.00	99.483830	1,253,496.26	-6,503.74	0.19
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5				7.500000	15 Jan 2031		
	1,040,000.000	Local	118.771563	1,235,224.25	135.381149	1,407,963.95	172,739.70	0.21
		Base	118.771563	1,235,224.25	135.381149	1,407,963.95	172,739.70	0.21
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75				7.750000	15 Jun 2031		
	70,000.000	Local	113.337871	79,336.51	135.482581	94,837.81	15,501.30	0.01
		Base	113.337871	79,336.51	135.482581	94,837.81	15,501.30	0.01
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.750000	15 Mar 2032		
	310,000.000	Local	126.249929	391,374.78	148.232268	459,520.03	68,145.25	0.07

& Issue has redenominated but Local is not converted
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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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	126.249929	391,374.78	148.232268	459,520.03	68,145.25	0.07
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9				4.900000	15 Jan 2045		
	580,000.000	Local	105.764979	613,436.88	119.912835	695,494.44	82,057.56	0.11
		Base	105.764979	613,436.88	119.912835	695,494.44	82,057.56	0.10
976826BN6	WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65				3.650000	01 Apr 2050		
	120,000.000	Local	99.877233	119,852.68	112.485580	134,982.70	15,130.02	0.02
		Base	99.877233	119,852.68	112.485580	134,982.70	15,130.02	0.02
976843BN1	WISCONSIN PUBLIC SERVICE SR UNSECURED 12/51 2.85				2.850000	01 Dec 2051		
	320,000.000	Local	99.819466	319,422.29	98.618271	315,578.47	-3,843.82	0.05
		Base	99.819466	319,422.29	98.618271	315,578.47	-3,843.82	0.05
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037		
	370,000.000	Local	123.056808	455,310.19	141.137396	522,208.37	66,898.18	0.08
		Base	123.056808	455,310.19	141.137396	522,208.37	66,898.18	0.08
983133AB5	WYNN RESORTS FINANCE LLC SR UNSECURED 144A 04/25 7.75				7.750000	15 Apr 2025		
	550,000.000	Local	100.000000	550,000.00	104.875000	576,812.50	26,812.50	0.09
		Base	100.000000	550,000.00	104.875000	576,812.50	26,812.50	0.09
98313RAC0	WYNN MACAU LTD SR UNSECURED 144A 10/24 4.875				4.875000	01 Oct 2024		
	200,000.000	Local	96.802575	193,605.15	94.000000	188,000.00	-5,605.15	0.03
		Base	96.802575	193,605.15	94.000000	188,000.00	-5,605.15	0.03
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125				5.125000	15 Dec 2029		
	310,000.000	Local	100.000000	310,000.00	90.845000	281,619.50	-28,380.50	0.04
		Base	100.000000	310,000.00	90.845000	281,619.50	-28,380.50	0.04
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625				5.625000	26 Aug 2028		
	350,000.000	Local	95.409194	333,932.18	92.598500	324,094.75	-9,837.43	0.05
		Base	95.409194	333,932.18	92.598500	324,094.75	-9,837.43	0.05
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018					24 Feb 2025		
	600,000.000	Local	99.798600	598,791.60	99.453100	596,718.60	-2,073.00	0.09
		Base	99.798600	598,791.60	99.453100	596,718.60	-2,073.00	0.09
98417EAC4	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9				6.900000	15 Nov 2037		
	70,000.000	Local	114.121071	79,884.75	140.113000	98,079.10	18,194.35	0.01

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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	114.121071	79,884.75	140.113000	98,079.10	18,194.35	0.01
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6				6.000000	15 Nov 2041		
	990,000.000	Local	110.578761	1,094,729.73	131.740000	1,304,226.00	209,496.27	0.20
		Base	110.578761	1,094,729.73	131.740000	1,304,226.00	209,496.27	0.20
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3				5.550000	25 Oct 2042		
	470,000.000	Local	105.372043	495,248.60	127.282000	598,225.40	102,976.80	0.09
		Base	105.372043	495,248.60	127.282000	598,225.40	102,976.80	0.09
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625000	15 Dec 2027		
	1,210,000.000	Local	100.567477	1,216,866.47	108.019240	1,307,032.80	90,166.33	0.20
		Base	100.567477	1,216,866.47	108.019240	1,307,032.80	90,166.33	0.20
98462YAE0	YAMANA GOLD INC COMPANY GUAR 144A 08/31 2.63				2.630000	15 Aug 2031		
	130,000.000	Local	100.000000	130,000.00	96.091953	124,919.54	-5,080.46	0.02
		Base	100.000000	130,000.00	96.091953	124,919.54	-5,080.46	0.02
98922AAC0	ALLSPRING BUYER LLC TERM LOAN B					01 Nov 2028		
	857,000.000	Local	99.446592	852,257.29	100.107100	857,917.85	5,660.56	0.13
		Base	99.446592	852,257.29	100.107100	857,917.85	5,660.56	0.13
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR				3.900000	01 Sep 2037		
	1,420,524.000	Local	49.765822	706,935.45	42.487500	603,545.13	-103,390.32	0.09
Original Face:	1,420,524.000	Base	49.765822	706,935.45	42.487500	603,545.13	-103,390.32	0.09
L5000DAC1	ICON LUXEMBOURG SARL LUX TERM LOAN					03 Jul 2028		
	1,103,465.020	Local	99.529973	1,098,278.44	99.958300	1,103,004.88	4,726.44	0.17
		Base	99.529973	1,098,278.44	99.958300	1,103,004.88	4,726.44	0.17
L5000DAD9	ICON LUXEMBOURG SARL US TERM LOAN					03 Jul 2028		
	274,929.000	Local	99.529970	273,636.75	99.958300	274,814.35	1,177.60	0.04
		Base	99.529970	273,636.75	99.958300	274,814.35	1,177.60	0.04
P2121YAN8	CARNIVAL CORPORATION USD TERM LOAN B					30 Jun 2025		
	437,783.380	Local	100.310051	439,140.73	98.625000	431,763.86	-7,376.87	0.07
		Base	100.310051	439,140.73	98.625000	431,763.86	-7,376.87	0.06

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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									
		540,328,790.820	Local	566,795,879.10		601,227,348.76	34,431,469.66	90.98	
Original Face:		16,257,737.000	Base	566,795,879.10		601,227,348.76	34,431,469.66	90.45	
FIXED INCOME Total									
		656,788,790.820	Base	570,708,232.38		604,776,721.71	34,068,489.33	90.98	
Original Face:		16,257,737.000							
SWAPS FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
99S1O2N96	SWS058420 CDS USD R F	1.00000	2 CCPCDX		1.000000	20 Dec 2026			
		21,550,000.000	Local	102.060182	21,993,969.15	102.429300	22,073,514.15	79,545.00	3.34
			Base	102.060182	21,993,969.15	102.429300	22,073,514.15	79,545.00	3.32
99S1O2NA3	SWS058420 CDS USD P V	03MEVENT	1 CCPCDX		1.000000	20 Dec 2026			
		-21,550,000.000	Local	100.000000	-21,550,000.00	100.000000	-21,550,000.00	0.00	3.26
			Base	100.000000	-21,550,000.00	100.000000	-21,550,000.00	0.00	3.24
US DOLLAR Total									
			Local		443,969.15		523,514.15	79,545.00	6.60
			Base		443,969.15		523,514.15	79,545.00	6.56
SWAPS FIXED INCOME Total									
		0.000	Base		443,969.15		523,514.15	79,545.00	6.56

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: 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								
		683,502,644.410	Base	587,218,333.54		621,384,963.59	34,166,630.05	99.96
Original Face:		16,257,737.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

ADI1WTCN9	US LONG BOND(CBT) DEC21 XCBT 20211221						21 Dec 2021			
1.000	100,000.000	Local	161,937.50	163,376.73	161.937500	-1,439.23		-1,439.23	0.00	
		Base	161,937.50		161.937500	-1,439.23		-1,439.23	0.00	0.00

ADI1Z74Q6	US 5YR NOTE (CBT) MAR22 XCBT 20220331						31 Mar 2022			
854.000	85,400,000.000	Local	103,313,984.80	103,174,871.61	120.976563	139,113.19		79,065.89	60,047.30	
		Base	103,313,984.80		120.976563	139,113.19		79,065.89	60,047.30	0.01

ADI1Z7BL9	US 2YR NOTE (CBT) MAR22 XCBT 20220331						31 Mar 2022			
24.000	4,800,000.000	Local	5,236,125.02	5,240,228.10	109.085938	-4,103.08		-5,228.10	1,125.02	
		Base	5,236,125.02		109.085938	-4,103.08		-5,228.10	1,125.02	0.00

ADI1Z7P67	US LONG BOND(CBT) MAR22 XCBT 20220322						22 Mar 2022			
277.000	27,700,000.000	Local	44,441,187.50	44,040,518.67	160.437500	400,668.83		244,856.33	155,812.50	
		Base	44,441,187.50		160.437500	400,668.83		244,856.33	155,812.50	0.02

US DOLLAR Total										
1,156.000	118,000,000.000	Local	153,153,234.82	152,618,995.11		534,239.71		317,254.89	216,984.82	
		Base				534,239.71		317,254.89	216,984.82	0.03

FUTURES LONG Total										
1,156.000	118,000,000.000	Base				534,239.71		317,254.89	216,984.82	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, 2021

View Date: January 3, 2022

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

ADI1WTCN9	US LONG BOND(CBT) DEC21 XCBT 20211221						21 Dec 2021			
-1.000	-100,000.000	Local	-161,937.50	-162,592.02	161.937500	654.52		654.52	0.00	
		Base	-161,937.50		161.937500	654.52		654.52	0.00	0.00

ADI1Z7957	US ULTRA BOND CBT MAR22 XCBT 20220322						22 Mar 2022			
-16.000	-1,600,000.000	Local	-3,154,000.00	-3,077,530.13	197.125000	-76,469.87		-51,469.87	-25,000.00	
		Base	-3,154,000.00		197.125000	-76,469.87		-51,469.87	-25,000.00	0.00

ADI1Z7CH7	US 10YR NOTE (CBT)MAR22 XCBT 20220322						22 Mar 2022			
-146.000	-14,600,000.000	Local	-19,048,437.50	-18,922,167.08	130.468750	-126,270.42		-117,145.42	-9,125.00	
		Base	-19,048,437.50		130.468750	-126,270.42		-117,145.42	-9,125.00	0.00

US DOLLAR Total										
-163.000	-16,300,000.000	Local	-22,364,375.00	-22,162,289.23		-202,085.77		-167,960.77	-34,125.00	
		Base				-202,085.77		-167,960.77	-34,125.00	0.01

FUTURES SHORT Total										
-163.000	-16,300,000.000	Base				-202,085.77		-167,960.77	-34,125.00	0.01

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 31, 2021

View Date: January 3, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Margin Variation	% Fund
Contracts	Notional Par	Prior Accum Gn/Ls		
	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls
FUTURES Total				
993.000	101,700,000.000	Base		332,153.94
				149,294.12
				182,859.82
				0.04